QUARTERLY STATEMENT

OF THE

STANDARD INSURANCE COMPANY



The **Standard**®

OF PORTLAND
IN THE STATE OF OREGON

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE QUARTER ENDED September 30, 2020

LIFE AND ACCIDENT AND HEALTH

2020

2020



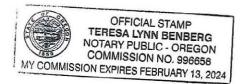
LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020 OF THE CONDITION AND AFFAIRS OF THE

Standard Insurance Company

N.A		1348 NAIC Company (Prior)	Code 69019 Employer		0242990
Organized under the Laws of			, State of Domicile or Port o	of Entry	OR
Country of Domicile		United State	s of America		
Licensed as business type:	Li	fe, Accident and Health [X]	Fraternal Benefit Societies [1	
Incorporated/Organized	02/24/1906		Commenced Business		04/12/1906
Statutory Home Office	1100 Southwest S	ixth Avenue		Portland, OR, US 9720	04-1093
	(Street and N	umber)	(City	or Town, State, Country	and Zip Code)
Main Administrative Office		1100 Southwes	st Sixth Avenue		
	Portland, OR, US 97204-1093	(Street an	d Number)	074 204 7000	
	r Town, State, Country and Zip (Code)		971-321-7000 (Area Code) (Telephone	
Mail Address	PO Box 711			Portland, OR, US 9720	07-0711
	(Street and Number or P	.O. Box)		or Town, State, Country	
Primary Location of Books an	d Records		st Sixth Avenue		
9	Portland, OR, US 97204-1093	(Street and	d Number)	971-321-7000	
(City or	Town, State, Country and Zip (Code)	((Area Code) (Telephone	Number)
Internet Website Address		www.star	ndard.com		
Statutory Statement Contact	Wil	l Fundak		074 004	
		(Name)	*	971-321-7 (Area Code) (Telepi	
	Will.Fundak@standard.com (E-mail Address)	*		971-321-7540 (FAX Number)	
				(FAX Number)	
		OFFIC			
Chairman, President & Chief Executive Officer	laha Ossas		Vice President Chief Accounting Officer &		
Vice President Chief Legal	John Grego	ry Ness	Treasurer _ Vice President Corporate	Robert Mic	chael Erickson CMA #
Officer & Corporate Secretary	Holley Young F	Franklin JD	Actuary & Chief Risk Officer	Calle	Ann Manafi FSA
			-	Sally	AIIII Wanan FSA
Part Country and Property Constitution of the Country of the Count		OTH Gregory Alan Chandler #,	Vice President, Information	Scott Allen Hibbs # V	ice President and Chief Investment
Susan Bruechner #, Vice P Daniel James McMillan #	resident, Human Resources , Executive Vice President	Tech	nology		Officer
		B10-2-2-2-2		8 	
	liam Buckman	DIRECTORS C Ranjana Bhat	tacharya Clark	Patric	k Glenn Criteser#
	Ellen Flynn y Lobdell #	Debora Dy	yer Horvath Maebavashi	<i>H</i>	Akira Kumabe
Helen Eliza	beth Mitchell	Kevin Mas	sazo Murai	Duane	Charles McDougall in Gregory Ness
	es Sammons Yamauchi	Daisaku S	Shintaku #	Ma	saharu Shiraishi
	•			9.0	
State of	Oregon	SS:			
County of	Multnomah	33.			
T					
The officers of this reporting en all of the herein described as:	ntity being duly sworn, each dep	oose and say that they are th	e described officers of said rep	porting entity, and that or	n the reporting period stated above, cept as herein stated, and that this
in accordance with the NAIC	Annual Statement Instructions a	and Accounting Practices an	d of its income and deductions	s therefrom for the perio	d ended, and have been completed
					nformation, knowledge and belief, he NAIC, when required, that is an us regulators in lieu of or in addition
to the enclosed statement.	· · · · · · · · · · · · · · · · · · ·		mone. The electronic filling may	y be requested by variou	is regulators in lieu of or in addition
1 1		- CO -	0	71.1	
J. Jus	Jm_			Huy	
John Gregory	Ness	Robert Micha	ael Erickson	70-2	I V
Chairman, President & Chie	f Executive Officer	VP Chief Accounting		VP Chief Leg	ley Young Franklin JD al Officer & Corporate Secretary
			a. Is this an original filin		
Subscribed and sworn to befor			b. If no,		Yes [X] No []
day of	poventry		State the amendm State the amendm		
	X .	**	Date filed		
1					



ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	10,458,075,352		10,458,075,352	9,842,508,630
	Stocks:				
	2.1 Preferred stocks	2,100,000	0	2,100,000	2,100,000
	2.2 Common stocks	46,702,700	0	46,702,700	41,135,800
3.	Mortgage loans on real estate:				
	3.1 First liens	7,260,304,223	0	7,260,304,223	6,660,329,801
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$0				
	encumbrances)	66,667,949	0	66,667,949	63,898,563
	4.2 Properties held for the production of income (less				
	\$0 encumbrances)	10,071,968	0	10,071,968	10,283,580
	4.3 Properties held for sale (less \$0				
	encumbrances)	0	0	0	0
5.	Cash (\$175,522,198), cash equivalents				
	(\$24,912,241) and short-term				
	investments (\$0)	200 434 439	0	200,434,439	60 991 597
6.	Contract loans (including \$		0		384 , 107
	Derivatives				29,309,050
	Other invested assets	, , ,		169,212,036	168,049,286
	Receivables for securities			56, 105, 595	55,750,715
	Securities lending reinvested collateral assets		0		0
	Aggregate write-ins for invested assets		0		0
	Subtotals, cash and invested assets (Lines 1 to 11)			18,318,376,800	
	Title plants less \$0 charged off (for Title insurers	, , , , ,		, , , , ,	, , ,
	only)	0	0	0	0
	Investment income due and accrued			124,693,492	
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	228,838,788	13,272,050	215,566,738	189,399,057
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	290 , 136	0	290 , 136	312,795
	15.3 Accrued retrospective premiums (\$3,540,727) and				
	contracts subject to redetermination (\$0)	3,636,348	95,621	3,540,727	12,815,459
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	215,969,623	0	215,969,623	175,342,385
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	52,748,906	0	52,748,906	48,370,347
	Amounts receivable relating to uninsured plans			4,720,804	4,356,376
	Current federal and foreign income tax recoverable and interest thereon			9,427,045	0
18.2	Net deferred tax asset	200,017,929	95, 108,847	104,909,082	109, 114, 437
19.	Guaranty funds receivable or on deposit	11,408,857	0	11,408,857	12,431,553
20.	Electronic data processing equipment and software	72,283,865	63,116,381	9, 167, 484	11,709,808
	Furniture and equipment, including health care delivery assets				
	(\$0)	26,017,755	26,017,755	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
	Receivables from parent, subsidiaries and affiliates			1,857,208	11,421,449
24.	Health care (\$0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	61,056,925	55,326,574	5,730,351	3,009,045
	Total assets excluding Separate Accounts, Segregated Accounts and			40.000	4= ^^^
	Protected Cell Accounts (Lines 12 to 25)	19,331,344,481	252,937,228	19,078,407,253	17,629,664,627
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	9.235.643 002	0	9,235,643,002	9,035,698,997
28.	Total (Lines 26 and 27)	28,566,987,483	252,937,228	28,314,050,255	26,665,363,624
	DETAILS OF WRITE-INS				
1101.	DETAILS OF MATERIALS	0	0	0	0
1101.					
1102.					
	Summary of remaining write-ins for Line 11 from overflow page			0	0
		0		0	0
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	_		F 707 405	
	State transferable tax credits		0		3,006,191
	Miscellaneous non-invested assets		10,009,549	2,856	2,854
	Prepaid expenses		36,150,278		0
	Summary of remaining write-ins for Line 25 from overflow page				0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	61,056,925	55,326,574	5,730,351	3,009,045

LIABILITIES, SURPLUS AND OTHER FUNDS

		LIADILITILO, JOINI LOS AND OTTILINTO	1 1	2
Appendix reserve for life contracts \$ 10,10,504.00 less \$ 0. Included in Line 6.5			•	
(michalings 3 Motor Microrol) 1 Motor Microrol 4,115,5 (69 1 February 4,15,5 (69 1 February				
(michalings 3 Motor Microrol) 1 Motor Microrol 4,115,5 (69 1 February 4,15,5 (69 1 February	1.	Aggregate reserve for life contracts \$		
1. Lichibi for deposit byte contracts directabling \$ Modes Reserve) 1,831,485,182 1691,55.07			10, 183, 568, 430	9,097,434,178
Contract Central Contract Contract Central Contract Contract Central Cen	2.	Aggregate reserve for accident and health contracts (including \$	4,215,821,607	4, 112, 447, 867
4.1 Life	3.	Liability for deposit-type contracts (including \$	1,803,438,102	1,664,155,677
4 Accident and health 5 Policyholder's divelenderhundre to members and coupons pagible in toward getendary year -estimated smouths 5 Policyholder's divelender and refunds to members and coupons pagible in toward getendary year -estimated smouths 6 Policyholder's divelender and refunds to members and coupons pagible in toward getendary year -estimated smouths 6 Policyholder's divelender and refunds to members and yet apportioned findeding \$ 0 Models 6 Compose and smill to members (and yet apportioned findeding \$ 0 Models) 6 Compose and smill to members (and yet apportioned findeding \$ 0 Models) 7 Policyholder's divelendar and refunds to members (and yet apportioned findeding \$ 0 Models) 8 Policyholder's divelendar and refunds to members (and yet apportioned findeding \$ 0 Models) 9 Policyholder's divelendar and refunds to members (and yet apportioned findeding \$ 0 Models) 9 Policyholder's divelendar and refunds to members (and yet apportioned findeding \$ 0 Models) 9 Policyholder's divelendar and section of the section of the section and the	4.			
5. Pelipinyadarsi dividendisherlands to members 3				
and original of Provision for principalities' dividends, refunds to members and coupons payable in following catendar year - estimated 8.1 Provision for principalities' dividends, refunds to members agootioned for syment (including \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$		4.2 Accident and health	75,231,024	68,370,650
6. Provision for policyhodered violatenta, revinnatio for members and couptors peptide in following celeratory serv-estimated Modes) 6. Disposition der dividende and refunds to members and violation and refunds of members and violation and	5.	Policyholders' dividends/refunds to members \$		
6. Provision for policyhodered violatenta, revinnatio for members and couptors peptide in following celeratory serv-estimated Modes) 6. Disposition der dividende and refunds to members and violation and refunds of members and violation and		and unpaid	7,453	4,040
6.1 Policyhother dividents and refunds to members approtiment funding \$ 0 98,811 99,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 90,18 9	6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
Models of 2 Pelicytechter's dividentis and refunds to members not yet appointmed (including \$ 0 Models) 0		amounts:		
6.3 Policyhotien dividents and refinits to membrate not yet apportionated (*) 6.1 Corpore and similar brentific handwidth 30 ** 6.2 Policyhotien and similar brentific handwidth 30 ** 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Liability value on canceled contribute funding the liability of \$ 6.4 Sorrient value on canceled contribute funding the liability of \$ 7.5 Liability value on canceled contribute funding the liability of \$ 8.5 Liability value on canceled contribute funding the liability of \$ 9.3 Other amounts populate on reinsurance, multiding \$ 9.4 (3) assumed and \$ 9.4 (4) 50 (7) contribute on the contribute of the contri		6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$0		
6.3 Policyhotien dividents and refinits to membrate not yet apportionated (*) 6.1 Corpore and similar brentific handwidth 30 ** 6.2 Policyhotien and similar brentific handwidth 30 ** 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Sorrient value on canceled contribute funding the liability of \$ 6.3 Liability value on canceled contribute funding the liability of \$ 6.4 Sorrient value on canceled contribute funding the liability of \$ 7.5 Liability value on canceled contribute funding the liability of \$ 8.5 Liability value on canceled contribute funding the liability of \$ 9.3 Other amounts populate on reinsurance, multiding \$ 9.4 (3) assumed and \$ 9.4 (4) 50 (7) contribute on the contribute of the contri		Modco)	98,611	98 , 189
7. Annous provisionally held for defend dividend policies not included in Line 6 8. Promission and annuly considerations for list and accolors and health contributed resolution of the contributed of the		6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	0	0
8. Plentums and smuly considerations for the and accident and health contracts received in an anamone less \$ 3 multi-contract including \$ 1.0 molecular (including \$ 1.1 molecular (inc				
Security Contract liabilities not included elements			0	0
9. Contract labilities not inclosed elsewhere. 9.1 Surrected values on carceled contracts 9.2 Envision for experience rating estudic, including the lability of \$ 2,033,972 excision and health Services Act of the Contract of the Contract of the Contract of the Contract of Contract o	8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		
9 - Summardor values on cancelled contracts			14,888,930	13,434,539
Performance Proceedings Proceding refunds Including the liability of \$ 2,33,872 accident and health experience rating refunds 10 for recideal bas ration better prime Public Health Service Act	9.			
Experience rating refunds of which Service Act Servi		9.1 Surrender values on canceled contracts	0	0
Service Act		9.2 Provision for experience rating refunds, including the liability of \$32,033,972 accident and health		
9.3 Other amounts payable on reinsurance, including \$ 99.483 assumed and \$ 244.406.678 coded 9.4 A406.678 25 166.15 9.4 Hortous Maintonamor Reserve 9.4 Hortous Maintonamor Reserve 9.4 Hortous Maintonamor Reserve 9.4 Hortous Maintonamor Reserve 9.4 Hortous Maintonamor de automate 9.5 8.5 80.006 ancident and health \$ 26.762.45 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 32.066.37 \$ 3		experience rating refunds of which \$0 is for medical loss ratio rebate per the Public Health		
Cented 244,505,133 28,165,15		Service Act	52,563,775	52,254,978
0 A Interest Maintenance Reserve 0 0		9.3 Other amounts payable on reinsurance, including \$		
10. Commissions to agents due or accrued-life and amonity contracts \$				
\$ 17, 286, 385 and deposit hype contract funds \$ 151, 334 26, 782, 415 32, 989, 37 10. Commissions and expones allowances payable on or insurance assignment of the contract of t		9.4 Interest Maintenance Reserve		
\$ 17, 286, 385 and deposit hype contract funds \$ 151, 334 26, 782, 415 32, 989, 37 10. Commissions and expones allowances payable on or insurance assignment of the contract of t	10.	Commissions to agents due or accrued-life and annuity contracts \$8,680,096 , accident and health		
1.1 Commissions and expense allowances payable on reinsurance assumed 27 Ceneral respense due or accrused (ref) (including \$ 0 accrued for expense allowances) 37 (898, 855 325, 572, 881 31 31 32 33 34 34 34 34 34 34		\$17,286,385 and deposit-type contract funds \$815,934	26,782,415	32,089,372
27, 666, 855 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 572, 88 325, 575, 575, 575, 575, 575, 575, 575, 5	11.	Commissions and expense allowances payable on reinsurance assumed	0	0
13. Transfers to Separate Accounts due or accrued (net) (including \$ allowances recognized in reserves, not of reinsured allowances) 1, 1, 500 14. Taxes, licenses and fees due or accrued (next design of the second of the		General expenses due or accrued	297,069,635	325,572,899
A Taxes, loces and fees to the corocated, excluding S		Transfers to Separate Accounts due or accrued (net) (including \$0 accrued for expense		
14 Taxes, licensees and fees due or accorded, excluding federal income taxes 11, 1968, 115 5, 18, 18, 18, 15 15. Current foredral and foreign income taxes, including \$ (1, 28, 1875) on realized capital gains (losses) 0 15. Net deferred tax liability 0 0 17, 747 18, 180, 102 17, 747 17, 747 17, 747 18, 180, 102 17, 747 18, 180, 102 17, 747 18, 180, 102 17, 747 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 102 18, 180, 180, 180, 180, 180, 180, 180,		allowances recognized in reserves, net of reinsured allowances)		
15.1 Current federal and foreign income taxes, including \$		Taxes, licenses and fees due or accrued, excluding federal income taxes	11,908,115	5,418,815
15.2 Net deferred tax liability	15.1	Current federal and foreign income taxes, including \$(1,261,875) on realized capital gains (losses)	0	18,580,027
16. Unearmed investment income				
18. Amounts held for agents' account, including \$ 34,989 agents' credit balances 34,989 5,22				
18. Amounts held for agents' account, including \$ 34,989 agents' credit balances 34,989 5,22	17.	Amounts withheld or retained by reporting entity as agent or trustee	19,012,562	14,158,062
19. Remittances and tierns not allocated 172,899,311 199,426,00	18.	Amounts held for agents' account, including \$	34,989	5,223
20	19.	Remittances and items not allocated	172,899,311	199,426,099
1. Liability for benefits for employees and agents if not included above	20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
22 Borrowed money \$ 0 and interest thereon \$ 31,020 0	21.	Liability for benefits for employees and agents if not included above	0	0
Dividents to stockholders declared and unpaid 0	22.	Borrowed money \$	0	0
Miscellaneous liabilities: 24 of Naset valuation reserve	23.			
24.01 Asset valuation reserve. 24.03 Funds held under reinsurance trauthorized and certified (\$ 0) companies				
24.02 Reinsurance in unauthorized and certified (\$ 0) companies 0 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers 0 24.04 Payable to parent, subsidiaries and affiliates 24.05 Data outstanding 0 24.05 Liability for amounts held under uninsured plans 150 72 24.06 Liability for amounts held under uninsured plans 150 72 24.07 Funds held under coinsurance 0 24.08 Derivatives 18,017,400 9,172,60 24.09 Derivatives 18,017,400 9,172,60 24.10 Payable for securities 18,017,400 9,172,60 24.11 Capital notes 5 0 0 0 10 24.11 Capital notes 5 0 0 0 24.11 Capital notes 5 0 0 0 25. Aggregate write-ins for liabilities 19,175,510,197 16,185,979,00 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 17,510,197 16,185,979,00 27. From Separate Accounts Statement 9,235,643,002 9,193,698,599 28. Total liabilities (Lines 26 and 27) 2,235,443,002 9,193,598,599 29. Common capital stock 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,694 425,838,6			165.829.665	150.933.287
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ 0) reinsurers 0		24.02 Reinsurance in unauthorized and certified (\$ 0) companies	0	0
24.04 Payable to parent, subsidiaries and affiliates		24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	0	0
24.05 Drafts outstanding		24.04 Payable to parent, subsidiaries and affiliates	2.917.051	182.719
24.06 Liability for amounts held under uninsured plans 24.07 Pruds held under consurance 24.08 Derivatives 24.08 Derivatives 24.09 Payable for securities 24.09 Payable for securities 24.10 Payable for securities lending 25.10 O 26.11 Capital notes \$ 0 0 0 27.11 Capital notes \$ 0 0 0 28.12 Aggregate write-ins for liabilities 26.13 Capital liabilities excluding Separate Accounts business (Lines 1 to 25) 77.545.510, 197 16, 185.979.00 28.15 Total liabilities excluding Separate Accounts business (Lines 1 to 25) 77.545.510, 197 16, 185.979.00 29.25 E40, 002 9, 035.698.99 28. Total liabilities (Lines 26 and 27) 26, 781.163.199 25, 221.678.60 29. Common capital stock 423.838.694 423.838.694 20. Common capital stock 423.838.694 423.838.694 20. Preferred capital stock 0 423.838.694 423.838.694 20. Surplus notes 2.50 000, 000 250, 000, 000 250, 000, 000 250, 000, 00		24.05 Drafts outstanding	0	0
24.07 Funds held under coinsurance 24.08 Derivatives 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$		24.06 Liability for amounts held under uninsured plans	150	
24.08 Derivatives		24.07 Funds held under coinsurance	0	0
24.09 Payable for securities endring		24.08 Derivatives	18.017.400	9.172.605
24.10 Payable for securities lending		24.09 Payable for securities	56,932,539	8,717,183
24.11 Capital notes \$ 0 and interest thereon \$ 0 \$ 0.56,686,32 25. Aggregate write-ins for liabilities		24.10 Payable for securities lending	0	0
25. Aggregate write-ins for liabilities 48,618,657 56,686,32 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 17,545,510,197 16,185,979,60 27. From Separate Accounts Statement 9,235,643,002 9,035,698,99 28. Total liabilities (Lines 26 and 27) 26,781,153,199 25,221,678,60 29. Common capital stock 423,838,694 423,838,694 30. Preferred capital stock 0 423,838,694 31. Aggregate write-ins for other than special surplus funds 0 250,000,000 32. Surplus notes 250,000,000 250,000,000 33. Gross paid in and contributed surplus 71,132,832 71,132,83 34. Aggregate write-ins for special surplus funds 0 3,462,99 35. Unassigned funds (surplus) 787,925,530 695,250,49 36. Less treasury stock, at cost: 36.1 0 shares common (value included in Line 29 \$ 0) 0 0 36.2 0 shares common (value included in Line 30 \$ 0) 0 0 0 37. Surplus (Total Lines 31-32+33+34-35-36) (including \$ 0 in Separate Accounts Statement) 1,109,058,662 1,019,846,32 38. Totals of Lines 29, 30 and 37		24.11 Capital notes \$ 0 and interest thereon \$ 0	0	0
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 11,545,510,197 18,185,979,60 27. From Separate Accounts Statement 9,235,643,002 9,035,689,99 28. Total liabilities (Lines 26 and 27) 26,781,153,199 25,221,678,60 29. Common capital stock 423,838,694 423,838,694 30. Preferred capital stock 0 423,838,694 31. Aggregate write-ins for other than special surplus funds 0 0 32. Surplus notes 250,000,000 250,000,000 33. Gross paid in and contributed surplus 71,132,83 71,132,83 34. Aggregate write-ins for special surplus funds 0 3,462,99 35. Unassigned funds (surplus) 787,925,530 695,250,49 36. Less treasury stock, at cost: 36.1 0 shares preferred (value included in Line 29 \$ 0 0 36.1 0 shares preferred (value included in Line 30 \$ 0 0 0 37. Surplus (Total Lines 31+324-343-44+35-36) (including \$ 0 in Separate Accounts	25			
27. From Separate Accounts Statement 9, 235, 643, 002 9, 035, 683, 902 28. Total liabilities (Lines 26 and 27) 26, 781, 153, 199 25, 221, 678, 600 29. Common capital stock 423, 838, 694 423, 838, 694 423, 838, 694 30. Preferred capital stock 0 0 0 31. Aggregate write-ins for other than special surplus funds 0 0 32. Surplus notes 250,000,000 250,000,000 33. Gross paid in and contributed surplus 71, 132, 832 71, 132, 832 34. Aggregate write-ins for special surplus funds 0 3, 462, 99 35. Unassigned funds (surplus) 787, 925, 530 695, 250, 49 36. Loss treasury stock, at cost: 0 0 0 36. Loss treasury stock, at cost: 0 0 0 0 36. Loss treasury stock, at cost: 0 0 0 0 0 0 0 695, 250, 49 36. Loss treasury stock, at cost: 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				
28. Total liabilities (Lines 26 and 27) 26,781,153,199 25,221,678,60 29. Common capital stock 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,638,692 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 36,250,000,000 36,250,000,000 36,250,000,000 36,250,000,000 36,250,000,000 36,250,000 36,250,000 36,250,000 36,250,000 36,250,000 36,250,000 36,250,000 36,250,000 36,250,0				
29. Common capital stock 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,838,694 423,638,692 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 2350,000,000 362,000,000 33,462,99 36.1 0 3,462,99 36.1 0 3,462,99 36.1 0 0 3,462,99 36.1 0 0 3,462,99 36.2 0 0 3,462,99 36.1 0 0 3,462,99 36.2 0 1,109,863,82 1,109,864,32 36.1 1,109,863,82 1,019,846,32				
Preferred capital stock		Common capital stock	423 838 604	
Aggregate write-ins for other than special surplus funds 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000 250,000,000				
Surplus notes		Aggregate write-ins for other than special surplus funds	n	 N
33. Gross paid in and contributed surplus		riggiogate mite individual autri special outplus futios	250 000 000	250 000 000
34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 36. Less treasury stock, at cost: 36. 1		Gross naid in and contributed surplus	71 132 232	71 122 222
35. Unassigned funds (surplus)				
36. Less treasury stock, at cost: 36.1				
36.1				
36.2	50.		n	n
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 0 in Separate Accounts Statement) 1,109,058,362 1,019,846,32 38. Totals of Lines 29, 30 and 37 1,532,897,056 1,443,685,02 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 28,314,050,255 26,665,363,62 DETAILS OF WRITE-INS 2501. Accrued interest and other I liabilities 15,927,929 25,047,12 2502. Cash collateral received on derivatives 22,770,000 21,246,21 2503. Guaranty association assessments 7,600,000 7,700,00 2598. Summary of remaining write-ins for Line 25 from overflow page 2,320,728 2,692,98 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3105. 3106. 3107. 3108. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109.		36.2 0 shares preferred (value included in Line 20 ¢	n	
38. Totals of Lines 29, 30 and 37 1,532,897,056 1,443,685,02 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 28,314,050,255 26,665,363,62 DETAILS OF WRITE-INS 2501. Accrued interest and other liabilities 15,927,929 .25,047,12 2502. Cash collateral received on derivatives .22,770,000 .21,246,21 2503. Guaranty association assessments .26,000,000 .7,700,000 2598. Summary of remaining write-ins for Line 25 from overflow page .2,320,728 .2,692,98 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3109. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. Special surplus fund for Affordable Care Act 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page	37		1 100 052 262	
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 28,314,050,255 26,665,363,62				
DETAILS OF WRITE-INS			, , ,	
2501. Accrued interest and other liabilities 15,927,929 25,047,12 2502. Cash collateral received on derivatives 22,770,000 21,246,21 2503. Guaranty association assessments 7,600,000 7,700,00 2598. Summary of remaining write-ins for Line 25 from overflow page 2,320,728 2,692,98 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3105. 3106. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. <td>აყ.</td> <td></td> <td>20,314,000,200</td> <td>20,000,303,024</td>	აყ.		20,314,000,200	20,000,303,024
2502. Cash collateral received on derivatives 22,770,000 21,246,21 2503. Guaranty association assessments 7,600,000 7,700,00 2598. Summary of remaining write-ins for Line 25 from overflow page 2,320,728 2,682,98 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3104. 3105. 3106. 3106. 3106. 3107. 3108. 3108. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109.	2521		15 007 000	OE 047 404
2503. Guaranty association assessments 7,600,000 7,700,00 2598. Summary of remaining write-ins for Line 25 from overflow page 2,320,728 2,692,98 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3104. 3105. 3106. 3106. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. <				
2598. Summary of remaining write-ins for Line 25 from overflow page 2,320,728 2,692,98 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109. 3109.				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 48,618,657 56,686,32 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 3109. 0 0 3109. 0 0 3109. 0 0 3109. 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0<				
3101. 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page				
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 0 3401. Special surplus fund for Affordable Care Act 0 3,462,99 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 0 0			, ,	- , ,-
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 0 3401. Special surplus fund for Affordable Care Act 0 3,462,99 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 0 0				
3198. Summary of remaining write-ins for Line 31 from overflow page 0 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 0 3401. Special surplus fund for Affordable Care Act 0 3,462,99 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page 0	3102.			
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 0 3401. Special surplus fund for Affordable Care Act	3103.			
3401. Special surplus fund for Affordable Care Act	3198.	, , , , , , , , , , , , , , , , , , , ,	0	0
3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	3401.	Special surplus fund for Affordable Care Act	0	3,462,997
3498. Summary of remaining write-ins for Line 34 from overflow page	3402.			
	3403.			
3400 Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3498.	Summary of remaining write-ins for Line 34 from overflow page		
<u>υτου. τοιαίο (Enico υτο τιπουθη υτου ρίμο υτου ρίμο υτου (Enico υτ αυονε)</u> υ 0,402,39	3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	3,462,997

SUMMARY OF OPERATIONS

		1 1	2	3
		Current Year	∠ Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts		3,958,473,369	5.161.633.688
2.	Considerations for supplementary contracts with life contingencies.	1,838,169		4,093,949
3.	Net investment income			597.619.131
4.	Amortization of Interest Maintenance Reserve (IMR)	339.126	2.013.232	2,625,759
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	180 . 622 . 058	165.889.770	219,069,482
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			······
	8.1 Income from fees associated with investment management, administration and contract			
	guarantees from Separate Accounts	27,912,316	27,868,262	37,505,454
	8.2 Charges and fees for deposit-type contracts	30	0	15
	8.3 Aggregate write-ins for miscellaneous income			11,313,208
9.	Totals (Lines 1 to 8.3)		4.608.515.790	6,033,860,686
10.	Death benefits		62,197,065	82,433,132
	Matured endowments (excluding guaranteed annual pure endowments)	00,441,323	02, 197,003	
11.	Matured endowments (excluding guaranteed annual pure endowments)	000 601 761		
12.	Annuity benefits	982,081,701	813, 181,218	1,081,116,804
13.	Disability benefits and benefits under accident and health contracts	806,004,5/3 [.		1,074,881,562
14.	Coupons, guaranteed annual pure endowments and similar benefits		0	0
15.	Surrender benefits and withdrawals for life contracts	1,864,682,428 <u> </u>		2, 176, 944, 181
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	4,392,862 [.	18,645,095	25,377,564
18.	Payments on supplementary contracts with life contingencies	3,722,699	3,707,072	5,036,676
19.	Increase in aggregate reserves for life and accident and health contracts	1,255,591,508	800,571,048	719,241,981
20.	Totals (Lines 10 to 19)	4.985.517.756	4,061,116,166	5,165,031,900
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,, 100	
	business only)	186,549.121	177,362,432	240,085,430
22.	Commissions and expense allowances on reinsurance assumed	1,492 891	1,670,540	2,210,887
23.	General insurance expenses and fraternal expenses		430,289,035	584.378.932
24.	Insurance taxes, licenses and fees, excluding federal income taxes.	59 907 367		74,604,232
	Inscrease in leading on deferred and uncellected promiums	767 753	1,059,703	
25.	Increase in loading on deferred and uncollected premiums			1,237,538 (267,500,202)
26.	` ' '			
27.	Aggregate write-ins for deductions		103, 148	380,811
28.	Totals (Lines 20 to 27)		4,428,943,697	5,800,429,528
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)		179,572,093	233,431,158
30.	Dividends to policyholders and refunds to members	74,651	74,229	102,675
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal			
	income taxes (Line 29 minus Line 30)	178,231,060	179,497,864	233,328,483
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)		27,009,068	31,934,161
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income			
00.	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	173,757,645	152,488,796	201,394,322
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital		, ,	
	gains tax of \$			
	transferred to the IMR)	(14,424,625)	(3,291,958)	(3,485,291)
35.	Net income (Line 33 plus Line 34)	159.333.020	149.196.838	197.909.031
35.	· · · · · · · · · · · · · · · · · · ·	159,555,020	143, 130,000	197, 909,001
	CAPITAL AND SURPLUS ACCOUNT	4 440 005 000	4 000 000 500	4 000 000 500
36.	Capital and surplus, December 31, prior year		1,293,980,588	1,293,980,588
37.			149 , 196 , 838	197,909,031
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$(335,094)			10,484,663
39.	Change in net unrealized foreign exchange capital gain (loss)	L0 L.	0	0
40.	Change in net deferred income tax	8,765,202	32,090,298	30,601,073
41.	Change in nonadmitted assets	(22,401,874)	(36, 134, 268)	(44,715,737)
42.	Change in liability for reinsurance in unauthorized and certified companies			0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			49,596,395
44.	Change in asset valuation reserve	(14 896 378)	(8 047 842)	
	Change in treasury stock	14,000,070)	رعبی ۱۳۵٫۵۰۰ (۱۳۵٫۵۰ است	
45.				0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			0
47.	Other changes in surplus in Separate Accounts Statement	ł		0
48.	Change in surplus notes	ļ0 ļ.	0	0
49.	Cumulative effect of changes in accounting principles	ļ0 ļ.	0	0
50.	Capital changes:			1
	50.1 Paid in	ļ0 ļ.		0
	50.2 Transferred from surplus (Stock Dividend)	ļ0 ļ.	0	0
	50.3 Transferred to surplus	ļ0 ļ.	0	0
51.	Surplus adjustment:			
	51.1 Paid in	J0 l.	0	0
	51.2 Transferred to capital (Stock Dividend)		0	0
1	51.3 Transferred from capital]	n	.0
	51.4 Change in surplus as a result of reinsurance	(680 230)	(888 £3£)	
52.	Dividends to stockholders	(50 000,203)	(50 nnn nnn)	(70 001,000)
			129,635	(93,364)
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)		157,538,288	149,704,432
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,532,897,056	1,451,518,877	1,443,685,020
1	DETAILS OF WRITE-INS			
08.301.	Other income	10,479,197	7,770,482	11,313,208
	Summary of remaining write-ins for Line 8.3 from overflow page			0
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	10,479,197	7,770,482	11,313,208
2704	Other expenses	252 070	102 140	380,811
				^
	Summary of remaining write-ins for Line 27 from overflow page			0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	253,878	103, 148	380,811
5301.	Change in liability for pension and postretirement benefits	(239, 184)	129,635	(93,364)
5303.				
	Summary of remaining write-ins for Line 53 from overflow page			0
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(239, 184)		(93,364)
	,		,	(,-,-,

CASH FLOW

	CASH FLOW			
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	4,947,314,973	3,904,472,782	5, 115, 207, 692
2.	Net investment income	493,005,293	475, 177,514	645,332,950
3.	Miscellaneous income	219,013,605	201,528,514	267,888,158
4.	Total (Lines 1 to 3)	5,659,333,871	4,581,178,810	6,028,428,801
5.	Benefit and loss related payments	3,806,664,708	3,256,755,862	4,447,694,678
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(227, 178, 438)	(297,619,609)	(267,500,202)
7.	Commissions, expenses paid and aggregate write-ins for deductions	728, 167, 015	667,654,070	860,246,667
8.	Dividends paid to policyholders	70,817	71,594	100,579
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	31,000,000	0	(20,135,772)
10.	Total (Lines 5 through 9)	4,338,724,102	3,626,861,917	5,020,405,950
11.	Net cash from operations (Line 4 minus Line 10)	1,320,609,769	954,316,893	1,008,022,850
11.	Net cash from operations (Line 4 fillings Line 10)	1,320,009,709	934,310,093	1,000,022,000
40	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:	000 477 007	745 400 000	1 005 100 101
		888,177,067	, ,	
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			0
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			2,745
	12.7 Miscellaneous proceeds	48,215,356	69,492,020	8,717,183
40	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,796,270,727		2,937,906,670
13.	Cost of investments acquired (long-term only):	4 504 005 050	1 000 100 507	0 000 100 011
	13.1 Bonds			
	13.2 Stocks 13.3 Mortgage loans			
	13.4 Real estate			6,633,061
			16,728,695	25,491,055
	13.5 Other invested assets 13.6 Miscellaneous applications	1,319,944	3,204,582	21,034,894
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,042,583,414	3,103,553,225	4,207,275,587
1.1		145,696		
14.	Net increase (or decrease) in contract loans and premium notes	·	26,011	(7,463)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,246,458,383)	(953,003,301)	(1,269,361,454)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		0	0
	16.2 Capital and paid in surplus, less treasury stock			0
	16.3 Borrowed funds			0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			188,674,865
	16.5 Dividends to stockholders			70,000,000
4-7	16.6 Other cash provided (applied)	(23,990,969)	5,178,485	72,527,907
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	65,291,456	90,422,792	191,202,772
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	139,442,842	91,736,384	(70,135,832)
19.	Cash, cash equivalents and short-term investments:		-	
	19.1 Beginning of year	60,991,597	131,127,428	131,127,428
	19.2 End of period (Line 18 plus Line 19.1)	200,434,439	222,863,813	60,991,597

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TIPE C	CHIRACIO	_	_
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	25,101,606	25,997,133	35,237,397
3.	Ordinary individual annuities	320,682,461	643,554,790	770,302,542
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	756,931,662	702,756,523	959,593,930
6.	Group annuities	3,035,163,655	2,069,180,086	2,727,246,931
7.	A & H - group	1,114,794,440	1,012,506,476	1,406,249,225
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	206,360,895	194,372,433	261,233,148
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	5,459,034,719	4,648,367,441	6, 159, 863, 172
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	5,459,034,719	4,648,367,441	6, 159, 863, 172
14.	Deposit-type contracts	62,845,310	77,033,098	103,450,563
15.	Total (Lines 13 and 14)	5,521,880,029	4,725,400,539	6,263,313,735
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

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

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

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

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

		SSAP#	F/S Page	F/S Line #	September 30, 2020	December 2019	31,
NE'	<u> I INCOME</u>						
(1)	Standard Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 159,333,020	5 197,909,	,031
(2)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-		-
(3)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-		-
(4)	NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 159,333,020	5 197,909,	,031
SUI	RPLUS						
(5)	Standard Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	xxx	\$ 1,532,897,056	5 1,443,685,	,020
(6)	State Prescribed Practices that are an increase/(decrease) from NAIC SAP:				-		-
(7)	State Permitted Practices that are an increase/(decrease) from NAIC SAP:				-		-
(8)	NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,532,897,056	5 1,443,685,	,020

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

There was no significant change in the use of estimates for the first nine months of 2020.

C. Accounting Policy

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

D. Going Concern

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

NOTES TO FINANCIAL STATEMENTS

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

On April 15, 2020, the NAIC *INT 20-02: Extension of Ninety-Day Rule for the Impact of COVID-19* ("INT 20-02"). This interpretation provides an optional extension of the 90-day rule before nonadmitting premium receivables and receivables from non-government uninsured plans in response to COVID-19. The Company reported an additional \$6.3 million of admitted premium on Assets Page 2, Line 15.1, Column 3 as of September 30, 2020.

On April 15, 2020, the NAIC issued *INT 20-03: Troubled Debt Restructuring Due to COVID-19* ("INT 20-03"). This interpretation clarifies that a modification of mortgage loan or bank loan terms in response to COVID-19 shall follow the provisions detailed in the April 7 "Interagency Statement on Loan Modifications and Reporting for Financial Institutions Working with Customers Affected by the Coronavirus" and the provisions of the federal Coronavirus Aid, Relief, and Economic Security (CARES) Act in determining whether the modification shall be reported as a troubled debt restructuring. Mortgage loan modifications that were in compliance with INT 20-03 were not material to the Company with modifications related to capitalized deferred interest reported on Schedule B – Part 3.

There were no other significant accounting changes for the first nine months of 2020.

Corrections of Errors

There were no corrections of errors for the first nine months of 2020.

3. BUSINESS COMBINATIONS AND GOODWILL

The Company was not a direct party to any business combinations and did not have any goodwill as of September 30, 2020.

4. DISCONTINUED OPERATIONS

The Company did not have any discontinued operations for the first nine months of 2020.

5. INVESTMENTS

Fixed maturity securities represented 57.1% and commercial mortgage loans represented 39.6% of total cash and invested assets as of September 30, 2020.

The Company had total net losses attributable to the disposal of fixed maturity securities of \$2.5 million for the first nine months of 2020, compared to \$1.3 million for the first nine months of 2019.

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company had total net losses attributable to the disposal of commercial mortgage loans of \$3.9 million for the first nine months of 2020, compared to \$1.5 million for the first nine months of 2019.

B. Debt Restructuring

The Company held commercial mortgage loans in good standing with restructured terms of \$29.2 million and \$27.2 million as of September 30, 2020 and December 31, 2019, respectively.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of September 30, 2020.

D. Loan-Backed Securities

- (1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from independent pricing services or the Company's third-party asset managers.
- (2) a. The Company did not recognize any other-than-temporary impairments ("OTTI") on loan-backed and structured securities on the basis of the intent to sell for the first nine months of 2020.
 - b. The Company did not recognize any OTTI on the basis of the inability or lack of intent to retain the loan-backed and structured securities for a period of time sufficient to recover the amortized cost basis for the first nine months of 2020.
- (3) The Company did not recognize any OTTI on loan-backed and structured securities where the present value of cash flows expected to be collected was less than the amortized cost basis for the first nine months of 2020.

NOTES TO FINANCIAL STATEMENTS

(4) As of September 30, 2020, all impaired fixed maturity securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

 1. Less than 12 Months
 \$ 40,387,361

 2. 12 Months or Longer
 11,478,913

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

 1. Less than 12 Months
 \$ 1,013,440,661

 2. 12 Months or Longer
 343,893,380

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company did not have any dollar repurchase agreements or securities lending transactions for the first nine months of 2020.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements transactions accounted for as secured borrowing for the first nine months of 2020.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing for the first nine months of 2020.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale for the first nine months of 2020.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale for the first nine months of 2020.

J. Real Estate

There was no significant change in real estate for the first nine months of 2020.

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

There was no significant change to investments in LIHTC for the first nine months of 2020.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted							
				Current Year			6	7	
		1	2	3	4	5			
Restri	cted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	
a.	Subject to contractual obligation for which liability is not shown	\$ -	\$ - 5	· -	\$ -	s -	\$ -	\$ -	
b.	Collateral held under security lending agreements	-	-	-	-	-	-	-	
c.	Subject to repurchase agreements	-	-	-	-	-	-	-	
d.	Subject to reverse repurchase agreements	-	-	-	-	-	-	-	
e.	Subject to dollar repurchase agreements	-	-	-	-	-	-	-	
f.	Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	
g.	Placed under option contracts	-	-	-	-	-	-	-	
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-	
i.	FHLB capital stock	46,702,700	-	-	-	46,702,700	41,135,800	5,566,900	
j.	On deposit with states	5,237,091	-	-	-	5,237,091	5,223,447	13,644	
k.	On deposit with other regulatory bodies	1,684,076	-	-	-	1,684,076	1,683,979	97	
1.	Pledged as collateral to FHLB (including assets backing funding arrangements)	1,215,597,104	-	-	-	1,215,597,104	1,028,896,515	186,700,589	
m.	Pledged as collateral not captured in other categories	28,431,774	-	-	-	28,431,774	22,517,924	5,913,850	
n.	Other restricted assets	-	-	-	-	-	-	=	
o.	Total Restricted Assets	\$ 1,297,652,745	\$ - 5	-	\$ -	\$ 1,297,652,745	\$ 1,099,457,665	\$ 198,195,080	

⁽a) Subset of Column 1

⁽b) Subset of Column 3

		Current Year							
		8	9	Perce	ntage				
Resti	ricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)				
a.	Subject to contractual obligation for which liability is not shown	\$ -:	s -	-%	-%				
b.	Collateral held under security lending agreements	-	-	-	-				
c.	Subject to repurchase agreements	-	-	-	-				
d.	Subject to reverse repurchase agreements	-	-	-	-				
e.	Subject to dollar repurchase agreements	-	-	-	-				
f.	Subject to dollar reverse repurchase agreements	-	-	-	-				
g.	Placed under option contracts	-	-	-	-				
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-				
i.	FHLB capital stock	-	46,702,700	0.163	0.165				
j.	On deposit with states	-	5,237,091	0.018	0.018				
k.	On deposit with other regulatory bodies	-	1,684,076	0.006	0.006				
l.	Pledged as collateral to FHLB (including assets backing funding arrangements)	-	1,215,597,104	4.255	4.293				
m.	Pledged as collateral not captured in other categories	-	28,431,774	0.100	0.100				
n.	Other restricted assets	-	-	=	=				
0.	Total Restricted Assets	\$ -:	\$ 1,297,652,745	4.542%	4.583%				

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

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

NOTES TO FINANCIAL STATEMENTS

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

			Gross (Adm	itted & Nonadmitte	d) Restricted			8	Perce	ntage
		Current Year			6	7		9	10	
	1	2	3	4	5					
			Total Separate	S/A Assets			Increase/	Total Current	Gross (Admitted & Nonadmitted)	Admitted Restricted
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Account (S/A) Restricted Assets	Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	(Decrease) (5 minus 6)	Year Admitted Restricted	Restricted to Total Assets	to Total Admitted Assets
Description of Assets	Account (G/A)	S/A Activity (a)	Restricted Assets	Activity (b)	Total (1 plus 3)	Year	minus 6)	Restricted	Assets	Assets

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

The Company did not have investments identified as other restricted assets as of September 30, 2020.

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

		1	2	3	4
	Collateral Assets	ook/Adjusted rrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
Gen	eral Account:				-
a.	Cash, Cash Equivalents and				
	Short-Term Investments	\$ 22,770,000 \$	22,770,000	0.118%	0.119%
b.	Schedule D, Part 1	-	-	-%	-0/
c.	Schedule D, Part 2, Section 1	-	-	-%	-0/
d.	Schedule D, Part 2, Section 2	-	-	-%	-9/
e.	Schedule B	-	-	-%	-0/6
f.	Schedule A	-	-	-%	-0/
g.	Schedule BA, Part 1	-	-	-%	-9/
h.	Schedule DL, Part 1	-	=	-%	-0/
i.	Other	-	-	-%	-0/6
j.	Total Collateral Assets				
	(a+b+c+d+e+f+g+h+i)	\$ 22,770,000 \$	22,770,000	0.118%	0.119%
Sepa	arate Account:				
k.	Cash, Cash Equivalents and				
	Short-Term Investments	\$ - 5	-	-%	-9/
1.	Schedule D, Part 1	-	-	-%	-9/
m.	Schedule D, Part 2, Section 1	-	-	-%	-9/
n.	Schedule D, Part 2, Section 2	-	-	-%	-9/
o.	Schedule B	-	-	-%	-0/
p.	Schedule A	-	-	-%	-0/
q.	Schedule BA, Part 1	-	-	-%	-0/
r.	Schedule DL, Part 1	-	-	-%	-0/6
s.	Other	-	-	-%	-0/
t.	Total Collateral Assets				
	(k+l+m+n+o+p+q+r+s)	\$ - \$	-	-%	-%

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

t = Column 1 divided by Asset Page, Line 27 (Column 3)

		1	2
			% of Liability to
		Amount	Total Liabilities *
u.	Recognized Obligation to Return	 _	
	Collateral Asset (General Account)	\$ 22,770,000	0.130%
v.	Recognized Obligation to Return		
	Collateral Asset (Separate Account)	\$ -	-%

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

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of September 30, 2020.

⁽a) Subset of column 1

⁽b) Subset of column 3

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

t = Column 1 divided by Asset Page, Line 27 (Column 1)

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

v = Column 1 divided by Liability Page, Line 27 (Column 1)

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

The Company did not have offsetting and netting of assets and liabilities as of September 30, 2020.

O. 5GI Securities

The Company did not have any 5GI securities as of September 30, 2020.

P. Short Sales

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

The Company did not have any unsettled short sale transactions outstanding as of September 30, 2020.

(2) Settled Short Sale Transactions

The Company did not have any settled short sale transactions for the first nine months of 2020.

Q. Prepayment Penalty and Acceleration Fees

For the first nine months of 2020, the Company had fixed maturity securities disposed as a result of a callable feature. The following table sets forth the number of fixed maturity securities disposed and the amount recognized in investment income as a result of prepayment penalty and acceleration fees:

	General Account	Separate Account
(1) Number of CUSIPs	95	-
(2) Aggregate Amount of Investment Income	\$ 9,475,612	\$ -

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

There was no significant change to joint ventures, partnerships and limited liability companies for the first nine months of 2020.

7. INVESTMENT INCOME

There was no significant change in investment income for the first nine months of 2020.

8. DERIVATIVE INSTRUMENTS

A. Derivatives under SSAP No. 86 - Derivatives

(1) The Company is exposed to the credit worthiness of the institutions from which it purchases its derivative instruments and these institutions' continued abilities to perform according to the terms of the contracts. For example, the current values for the credit exposure have been affected by fluctuations in the S&P 500 Index. The Company's maximum credit risk exposure would require an increase of 5.8% in the value of the S&P 500 Index. The maximum credit risk is calculated using the cap strike price of the Company's S&P 500 Index options less the floor price, multiplied by the notional amount of the S&P 500 Index options.

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

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

						r ixea n	11a	ιμεπι				
		Ca	ash	1		Secu	ties		Total			
	_9	9/30/2020	_1	12/31/2019		9/30/2020	_	12/31/2019	_	9/30/2020	1	12/31/2019
Collateral:												
Initial margin collateral	\$	-	\$	-	\$	7,811,473	\$	7,826,126	\$	7,811,473	\$	7,826,126
Variation margin collateral		20,620,301		14,691,798		-		-		20,620,301		14,691,798
Total Collateral	\$	20,620,301	\$	14,691,798	\$	7,811,473	\$	7,826,126	\$	28,431,774	\$	22,517,924
	_		-		_		-		_		: —	

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

		Cash (1)				Secu	ies	Total				
		9/30/2020	_1	2/31/2019	_ 9	9/30/2020		12/31/2019	_	9/30/2020	_1	2/31/2019
Collateral:												
Variation margin collateral	\$	22,770,000	\$	21,240,000	\$	-	\$	-	\$	22,770,000	\$	21,240,000
Total Collateral	\$	22,770,000	\$	21,240,000	\$	-	\$	-	\$	22,770,000	\$	21,240,000
	_		_				_		_			

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

NOTES TO FINANCIAL STATEMENTS

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

The Company uses interest rate swaps to reduce risks from changes in interest rates, to manage interest rate exposures arising from asset and liability mismatches, to protect against variability in future cash flows, and to protect the value of the Company's investments. By means of these contracts, the Company agrees with a counterparty to exchange, at specified intervals, the difference between fixed rate and floating rate interest amounts as calculated by reference to agreed notional amounts.

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

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

- (4) The Company did not have any derivative contracts with financing premiums as of September 30, 2020.
- (5) The Company's net unrealized capital gain from derivatives excluded from the assessment of hedge effectiveness was \$5.8 million and \$6.8 million as of September 30, 2020 and December 31, 2019, respectively.
- (6) The Company's derivatives that originally were designated for hedge accounting still qualified for hedge accounting as of September 30, 2020. Therefore, the Company did not recognize any unrealized gains or losses for the first nine months of 2020 related to derivatives that no longer qualify for hedge accounting.

The Company has chosen not to designate some interest rate swap contracts for hedge accounting because they are structured to manage the Company's interest rate risk profile at the portfolio level. These derivatives are carried at fair value with the changes in fair value included in net unrealized capital gains (losses). The Company recognized approximately \$8.4 million in net unrealized capital gains related to these derivatives as of September 30, 2020, compared to \$1.5 million in net unrealized capital losses as December 31, 2019.

- (7) The Company did not have any cash flow hedges as of September 30, 2020.
- (8) The Company did not have any premium cost with deferred or financing premiums as of September 30, 2020.
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees

The Company did not have any derivative hedging variable annuity guarantees as of September 30, 2020.

9. INCOME TAXES

There was no significant change in income taxes for the first nine months of 2020.

NOTES TO FINANCIAL STATEMENTS

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

A., B. &

C. The Company purchases commercial mortgage loans originated by its affiliate, StanCorp Mortgage Investors, LLC ("StanCorp Mortgage Investors"). Total commercial mortgage loans purchased from StanCorp Mortgage Investors at fair value for the first nine months of 2020 and 2019 were \$1.46 billion and \$1.43 billion, respectively. The Company sold commercial mortgage loans at fair value to StanCorp Mortgage Investors for the first nine months of 2020 in the amount of \$0.2 million. The Company did not sell any commercial mortgage loans to StanCorp Mortgage Investors for the first nine months of 2019.

The Company sold commercial mortgage loans at fair value to its affiliate, StanCap Insurance Company, Inc. ("StanCap Insurance Company"), for the first nine months of 2020 and 2019 in the amounts of \$14.0 million and \$10.8 million, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, The Standard Life Insurance Company of New York, for the first nine months of 2020 and 2019 in the amounts of \$15.2 million and \$14.0 million, respectively.

The Company sold commercial mortgage loans at fair value to its affiliate, Pacific Guardian Life Insurance Company, Limited, a subsidiary of Meiji Yasuda Life Insurance Company ("Meiji Yasuda"), the ultimate holding company, for the first nine months of 2020 and 2019 in the amounts of \$11.2 million and \$15.2 million, respectively.

The Company sold commercial mortgage loans at fair value to its parent, StanCorp Financial Group, Inc. ("StanCorp") for the first nine months of 2020 and 2019 in the amounts of \$170.7 million and \$134.7 million, respectively.

In March 2020, the Company made an ordinary cash distribution of \$50.0 million to its parent, StanCorp.

In September 2020, June 2020 and March 2020, the Company distributed approved interest payments of \$3.3 million for its subordinated surplus note ("Surplus Note") to StanCorp.

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

	Septe	ember 30, 2020	Dece	mber 31, 2019
StanCorp	\$	(344,987)	\$	18,091
Standard Retirement Services, Inc.		(990,407)		35,858
The Standard Life Insurance Company of New York		313,737		(62,543)
StanCorp Real Estate, LLC		(333,443)		3,596
StanCorp Investment Advisers, Inc.		1,794		11,446
StanCap Insurance Company		21,479		(47)
Standard Management, Inc.		(1,058,465)		(120,129)
StanCorp Equities, Inc.		(189,749)		110,703
StanCorp Mortgage Investors		1,520,198		11,241,755
Total due (to) from parent and affiliates	\$	(1,059,843)	\$	11,238,730

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

- E. The Company has made no guarantee or agreement for the benefit of an affiliate which results in material contingent exposure of the Company's assets or liabilities.
- F. The Company had no significant change to service agreements with its affiliates.
- G. All outstanding shares of the Company are owned by its parent, StanCorp, domiciled in the State of Oregon.
- H. The Company did not own any investments of its parent, StanCorp, or Meiji Yasuda, the ultimate holding company domiciled in Japan.
- I. The Company had no investments in its parent or affiliates that exceed 10% of its admitted assets.
- J. The Company did not hold investments in impaired subsidiary, controlled or affiliated ("SCA") companies.
- K. The Company did not hold an investment in a foreign insurance subsidiary.
- L. The Company did not hold an investment in a downstream noninsurance holding company.
- M. The Company did not hold investments in SCA companies.
- N. The Company did not hold investments in insurance SCA companies.
- O. The Company did not have any share of losses in investments in SCA companies.

NOTES TO FINANCIAL STATEMENTS

11. DEBT

- A. Effective August 30, 2018, the Company and its parent, StanCorp, entered into a line of credit agreement with U.S. Bank National Association for \$50 million with a maturity date of August 30, 2025. The Company had no outstanding debt from this agreement as of September 30, 2020.
- B. Federal Home Loan Bank ("FHLB") Agreements
 - (1) The Company is a member of the FHLB of Des Moines. The Company issues collateralized agreements and invests the cash received from advances to support various spread-based business and enhance its asset-liability management. Membership also provides an additional funding source and access to financial services that can be used as an alternative source of liquidity. The Company has determined the actual or estimated maximum borrowing in accordance with regulatory and FHLB of Des Moines borrowing limits. The following tables indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, and assets and liabilities related to the agreement with the FHLB of Des Moines.
 - (2) FHLB Capital Stock
 - a. Aggregate Totals

		1	2	3
		Total	General	Separate
		2+3	Account	Accounts
1.	Current Year			
	(a) Membership Stock - Class A	\$ - 9	- :	\$ -
	(b) Membership Stock - Class B	10,000,000	10,000,000	-
	(c) Activity Stock	36,702,700	36,702,700	-
	(d) Excess Stock	-	=	<u>-</u>
	(e) Aggregate Total (a+b+c+d)	\$ 46,702,700 \$	46,702,700	\$ -
	(f) Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	\$ 922,719,982	XXX	XXX
2.	Prior Year-end			
	(a) Membership Stock - Class A	\$ - 9	- :	\$ -
	(b) Membership Stock - Class B	10,000,000	10,000,000	_
	(c) Activity Stock	31,135,800	31,135,800	_
	(d) Excess Stock	-	-	_
	(e) Aggregate Total (a+b+c+d)	\$ 41,135,800 \$	41,135,800	\$ -
	(f) Actual or Estimated Borrowing Capacity as			
	Determined by the Insurer	\$ 780,276,666	XXX	XXX

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

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

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

	1	2		Eligible for	Redemption				
			3	4	5	6			
	Current Year	Not Eligible		6 Months					
	Total	for	Less Than 6	to Less Than	1 to Less Than				
Membership Stock	(2+3+4+5+6)	Redemption	Months	1 Year	3 Years	3 to 5 Years			
 Class A 	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -			
2. Class B	10,000,000	10,000,000	-	-	-	-			

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

			1		2	3	
]	Fair Value		Carrying Value	Aggregate Total Borrowing	
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$	1,307,081,098	\$	1,215,597,104 5	917,566,845	;
2.	Current Year General Account Total Collateral Pledged	\$	1,307,081,098	\$	1,215,597,104 \$	917,566,845	5
3.	Current Year Separate Accounts Total Collateral Pledged	\$	-:	\$	- 5	5	-
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	\$	1,067,127,237	\$	1,028,896,515	\$ 778,394,854	ļ

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

b. Maximum Amount Pledged During Reporting Period

		1		2	3
					Amount Borrowed at
		F	air Value	Carrying Value	Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$	1,343,870,367 \$	1,236,611,756	\$ 928,456,029
2.	Current Year General Account Maximum Collateral Pledged	\$	1,343,870,367 \$	1,236,611,756	\$ 928,456,029
3.	Current Year Separate Accounts Maximum Collateral Pledged	\$	- \$	-:	-
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	\$	1,067,127,237 \$	1,028,896,515	\$ 778,394,854

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	\$ - \$	-	\$ -	XXX
	(b) Funding Agreements	917,566,845	917,566,845	-	\$ -
	(c) Other	-	-	-	XXX
	(d) Aggregate Total (a+b+c)	\$ 917,566,845 \$	917,566,845	\$ -	\$ -
2.	Prior Year-end				
	(a) Debt	\$ - \$	-	\$ -	XXX
	(b) Funding Agreements	778,394,854	778,394,854	-	\$ -
	(c) Other	 -	-	-	XXX
	(d) Aggregate Total (a+b+c)	\$ 778,394,854 \$	778,394,854	\$ -	\$ -

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	\$ -	\$ - 5	-
2. Funding Agreements	928,456,029	928,456,029	-
3. Other	_	-	
4. Aggregate Total (Lines 1+2+3)	\$ 928,456,029	\$ 928,456,029 \$	-

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

NOTES TO FINANCIAL STATEMENTS

c. FHLB - Prepayment Obligations

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

Debt
 Funding Agreements
 Other
 No

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

A. Defined Benefit Plan

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

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

(4) Components of net periodic benefit cost

			Pension	fits]	Postretiren	ıen	nt Benefits	Special or Contractual Benefits Per SSAP No. 11					
		Sept	ember 30, 2020	Decem	ber 31, 2019		September 30, 2020	De	cember 31, 2019	Se	ptember 30, 2020	Dec	ember 31, 201	19
a.	Service cost	\$	-	\$	-	\$	-	\$	-	\$	-	\$		-
b.	Interest cost		-		-		529,954		847,616		-			-
c.	Expected return on plan assets		-		-		(275,624)		(649,747)		-			-
d.	Transition asset or obligation		-		-		-		-		-			-
e.	Gains and losses		-		-		166,992		108,046		-			-
f.	Prior service cost or credit		-		-		(406,176)		(541,568)		-			-
g.	Gain or loss recognized due to a settlement or curtailment		_		_		_		_		_			_
h.	Total net periodic benefit cost or credit	\$	-	\$	-	\$	15,146	\$	(235,653)	\$	-	\$		-

- B. There was no significant change to the investment goal of the postretirement plan for the first nine months of 2020.
- C. There was no significant change in the fair value measurements of the postretirement benefits plan assets as of September 30, 2020.
- D. There was no significant change in the postretirement benefit plans expected long-term rate of return for the first nine months of 2020.

E. Defined Contribution Plan

Substantially all eligible employees are covered by a qualified deferred compensation plan sponsored by the Company under which a portion of the employee contribution is matched. Through 2017, employees not eligible for the employee pension plan were eligible for an additional non-elective employer contribution. As a result of the freeze of the employee pension plan, all employees were eligible for an additional non-elective employer contribution effective April 1, 2018, retroactive to January 1, 2018. Contributions to the plan were \$17.5 million for the first nine months of 2020.

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

F. Multiemployer Plans

The Company did not have any multiemployer plans for the first nine months of 2020.

G. Consolidated/Holding Company Plans

The Company did not have any significant change in cost allocations for the first nine months of 2020.

NOTES TO FINANCIAL STATEMENTS

H. Postemployment Benefits and Compensated Absences

The Company did not have any postemployment benefits and compensated absences for the first nine months of 2020.

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

The Company did not have any significant change from the Medicare Modernization Act on Postretirement Benefits (INT 04-17) for the first nine months of 2020.

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

- (1) The Company had 1,000 shares of common stock authorized, issued and outstanding as of September 30, 2020. All the shares are owned by its parent, StanCorp.
- (2) The Company had no preferred stock issued and outstanding as of September 30, 2020.
- (3) Ordinary dividends, which do not require the approval of the domiciliary commissioner, are limited by the laws of the Company's state of domicile, Oregon. Extraordinary dividends, which require the approval of the domiciliary commissioner, are limited by the laws of the Company's state of domicile, Oregon.
- (4) An ordinary cash distribution in the amount of \$50.0 million was paid by the Company to its parent, StanCorp, in March 2020.
- (5) Within the limitations of (3) above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to shareholders as of September 30, 2020.
- (6) There were no restrictions placed on the Company's surplus, including for whom the surplus is being held as of September 30, 2020.
- (7) There were no advances to surplus not repaid as of September 30, 2020.
- (8) The Company did not hold any of its own stock, including stock of affiliated companies, for special purposes as of September 30, 2020.
- (9) The change in the balance in aggregate write-ins for special surplus funds from December 31, 2019 to September 30, 2020 was due to an estimated fee assessment related to the Affordable Care Act as part of SSAP No. 106 *Affordable Care Act Section 9010 Assessment*. There is no accrual in 2020 due to the repeal of the Affordable Care Act taxes for 2021 and thereafter.
- (10) There was no significant change in the portion of unassigned funds (surplus) reduced by cumulative unrealized losses as of September 30, 2020.
- (11) The Company issued the following surplus debentures or similar obligations:

		F	Par Value	C	arrying	1	Interest And/Or	1	Total Interest		Unapproved	
	Interest	(Fa	ce Amount	1	alue of		Principal Paid		And/Or	Ir	nterest And/Or	Date of
Date Issued	Rate		of Note)	_	Note		Current Year	P	rincipal Paid		Principal	Maturity
8/15/2012	5.25 %	\$	250,000,000	\$	250,000,000	\$	9,843,750	\$	106,640,625	\$	-	8/14/2042
1311999 Total		\$	250,000,000	\$	250,000,000	* \$	9,843,750	\$	106,640,625	\$	=	XXX

* Total should agree with Liabilities, Surplus and Other Funds Page 3, Line 32, Column 1.

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

The Surplus Note matures in 2042 and bears an annual interest rate of 5.25%, with interest payments due March 31, June 30, September 30 and December 31 of each year. The Company has the right to prepay the principal balance of the Surplus Note, in whole or in part, at any time or from time to time, without penalty. In accordance with the requirements of the NAIC, the Surplus Note provides that no interest or principal payments may be made by the Company without the prior approval of the Oregon Insurance Division, interest will not be represented as an addition to the instrument, interest will not accrue additional interest and any payments with respect to the Surplus Note will be subordinate to the Company's other obligations to policyholders, lenders and creditors.

(12) Impact of quasi-reorganization

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

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

The Company has not been a party to a quasi-reorganization in the 10 years from October 1, 2010 to September 30, 2020.

NOTES TO FINANCIAL STATEMENTS

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to fund partnership investments totaling \$171.2 million as of September 30, 2020. The contributions are payable on demand.

B. Assessments

There was no significant change in the guaranty association assessments for the first nine months of 2020.

C. Gain Contingencies

The Company did not have any gain contingencies as of September 30, 2020.

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

The Company had no material claims relating to extra contractual obligations or bad faith losses from lawsuits as of September 30, 2020.

E. Joint and Several Liabilities

The Company did not have any joint and several liabilities as of September 30, 2020.

F. All Other Contingencies

In the normal course of business, the Company is involved in various legal actions and other state and Federal proceedings. A number of these actions or proceedings were pending as of September 30, 2020. In some instances, lawsuits include claims for punitive damages and similar types of relief in unspecified or substantial amounts, in addition to amounts for alleged contractual liability or other compensatory damages. In the opinion of management, the ultimate liability, if any, arising from the actions or proceedings is not expected to have a material effect on the Company's business, financial position, results of operations, or cash flows.

15. LEASES

There was no significant change regarding leases for the first nine months of 2020.

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

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

			Ass	ets		Liabilities					
		Se	eptember 30, 2020	De	ecember 31, 2019	Sep	tember 30, 2020	De	cember 31, 2019		
a. b.	Swaps Futures	\$	208,100,000	\$	186,954,000	\$	512,270,000	\$	473,145,000		
c.	Options		619,164,700		579,052,583		-		-		
d.	Total	\$	827,264,700	\$	766,006,583	\$	512,270,000	\$	473,145,000		

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

- (2) The Company's financial instruments with off-balance sheet risk are swaps and options. See Note 8 for information regarding these derivative contracts.
- (3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because the Company's swaps are cleared through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.
- (4) The Company is required to pledge collateral related to the clearing of interest rate swap contracts through the CME. The amount of collateral that is required is determined by the exchange on which the interest rate swap is cleared. The Company pledged a fixed maturity security and cash to satisfy the collateral requirement. The Company also receives collateral from its counterparties on its index option contracts to mitigate the credit-related risks.

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

A. Transfers of Receivables Reported as Sales

The Company did not have any transfers of receivables reported as sales for the first nine months of 2020.

B. Transfer and Servicing of Financial Assets

The Company did not have transfers and servicing of financial assets for the first nine months of 2020.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

- (1) In the course of the Company's asset management, fixed maturity securities may be sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
- (2) No wash sales of fixed maturity securities with a NAIC designation of 3 or below, or that do not have an NAIC designation, excluding all cash equivalents, derivative instruments and short-term investments with credit assessments equivalent to an NAIC 1 or 2 designation occurred during the quarter ended September 30, 2020.

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

There was no significant change in the gain or loss to the Company from uninsured plans and the uninsured portion of partially insured plans for the first nine months of 2020.

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

There was no significant change in direct premium written/produced by managing general agents/third party administrators for the first nine months of 2020.

20. FAIR VALUE MEASUREMENTS

- A. Assets and liabilities measured and recorded at fair value in the statutory statements of admitted assets, liabilities and capital and surplus are subject to additional disclosures. These disclosure requirements apply only to those financial assets and liabilities measured at estimated fair value at the end of the reporting period. These financial assets and liabilities include separate account assets, index options, Index-based Interest Guarantees, interest rate swaps and certain fixed maturity securities and commercial mortgage loans when the estimated fair value is lower than amortized cost as of the reporting date.
 - (1) Fair Value Measurements as of September 30, 2020

				Net Asset Value	
Description	(Level 1)	(Level 2)	(Level 3)	(NAV)	Total
a. Assets at fair value:					
Commercial Mortgage Loans					
Commercial	\$ -	\$ -	\$ 5,626,388	\$ - 5	5,626,388
Total Commercial Mortgage Loans		-	5,626,388		5,626,388
Derivative assets					
Interest rate swaps	-	24,990,573	-	-	24,990,573
Index options		-	23,182,162		23,182,162
Total Derivatives	-	24,990,573	23,182,162	-	48,172,735
Separate account assets	9,162,846,440	72,796,562	-	-	9,235,643,002
Total assets at fair value/NAV	\$ 9,162,846,440	\$ 97,787,135	\$ 28,808,550	\$ - 5	9,289,442,125
b. Liabilities at fair value:					
Indexed-based Interest Guarantees	\$ -	\$ -	\$ 111,659,865	\$ - 3	111,659,865
Interest rate swaps		18,017,400			18,017,400
Total liabilities at fair value	\$ -	\$ 18,017,400	\$ 111,659,865	\$ - 3	129,677,265

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

Beginning Balance at 06/30/2020	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2020
\$ 18,338,408	-	_	2,936,124	4,458,074	3,977,672		-	(6,528,116)	\$ 23,182,162
\$ 18,338,408	-	-	2,936,124	4,458,074	3,977,672	-		(6,528,116)	\$ 23,182,162
\$ 102,552,576	-	-	9,188,868	-		2,208,744	-	(2,290,323)	\$ 111,659,865
\$ 102,552,576	-	-	9,188,868	-	-	2,208,744	-	(2,290,323)	\$ 111,659,865
\$	\$ 18,338,408 \$ 102,552,576	Balance at 06/30/2020 into Level 3 \$ 18,338,408 - \$ 18,338,408 - \$ 102,552,576 -	Balance at 06/30/2020 into Level 3 out of Level 3 \$ 18,338,408 - - \$ 18,338,408 - - \$ 102,552,576 - -	Beginning Balance at 06/30/2020 Transfers into Level 3 Transfers out of Level 3 Transfers in Net Income	Beginning Balance at 06/30/2020 Transfers into Level 3 Transfers out of Level 3 Transfers out of Level 3 Transfers in Net Income Total (dosses) included in Net Income Surplus Surpl	Beginning Balance at 06/30/2020 Transfers into 06/30/2020 Level 3 Transfers out of Level 3 Level 3 Transfers included in Net Income Transfers included in Surplus Purchases	Beginning Balance at 06/30/2020 Transfers into 04/30/2020 Level 3 Transfers out of Level 3 Level 3 Transfers in Net Income I	Beginning Balance at 06/30/2020 Transfers into 06/30/2020 Level 3 Transfers out of Level 3 Transfers into 1. Transfers out of Level 3 Transfers out of Level 3 Transfers included in Net Income Net	Reginning Balance at 06/30/2020 Transfers into 06/30/2020 Level 3 Transfers into 06/30/2020 Level 3 Transfers into 06/30/2020 Level 3 Transfers into 06/30/2020 Revel 3 Revel 3

(3) The Company recognizes transfers between fair value levels at the end of the reporting period.

NOTES TO FINANCIAL STATEMENTS

(4) Valuation techniques and inputs used in the fair value measurement for assets and liabilities.

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

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

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

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

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

Fixed Maturity Securities

Fixed maturity securities are comprised of the following bond classes:

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

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

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

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

The pricing services also take into account perceived market movements and sector news, as well as a fixed maturity security's terms and conditions, including any features specific to that issue that may influence risk, and thus marketability. Depending on the security, the priority of the use of observable market inputs may change as some observable market inputs may not be relevant or additional inputs may be necessary.

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

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

The Company performs control procedures over the external valuations at least quarterly through a combination of procedures that include an evaluation of methodologies used by the pricing services, analytical reviews, back testing of sales activity and the maintenance of a securities watch list. When necessary, the Company compares prices received from the pricing services to prices independently estimated by the Company utilizing discounted cash flow models or through performing independent valuations of inputs and assumptions similar to those used by the pricing service in order to ensure prices represent a reasonable estimate of fair value. Although the Company does identify differences from time to time as a result of these validation procedures, the Company did not make any significant adjustments as of September 30, 2020 or December 31, 2019.

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

NOTES TO FINANCIAL STATEMENTS

Commercial Mortgage Loans

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

Significant observable inputs to the valuation include:

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

Significant estimated parameters include:

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

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

Index Options

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

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

While valuations for the index options are sensitive to a number of variables, valuations for index options purchased are most sensitive to changes in the indices' value, and the implied volatilities of these indices. Significant fluctuations in either of those inputs in isolation would result in a significantly lower or higher fair value measurement. Generally, an increase or decrease used in the assumption for the implied volatilities and in the indices' value would result in a directionally similar change in the fair value of the asset.

Separate Account Assets

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

Index-based Interest Guarantees

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

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

Interest Rate Swaps

Interest rate swaps are used in hedging relationships and are recorded in a manner that is consistent with the hedged item if they qualify for hedge accounting or at fair value if they do not qualify or are not designed to qualify for hedge accounting. The estimated fair value of the interest rate swaps is determined through a pricing model. The interest rate swaps qualify as Level 2 under the fair value hierarchy since their valuation is based on a model for which all significant assumptions are observable in the market.

NOTES TO FINANCIAL STATEMENTS

- (5) Fair value measurements of derivative assets and liabilities as of September 30, 2020 are included in 20.A.(1) and 20.A.(2).
- B. The Company provides additional fair value information in Notes 5, 8, 10 and 11.
- C. Estimated Fair Value of All Financial Instruments

As of September 30, 2020						Net Asset	Not Practicable
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Value (NAV)	(Carrying Value)
Fixed maturity securities	\$ 11,359,923,596	\$ 10,458,075,352	\$ -	\$ 11,359,923,596	\$ -	\$ -	\$ -
Preferred stocks	2,116,000	2,100,000		2,116,000		-	-
Common stocks	46,702,700	46,702,700		-	46,702,700	-	-
Commercial mortgage loans	7,679,520,709	7,260,304,223		-	7,679,520,709	-	-
Cash, cash equivalents and short-							
term investments	200,434,439	200,434,439	200,434,439	-	-	-	-
Index options	23,182,162	23,182,162	-	-	23,182,162	-	-
Interest rate swaps (assets)	24,990,573	24,990,573	-	24,990,573	-	-	-
Separate account assets	9,235,643,002	9,235,643,002	9,162,846,440	72,796,562	-	-	-
Indexed-based Interest Guarantees	(111,659,865)			-	(111,659,865)	-	-
Interest rate swaps (liabilities)	(40,579,149)	-	-	(40,579,149)	-	-	-

As of December 31, 2019 Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Fixed maturity securities	\$ 10,353,054,503	\$ 9,842,508,630	\$ -	\$ 10,353,054,503	\$ -	\$ -	\$ -
Preferred stocks	2,140,000	2,100,000	-	2,140,000	-	-	-
Common stocks	41,135,800	41,135,800	-	-	41,135,800	-	-
Commercial mortgage loans	6,890,543,209	6,660,329,801	-	-	6,890,543,209	-	-
Cash, cash equivalents and short-							
term investments	60,991,597	60,991,597	60,991,597	-	-	-	-
Index options	21,610,853	21,610,853	-	-	21,610,853	-	-
Interest rate swaps (assets)	7,698,902	7,698,197	-	7,698,902	-	-	-
Separate account assets	9,035,698,997	9,035,698,997	8,966,592,432	69,106,565	-	-	-
Indexed-based Interest Guarantees	(103,461,942)	-	-	-	(103,461,942)	-	-
Interest rate swaps (liabilities)	(20,609,711)	-	-	(20,609,711)			-

D. Not Practicable to Estimate Fair Value

The Company did not have any investments where it was not practicable to estimate fair value as of September 30, 2020 or December 31, 2019.

E. Investments Measured Using the NAV Practical Expedient

The Company did not have any investments that were measured using the NAV practical expedient pursuant to SSAP No. 100R – *Fair Value* as of September 30, 2020.

21. OTHER ITEMS

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items for the first nine months of 2020.

B. Troubled Debt Restructuring

The Company did not have any significant troubled debt restructuring for the first nine months of 2020.

C. Other Disclosures

The Company did not have any other disclosures for the first nine months of 2020.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries for the first nine months of 2020.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits

(1) Carrying Value of Transferable and Non-transferable State Tax Credits Gross of any Related Tax Liabilities and Total Unused Transferable and Non-transferable State Tax Credits by State and in Total as of September 30, 2020

Description of State Transferable and Non-transferable Tax Credits	State	_	Carrying Value	_	Unused Amount
Atlantic City Townhomes	New Jersey	\$	363,053	\$	2,051,970
Keystone Innovation Zone	Pennsylvania		118,142		168,265
MM Lawrence	Massachusetts		-		125,000
Low Income Housing	Missouri		4,105,000		5,675,000
Low Income Housing	California		-		1,359,000
Low Income Housing	Georgia		1,141,300		1,412,500
26867 Outback Solar	Oregon		-		553,284
Agricultural Workforce Housing Construction	Oregon		-		556,251
OHLIGA Guaranty	Oregon		313,805		208,288
Total		\$	6,041,300	\$	12,109,558

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

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

(3) Impairment Loss

The Company did not recognize an impairment related to state tax credits for the first nine months of 2020.

(4) State Tax Credits Admitted and Nonadmitted as of September 30, 2020

		<u>Total</u>	Admitted	Total Nona	dmitted
a.	Transferable	\$	5,727,495	\$	-
b.	Non-transferable		_		313,805

F. Subprime-Mortgage-Related Risk Exposure

There was no significant change in subprime-mortgage-related risk exposure for the first nine months of 2020.

G. Retained Assets

The Company did not have any retained assets as of September 30, 2020.

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

The Company did not directly write or assume any ILS contracts for the first nine months of 2020.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

The Company did not have any life insurance policies where it is the owner and beneficiary or has otherwise obtained rights to control the policy as of September 30, 2020.

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 6, 2020 for the statutory statement issued on November 13, 2020.

There were no subsequent events to be reported.

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

Subsequent events have been considered through November 6, 2020 for the statutory statement issued on November 13, 2020.

There were no subsequent events to be reported.

NOTES TO FINANCIAL STATEMENTS

On January 1, 2020, the Company continues to be subject to the annual fee under Section 9010 of the federal Affordable Care Act ("ACA"). As of December 31, 2019, the Company had written health insurance subject to the ACA assessment. In September 2020, the Company paid \$2.8 million for its portion of the annual health insurance industry fee. The ACA also requires the Company, in the data year, to reclassify from unassigned surplus to special surplus an amount equal to its estimated subsequent year fee assessment. As of September 30, 2020 there was no special surplus funds appropriation due to the repeal of the annual fee under Section 9010 for calendar years beginning after December 31, 2020.

In March 2020, the World Health Organization declared the outbreak of a novel coronavirus (COVID-19) as a pandemic, which continues to spread throughout the United States. StanCorp and its subsidiaries, including the Company, has a business continuity plan in place, which includes the ability to work remotely.

The Company is closely monitoring developments related to the COVID-19 pandemic to assess its impact on the business; however, due to the evolving and highly uncertain nature of this event, it currently is not possible to estimate the ultimate direct and indirect impact of COVID-19. The Company may incur increased costs associated with claims under our insurance products. The investment portfolio may be adversely affected by potential market volatility, changes in interest rates, reduced liquidity and by a U.S. and global economic slowdown caused by the COVID-19 pandemic or the uncertainty of its outcome. Further, legal and regulatory responses to concerns about COVID-19 or other major public health issues may impact our business.

The extent to which COVID-19 impacts our business will depend on future developments which are highly uncertain and cannot be predicted, including new information which may emerge concerning the severity of COVID-19 and the actions taken to contain or treat its impact. The Company will continue to evaluate the potential impacts on its consolidated balance sheets, statements of income and cash flows.

23. REINSURANCE

There was no significant change in reinsurance for the first nine months of 2020.

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

A. Accrued Retrospective Premium Adjustments

The Company did not have any significant change in its method of calculating accrued retrospective premium adjustments or contracts subject to redetermination for the first nine months of 2020.

B. Accrued Retrospective Premium Adjustments to Earned Premium

The Company did not have any significant change in the accrued retrospective premium recorded as adjustments to earned premium or contracts subject to redetermination for the first nine months of 2020.

C. Net Premiums Written Subject to Retrospective Rating Features

There was no significant change in the amount of net premiums written that were subject to retrospective rating features or redetermination for the first nine months of 2020.

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

The Company did not have any medical loss ratio rebates required pursuant to the Public Health Service Act for the first nine months of 2020.

E. Risk-Sharing Provisions of the ACA

The Company did not write any accident and health insurance premiums subject to the ACA risk-sharing provisions for the first nine months of 2020. Per SSAP No. 107 – *Risk-Sharing Provisions of the Affordable Care Act*, the ACA risk-sharing provisions include health plans in the individual or small group markets. The Company writes group dental and vision plans. Per SSAP No. 107, group plans are required to contribute funding but are not eligible to receive distributions under the risk-sharing provisions of the ACA.

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

- A. Reserves as of January 1, 2020 were \$4.08 billion. For the first nine months of 2020, \$625.6 million had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years were \$3.48 billion as of September 30, 2020, as a result of re-estimation of unpaid claims and claim adjustment expenses. There was a \$22.1 million increase of prior year development from January 1, 2020 to September 30, 2020. Original estimates are increased or decreased as additional information becomes known regarding individual claims. Prior years' effects are combined with current experience in determining retrospective premium, premium refunds, and renewal rates for the larger group contracts.
- B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. INTERCOMPANY POOLING ARRANGEMENTS

The Company did not have any intercompany pooling arrangements as of September 30, 2020.

NOTES TO FINANCIAL STATEMENTS

27. STRUCTURED SETTLEMENTS

There was no significant change to the Company's purchase of structured settlements to fulfill obligations of claimants for the first nine months of 2020.

28. HEALTH CARE RECEIVABLES

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of September 30, 2020.

B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of September 30, 2020.

29. PARTICIPATING POLICIES

There was no significant change to the Company's participating policies for the first nine months of 2020.

30. PREMIUM DEFICIENCY RESERVES

In accordance with SSAP No. 54R – *Individual and Group Accident and Health Contracts*, there was no premium deficiency reserve held as of September 30, 2020 for all individual and group accident and health contracts. Since premium deficiency reserves were unnecessary, no calculation involving anticipated investment income was performed as of September 30, 2020.

31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

There was no significant change in the practice or method of calculating reserves for life and annuity contracts for the first nine months of 2020.

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

There was no significant change in annuity actuarial reserves and deposit-type liabilities by withdrawal characteristics for the first nine months of 2020.

33. ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS

There was no significant change in life actuarial reserves by withdrawal characteristics for the first nine months of 2020.

34. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

There was no significant change in premium and annuity considerations deferred and uncollected for the first nine months of 2020

35. SEPARATE ACCOUNTS

A. Separate Account Activity

Separate account assets increased \$199.9 million to \$9.24 billion as of September 30, 2020 compared to December 31, 2019

B. General Nature and Characteristics of Separate Accounts Business

There was no significant change to the general nature and characteristics of the Company's separate accounts business for the first nine months of 2020.

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

Net transfers to or (from) the Company's separate accounts were \$(227.2) million for the first nine months of 2020, compared to \$(298.3) million for the first nine months of 2019.

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There was no significant change to the Company's loss/claim adjustment expenses for the first nine months of 2020.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring Domicile, as required by the Model Act?					Yes [X] No []
1.2	If yes, has the report been filed with the domiciliary state?					Yes [X] No []
2.1	Has any change been made during the year of this statement in the creporting entity?	charter, by-laws,	articles of incorporation,	or deed of settlement of the		Yes [] No [X]
2.2	If yes, date of change:				<u> </u>		
3.1	Is the reporting entity a member of an Insurance Holding Company S is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.					Yes [X] No []
3.2	Have there been any substantial changes in the organizational chart	since the prior qu	arter end?			Yes [] No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those chan	iges.					
3.4	Is the reporting entity publicly traded or a member of a publicly traded] No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) cod	le issued by the S	SEC for the entity/group	•			
4.1	Has the reporting entity been a party to a merger or consolidation during liftyes, complete and file the merger history data file with the NAIC.	ring the period co	vered by this statement	?		Yes [] No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and stat ceased to exist as a result of the merger or consolidation.	e of domicile (us	e two letter state abbrev	viation) for any entity that has			
	1 Name of Entity		2 NAIC Company Code	3 State of Domicile			
	Name of Entity		NAIC Company Code	State of Dornicle			
5.	If the reporting entity is subject to a management agreement, includir in-fact, or similar agreement, have there been any significant change If yes, attach an explanation.	ng third-party adn s regarding the to	ninistrator(s), managing erms of the agreement o	general agent(s), attorney- or principals involved?	Yes [] No [X] N/A [
6.1	State as of what date the latest financial examination of the reporting	entity was made	or is being made		<u> </u>	12/3	31/2015
6.2	State the as of date that the latest financial examination report becardate should be the date of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the control of the examined balance sheet and not the examined balance sheet and not the control of the examined balance sheet and not the examined balance sheet and not the control of the examined balance sheet and not the					12/3	31/2015
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	e examination rep	ort and not the date of t	the examination (balance she	et	05/0	03/2017
6.4	By what department or departments?						
6.5	Oregon Department of Consumer and Business Services - Division of Have all financial statement adjustments within the latest financial extatement filed with Departments?	amination report	been accounted for in a		Yes [] No [] N/A [X
6.6	Have all of the recommendations within the latest financial examinati	on report been c	omplied with?		Yes [] No [] N/A [X
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?					Yes [] No [X]
7.2	If yes, give full information:						
8.1	Is the company a subsidiary of a bank holding company regulated by	the Federal Res	erve Board?			Yes [] No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding	g company.					
8.3	Is the company affiliated with one or more banks, thrifts or securities	firms?				Yes [X] No []
8.4	If response to 8.3 is yes, please provide below the names and locatic regulatory services agency [i.e. the Federal Reserve Board (FRB), th Insurance Corporation (FDIC) and the Securities Exchange Commission	e Office of the C	emptroller of the Curren	cy (OCC), the Federal Depos			
	1		2	3 4	5	6	
	Affiliate Name StanCorp Equities, Inc.	Portland, OR	ocation (City, State)	FRB OCC	FDIC NO	SEC YES	

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

GENERAL INTERROGATORIES

9.1	(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between pe relationships:			Yes [X	.] No []
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the repor	ting entity;				
	(c) Compliance with applicable governmental laws, rules and regulations;					
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and					
	(e) Accountability for adherence to the code.					
9.11	If the response to 9.1 is No, please explain:					
9.2	Has the code of ethics for senior managers been amended?			Yes [] No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).					
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?			Yes [] No [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).					
	FINANCIAL					
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement	?		Yes [X	. 1 No [1
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:					
	INVESTMENT					
	INVESTMENT					
	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or of use by another person? (Exclude securities under securities lending agreements.)			Yes [] No [X]
40	Assessment of a real production and assessment held in other invested assessment in Coherchula DA.		•		400 040	000
12. 13.	Amount of real estate and mortgages held in other invested assets in Schedule BA: Amount of real estate and mortgages held in short-term investments:					
14.1						
14.2	If yes, please complete the following:		•••••	162 [1
		1 Prior Year	-End	Cu	2 irrent Quarte	or.
		Book/Adiu	sted		ook/Adjusted	
	Bonds	Carrying \	/alue		arrying Value	
	Preferred Stock					
	Common Stock					
	Short-Term Investments					
	Mortgage Loans on Real Estate					
	All Other					
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)					
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above					
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?					
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		Yes [X] No [] N/A []
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement da	te:				
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2					
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, I	Parts 1 and 2		·		0
	16.3 Total payable for securities lending reported on the liability page.			S		0

GENERAL INTERROGATORIES

17. 17.1	offices, vaults or safety custodial agreement w Outsourcing of Critical	y deposit boxes, vith a qualified ba Functions, Custo	- Special Deposits, real estate, more vere all stocks, bonds and other se nk or trust company in accordance adial or Safekeeping Agreements of requirements of the NAIC Financia	ecurities, owner with Section of the NAIC Fire	ed throughou 1, III - Gene nancial Con	ut the current year eral Examination C dition Examiners I	held pursuant to a considerations, F. Handbook?	Yes	[X] No []
		1				2				
	RNV Mellon	Name of Cus	todian(s)	IIQ Quraquee	Client Cli	Custodian Add	ress 1 Sanders Creek Parkway, 2	2nd		
	DNI WEITOII			Floor, East	Syracuse, N	Y 13057				
17.2	For all agreements that location and a comple		vith the requirements of the NAIC F	inancial Con	dition Exami	iners Handbook, p	rovide the name,			
	1 Name(e)	2 Location(s)			3 Complete Expla	ination(s)			
	rvanic	3)	Location(3)			Oompiete Expie	mation(3)			
17.3 17.4	If yes, give full informa			s) identified in		the current quarte		Yes	[]	No [X]
	1 Old Custo	odian	2 New Custodian	Date	3 of Change		4 Reason			
17.5	make investment deci	sions on behalf of ccess to the inves	nvestment advisors, investment ma f the reporting entity. For assets that tment accounts"; "handle securit	at are manage ties"]	ed internally	ncluding individual by employees of t	s that have the authority to he reporting entity, note as	.		
		Name of Firn	1 n or Individual	2 Affilia	ition					
	PineBridge Investmen	ts	ıy LLC	U						
			ed in the table for Question 17.5, do more than 10% of the reporting er					Yes	[] No [X]
	17.5098 For firms/inditotal assets u	viduals unaffiliate nder managemer	d with the reporting entity (i.e. designt aggregate to more than 50% of the	gnated with a he reporting e	"U") listed in entity's inves	n the table for Queted assets?	estion 17.5, does the	Yes	[] No [X]
17.6	For those firms or inditable below.	viduals listed in th	ne table for 17.5 with an affiliation c	code of "A" (af	filiated) or "l	U" (unaffiliated), p	rovide the information for the	ne		
	1		2			3	4		Inve	5 estment
	Central Registration Depository Number		Name of Firm or Individual		Legal Ent	ity Identifier (LEI)	Registered With		Mana Agre	agement eement A) Filed
	104578	PineBridge Inves	stments				SEC		NO	
			ent Management Company LLC ment, Inc.				SEC	ment		
			morre, mo.							
18.1 18.2		irements of the P	urposes and Procedures Manual o	of the NAIC Inv	estment An	nalysis Office beer	followed?	Yes	[X]] No []
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to per available. r is current on all an actual expect	eporting entity is certifying the following a full credit analysis of the secu contracted interest and principal paration of ultimate payment of all cores.	urity does not ayments. ntracted intere	exist or an Nest and Prince	NAIC CRP credit r	ating for an FE or PL			
	Has the reporting entit	y self-designated	5GI securities?					Yes	[] No [X]
20.	a. The security was b. The reporting er c. The NAIC Desig on a current priv	s purchased prior atity is holding cap anation was derive ate letter rating h	reporting entity is certifying the foll to January 1, 2018. bital commensurate with the NAIC led from the credit rating assigned be eld by the insurer and available for	Designation re by an NAIC CF examination	eported for t RP in its lega by state insi	he security. al capacity as a NI urance regulators.	RSRO which is shown			
	• =	-	ed to share this credit rating of the PLGI securities?	-				Yes]] No [X]
21.		_	registered private fund, the reporti						•	
	a. The shares wereb. The reporting erc. The security had January 1, 2019d. The fund only or	ntity is holding cap I a public credit ra predominantly h	to January 1, 2019. bital commensurate with the NAIC I atting(s) with annual surveillance as bolds bonds in its portfolio. nation was derived from the public	signed by an	NAIC CRP i	n its legal capacity	•			
	in its legal capad	city as an NRSRC	•	•	,					
			Schedule BA non-registered private			h the above criteri	a?	Yes	[] No [X]

GENERAL INTERROGATORIES

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

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	, unoun
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$60,7
	1.13 Commercial Mortgages	\$7,230,935,2
	1.14 Total Mortgages in Good Standing	\$ 7,230,996,0
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	\$86,0
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$ 86,0
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	
.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	
.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	
2.	Operating Percentages:	
-	2.1 A&H loss percent	75.42
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	
3.3	Do you act as an administrator for health savings accounts?	
3.4	If yes, please provide the balance of the funds administered as of the reporting date	
 4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	
 I.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of	. Too [X] No []
r. I	domicile of the reporting entity?	Yes [] No []
terna 5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A [
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current \	Year to Date
--------------------------------------------------	--------------

Showing All New Reinsurance Treaties - Current Year to Date											
1	2	3 4	5	6	7	8	9	10 Effective			
NAIC Company	ID	Effective	Domiciliary	Type of Reinsurance	Type of Business		Certified Reinsurer Rating	Date of Certified Reinsurer			
Code	Number	Date Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating			
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		Current rea	r To Date - Alloca	aled by States a		siness Only		
		1		ontracts	4	5	6	7
			2	3	Accident and			
					Health Insurance			
		Active			Premiums, Including Policy,		Total	
		Status	Life Insurance	Annuity	Membership	Other	Columns	Deposit-Type
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Contracts
1.	AlabamaA				14,479,592	29,884,120	62,080,361	0
2.	Alaska A		1,063,622	148,821	1,663,262	10,018,316	12,894,021	0
3.	Arizona A		6,015,459	1,370,570	12,753,934	83,702,611	103,842,574	3,498,164
4.	Arkansas A		9,465,876		9,618,310	3,906,228	23,518,208	616,563
5.	California C		93, 107, 744	17,989,315	211,723,586	255,415,140	578,235,785	219,999
6.	Colorado C	o L	22,499,915	4,042,079	33,335,708	341,759,517	401,637,219	280,056
7.	Connecticut C	т	9,483,751	11,771,842	15, 137, 400	19,365,013	55,758,006	12, 152, 977
8.	DelawareD		1,395,366	2, 124, 685	3,023,197	3,964,049	10,507,297	61,290
9.	District of Columbia		13, 154, 267	318,248	18 , 195 , 274	9,469,422	41, 137, 211	0
10.	FloridaF		57,870,548	28,359,829	94, 174, 847	103,847,292	284,252,516	205,852
11.	Georgia G	AL	29,788,439	9,867,940	53,039,966	51,498,302	144 , 194 , 647	115,788
12.	Hawaii H		1, 148,555	4,076,194	1,714,904	499,510	7,439,163	555,416
13.	IdahoID	L	12,051,356	787,249	8,438,643	37,684,047	58,961,295	0
14.	Illinois	L	28,998,710	13,516,735	47, 184, 918	157, 113, 966	246,814,329	0
15.	IndianaIN	lL	14,479,069	12,227,877	20,737,615	71,276,532	118,721,093	210,064
16.	lowa		11, 177,841		16,973,330	5,366,313	35,895,645	84,857
17.	Kansas K		25, 120,872	1,202,703	10,576,614	12.507.833	49,408,022	589,509
18.	Kentucky K	Y L	4,703,235	3,393,896	11,004,761	45,743,259	64,845,151	118,053
19.	Louisiana	. L	9,045,944	5,091,931	15,503,290	88,883,707	118,524,872	0
20.	Maine M		3.301.838		5,250,416	5, 159, 358	17,630,815	47,402
21.	Maryland M		10,904,883	5,000,644	13,555,218	64 . 450 . 458	93.911.203	201.824
22.	Massachusetts M		13,884,930		29,406,138	61,923,895	114,025,101	19.107.720
23.	Michigan M		7,621,911		17,593,441	74,708,888	110, 178, 432	1. 175 . 325
24.	Minnesota M		23,881,126		41,798,403	41.956.430	110, 176, 432	535,934
25.	Mississippi M		1.540.962	2,344,235	4,796,403	6,707,779	10,536,002	
26.	Missouri M				30,634,394	49,353,797	118.952.342	1.811.458
								, ,
27. 28.	Montana M Nebraska N		4,995,208 3,552,643	285,328 836,400	5,264,150 6,474,939	490,840	11,035,526	
						4,374,188	15,238,170	,
29.	Nevada N		11,701,960	849,407	17,075,042	14,151,094	43,777,503	0
30.	New Hampshire N		4,307,309	4, 198, 582	5,429,027	14,283,269	28,218,187	3,411,063
31.	New Jersey N		9,053,602	23,816,696	33,779,959	20,484,302	87, 134,559	1,205,748
32.	New Mexico N		16,904,769	15, 166, 695	5,759,645	7,721,805	45,552,914	0
33.	New York N		2,989,504	0	3,817,839	45,694	6,853,037	0
34.	North CarolinaN			10,507,193	26,225,522	12,458,891	57,306,030	629,233
35.	North DakotaN		2,426,186	2, 133, 852	6,955,899	5,304,605	16,820,542	74,248
36.	Ohio	н	14,276,567	23,067,783	24, 115, 786	116,659,055	178, 119, 191	1, 199, 114
37.	Oklahoma O	κL		1,362,083	7,813,290	32,675,479	49, 101, 158	0
38.	Oregon	RL		5,043,998	77, 176, 336	295,443,459	416,903,197	609,039
39.	Pennsylvania P	Δ L	24,508,075	28,070,816	37,968,027	135,481,267	226,028,185	663,628
40.	Rhode Island R		5,098,313		4,993,039	2,911,683	13,575,336	0
41.	South Carolina S	? I	14,997,956	5,453,723	34,060,983	7,106,759	61,619,421	0
42.	South Dakota		1,795,255	187, 101	3,089,718	34,102,581	39, 174, 655	0
43.	Tennessee	J	9,624,955		19,745,288	148,671,481	182,919,759	146,375
44.	Texas	/ I	46,824,185		94,971,031	230,375,963	378,701,680	′
45.					40,040,404			463,757
	•		3,146,095			67,290,334	84,670,669	0
46.	Vermont V		2,285,059	, ,	6,389,762	19,568,498	30,338,328	46,511
47.	VirginiaV		23,815,853		40,407,670	25,859,756	97,843,105	1,216,702
48.	Washington W				61,368,738	159,519,841	248,845,666	10,212,974
49.	West Virginia		1,440,481		5,298,134	2,659,805	11,710,089	0
50.	Wisconsin W		15,472,569			37,211,632	88,970,664	747,926
51.	Wyoming		2,322,650	, .	, ,	4, 145, 592	10,306,220	0
52.	American Samoa A		0	0	0	0	0	0
53.	Guam G	UL	6,498,487	0	2,020,533	0	8,519,020	0
54.	Puerto RicoP		17,335	0	57,203	0	74,538	0
55.	U.S. Virgin Islands V	L	6,753,079		698,219	0	7,451,298	0
56.	Northern Mariana Islands		1,978	0		0	1,978	0
57.	Canada C				72,325	0	89,710	0
58.	Aggregate Other Aliens		108,591	0		0	180,761	0
59.	Subtotal	XXX				3,035,163,655		62,845,310
90.	Reporting entity contributions for employee bene	efits	, ,	, ,	, , ,			52,540,010
	plans		90,144	0	2,383,543	0	2,473,687	0
91.	Dividends or refunds applied to purchase paid-u	р	,					
	additions and annuities	XXX	10,467,060	0	0	0	10,467,060	0
92.	Dividends or refunds applied to shorten endown	ent	_					-
	or premium paying period			0	0	0	0	0
93.	Premium or annuity considerations waived under	T	138,284	0	0	0	138,284	0
04	disability or other contract provisions			0	I0	0		
94.	Aggregate or other amounts not allocable by Sta		0		0	0		0
95.	Totals (Direct Business)			320,682,461	1,321,155,335	3,035,163,655	5,459,034,719	62,845,310
96.	Plus Reinsurance Assumed			0	61,245,177	0	64,374,266	0
97	Totals (All Business)			320,682,461	1,382,400,512	3,035,163,655	5,523,408,985	62,845,310
98.	Less Reinsurance Ceded			293,305	179,751,328	0	840,720,386	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	124,486,604	320,389,156	1,202,649,184	3,035,163,655	4,682,688,599	62,845,310
	DETAILS OF WRITE-INS							
	ZZZ Other Alien			0	72,170	0	180,761	0
58002.		XXX						ļ
58003.		XXX		<u> </u>	<u> </u>	<u> </u>	<u> </u>	<u> </u>
58998.	Summary of remaining write-ins for Line 58 from	ı						
	overflow page		0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus							
	58998)(Line 58 above)	XXX	108,591	0	72,170	0	180,761	0
9401.		XXX		ļ				
9402.		XXX						
9403.		XXX					<u> </u>	<u> </u>
	Summary of remaining write-ins for Line 94 from	ı						
	overflow page	xxx	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line	9						
<u></u>	94 above)	XXX	0	0	0	0	0	0
	e Status Counts:	•						

⁽a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state....

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

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

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

Company	FEIN	NAIC	LOCATION	Ownership
leiji Yasuda Life Insurance Company ("MY")			JPN	
StanCorp Financial Group, Inc. ("SFG")	93-1253576		OR	100.00% owned by MY
Standard Insurance Company	93-0242990	69019	OR	100.00% owned by SFG
The Standard Life Insurance Company of New York	13-4119477	89009	NY	100.00% owned by SFG
StanCap Insurance Company, Inc.	46-5761825		OR	100.00% owned by SFG
Standard Management, Inc.	93-0928203		OR	100.00% owned by SFG
StanCorp Equities, Inc.	93-0930972		OR	100.00% owned by SFG
StanCorp Investment Advisers, Inc.	93-1296382		OR	100.00% owned by SFG
Standard Retirement Services, Inc.	25-1838406		OR	100.00% owned by SFG
StanCorp Mortgage Investors, LLC ("SMI")	93-1191029		OR	100.00% owned by SFG
StanCorp Mortgage Investors Pass-Through, LLC	26-1758088		OR	100.00% owned by SMI
StanCorp Real Estate, LLC ("SRE")	93-1191030		OR	100.00% owned by SFG
1381-1399 Florin Road LLC	45-3789788		OR	100.00% owned by SRE
Standard Insurance Company Continuing Health & Welfare Benefits Trust	93-1097066		OR	100.00% owned by SFG
The Standard Charitable Foundation	20-3997125		OR	100.00% owned by SFG
Pacific Guardian Life Insurance Company, Limited	99-0108050	64343	HI	100.00% owned by MY
Meiji Yasuda America Incorporated	51-0383916		NY	100.00% owned by MY
Meiji Yasuda Europe Limited			GBR	100.00% owned by MY
Meiji Yasuda Asia Limited			HKG	100.00% owned by MY
Founder Meiji Yasuda Life Insurance Co., Ltd.			CHN	29.20% owned by MY
PT AVRIST Assurance			IDN	29.90% owned by MY
TU Europa S.A.			POL	33.50% owned by MY
TUiR Warta S.A.			POL	24.30% owned by MY
Thai Life Insurance Public Company Limited			THA	15.00% owned by MY
Meiji Yasuda General Insurance Co., Ltd.			JPN	100.00% owned by MY
Meiji Yasuda Insurance Service Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda Asset Management Company Ltd.			JPN	92.90% owned by MY
Meiji Yasuda Real Estate Management Company Limited			JPN	100.00% owned by MY
Meiji Yasuda Life Planning Center Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda System Technology Company Limited			JPN	100.00% owned by MY
Meiji Yasuda Payment Collection Business Services Company, Limited			JPN	100.00% owned by MY
Meiji Yasuda Office Partners Co., Ltd.			JPN	100.00% owned by MY
Diamond Athletics, Ltd.			JPN	35.00% owned by MY

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

	PART TA - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	lf			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Constition			Dolotion						
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
		00000			_	,	Meiji Yasuda Life Insurance Company	JPN	UIP	, ,	,	0.000	3(, (-,	N	1
1348	Meiii Yasuda Life Insurance Group	00000	93-1253576				StanCorp Financial Group. Inc.	OR	UDP	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	
1348	Meiji Yasuda Life Insurance Group	69019	93-0242990				Standard Insurance Company	0R	RE.	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	1
	,						The Standard Life Insurance Company of New						,		1
1348	Meiji Yasuda Life Insurance Group	89009	. 13-4119477				York	NY	IA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	46-5761825				StanCap Insurance Company, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	93-0928203				Standard Management, Inc.	0R	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	. 93-0930972				StanCorp Equities, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	93-1296382				StanCorp Investment Advisers, Inc.	0R	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000	25-1838406				Standard Retirement Services, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	93-1191029				StanCorp Mortgage Investors, LLC	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N.	1
			1	1			StanCorp Mortgage Investors Pass-Through, LLC		1	The state of the s					1
		00000	. 26-1758088				The state of the s	OR	NIA	StanCorp Mortgage Investors, LLC	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000	93-1191030				StanCorp Real Estate, LLC	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000	45-3789788				1381-1399 Florin Road LLC	OR	NIA	StanCorp Real Estate, LLC	Owner ship.	100.000	Meiji Yasuda Life Insurance Company	N	
			40 0/00/00				Standard Insurance Company Continuing Health			otanoorp near Estate, EEO	owner strip	100.000	merji rasada Eric misarance company		
		00000	. 93-1097066				& Welfare Benefits Trust	OR	NIA	StanCorp Financial Group, Inc.	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	20-3997125				The Standard Charitable Foundation	OR	NIA	StanCorp Financial Group, Inc.	Owner ship.	100.000	Meiji Yasuda Life Insurance Company	N.	
		90000	20 0007 120				Pacific Guardian Life Insurance Company.	011		otanoorp i manerar droup, me.	owner strip.	100.000			
1348	Meiji Yasuda Life Insurance Group	64343	99-0108050				Limited	HI	IA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
1040	erji rasuda Erre misurance droup	00000	51-0383916				Meiji Yasuda America Incorporated	NY	NIA	Meiji Yasuda Life Insurance Company	Owner ship.	100.000	Meiji Yasuda Life Insurance Company	N	
		00000	31-0000310				Meiji Yasuda Europe Limited	GBR	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda Asia Limited	HKG	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meili Yasuda Life Insurance Company	N	
		00000					Founder Meiji Yasuda Life Insurance Co., Ltd.			werji rasuda Erre misurance company	owner strip	100.000	werji Tasuua Erre misurance company		
		00000					l'ounder merji l'asuda Elle Hisurance co., Etu.	CHN	IA	Meiji Yasuda Life Insurance Company	Influence.	0.000	Meiji Yasuda Life Insurance Company	N	
		00000					PT AVRIST Assurance	IDN	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	N	
		00000					TU Europa S.A.	P0L	IA	Meiji Yasuda Life Insurance Company	Influence.	Q.000	Meiji Yasuda Life Insurance Company	N	
		00000					TUIR Warta S.A.	P0L	ΙΔ	Meiji Yasuda Life Insurance Company	Influence	0.000		N N	
		00000					Thai Life Insurance Public Company Limited	THA	IA	Meiji Yasuda Life Insurance Company	Influence.	0.000	Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda General Insurance Co., Ltd	JPN	IA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	N	
							Meiji Yasuda Insurance Service Company,			morji radda Erio modranoo oompany	omior omp.				
		00000					Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					Meiji Yasuda Asset Management Company Ltd	JPN	NIA	Meiji Yasuda Life Insurance Company	Owner ship.	92.900	Meiji Yasuda Life Insurance Company	N	
							Meiji Yasuda Real Estate Management Company			morji radada Erro modranoc company	omior on p.	02.000			
		00000	1				Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	1
							Meiji Yasuda Life Planning Center Company,					100.000			1
		00000	1				Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	N	1
		55000	1				Meiji Yasuda System Technology Company					100.000			1
		00000	1				Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiii Yasuda Life Insurance Company	N	1
							Meiji Yasuda Payment Collection Business								1
		00000	1				Services Company, Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Owner ship.	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000	1				Meiji Yasuda Office Partners Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meili Yasuda Life Insurance Company	N	1
		00000					Diamond Athletics. Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	N N	1
		00000					Meiji Yasuda Research Institute, Inc.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NI	1
		00000					Sunvenus Tachikawa Company Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Owner ship.	100.000	Meiji Yasuda Life Insurance Company	N	1
		00000					MST Insurance Service Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence.	0.000	Meiji Yasuda Life Insurance Company	N	1
		00000	1				The Mitsubishi Asset Brains Company, Limited	11		morgi rasada Erre misurance company	IIII Iuonoe				
		00000	1				ino mitoupioni nooct bianio company, Limiteu	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence.	0.000	Meiji Yasuda Life Insurance Company	N	1
		00000	1				KSP COMMUNITY. Inc.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	N. N.	
		00000					Japan Pension Service Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence.	0.000	Meiji Yasuda Life Insurance Company	N	
		00000	1				Meiji Yasuda Business Plus Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Owner ship	100.000	Meiji Yasuda Life Insurance Company	NI	
		00000					Meiji Yasuda Trading Company, Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Owner ship.	100.000	Meiji Yasuda Life Insurance Company	N	
		00000					RP Alpha Tokutei Mokuteki Kaisha	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership.	100.000	Meiji Yasuda Life Insurance Company	NNI	
		00000					III AIPIIA IUKULEI MUKULEKI KAISIIA	١٧٦٧	NIM	IMET IT TABULA LITE THOUTAINE COMPANY	- Owner outh	100.000	werji rasuua Lite msurance company	IV	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

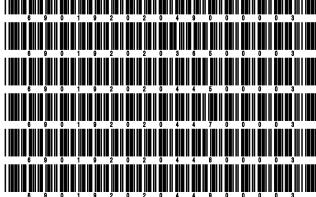
The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	-	
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	***
		NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
	Explanation:	
1.		
2.		
3.		
5.		
6.		
0.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	0 0 0 0 3
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	

Actuarial Guideline XXXVI [Document Identifier 448]

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

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

Addition	ai Wile-iiis ioi Assets Lilie 25				
			Current Statement Date)	4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Interest Maintenance Reserve	9,166,747	9,166,747	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,166,747	9,166,747	0	0

Addition	al Write-ins for Liabilities Line 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Funds held for escheatment	2,034,873	2,362,510
2505.	Long-term contracts payable	285,855	330,477
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,320,728	2,692,987

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	74, 182, 143	71,778,268
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	5,888,577	6,633,061
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	3,330,803	4,229,186
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	76,739,917	74, 182, 143
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	76,739,917	74, 182, 143

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	6,663,524,381	6,442,050,164
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,393,203,811	1,985,740,922
	2.2 Additional investment made after acquisition	64,313,114	98,327,014
3.	Capitalized deferred interest and other	8,848,295	45,351
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(3,931,148)	(1,752,757)
7.	Total gain (loss) on disposals Deduct amounts received on disposals	864,411,953	1,860,886,313
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,261,546,500	6,663,524,381
12.	Total valuation allowance	(1,242,277)	(3, 194, 580)
13.	Subtotal (Line 11 plus Line 12)	7,260,304,223	6,660,329,801
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	7,260,304,223	6,660,329,801

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Ŭ .	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	168,049,286	181,224,492
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	14,504,081	8, 113, 124
	2.2 Additional investment made after acquisition	22,297,428	17,377,931
3.	Capitalized deferred interest and other Accrual of discount	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	(155,956)	0
6.	Total gain (loss) on disposals	0	15,792
7.	Deduct amounts received on disposals	88,213	73,686
8.	Deduct amortization of premium and depreciation	34,010,899	38,608,367
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	1,383,691	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	169,212,036	168,049,286
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	169,212,036	168,049,286

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,885,744,430	8,901,302,810
2.	Cost of bonds and stocks acquired		
3.	Accrual of discount	5,966,381	7,318,402
4.	Unrealized valuation increase (decrease)	(3,030)	0
5.	Total gain (loss) on disposals	(2,476,487)	(3,277,862)
6.	Deduct consideration for bonds and stocks disposed of	901,876,879	1,074,202,035
7.	Deduct amortization of premium	13, 182, 034	19, 174, 071
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	17,826,400	2,201,396
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	9,475,612	5,929,941
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	10,506,878,052	9,885,744,430
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	10,506,878,052	9,885,744,430

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

2. NAIC 2 (a) 3,371, 3. NAIC 3 (a) 431, 4. NAIC 4 (a) 178, 5. NAIC 5 (a) 19,	alue Acquisitions ng During	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
Beginnin	During Current Quarter Current Quarter 025,810	During Current Quarter	During	End of	End of	End of	December 31
NAIC Designation of Current Company of Current Comp	uarter Current Quarter 025,810	Current Quarter					
1. NAIC 1 (a) 6,280, 2. NAIC 2 (a) 3,371, 3. NAIC 3 (a) 431, 4. NAIC 4 (a) 178, 5. NAIC 5 (a) 19,	, , , , , , , , , , , , , , , , , , , ,	2 154,888 414					
1. NAIC 1 (a) 6,280, 2. NAIC 2 (a) 3,371, 3. NAIC 3 (a) 431, 4. NAIC 4 (a) 178, 5. NAIC 5 (a) 19,	, , , , , , , , , , , , , , , , , , , ,	2 154,888 414					
1. NAIC 1 (a) 6,280, 2. NAIC 2 (a) 3,371, 3. NAIC 3 (a) 431, 4. NAIC 4 (a) 178, 5. NAIC 5 (a) 19,	, , , , , , , , , , , , , , , , , , , ,	2 154,888 414					
1. NAIC 1 (a)	, , , , , , , , , , , , , , , , , , , ,	2 154,888 414					
2. NAIC 2 (a)	, , , , , , , , , , , , , , , , , , , ,	2 154.888 414					
2. NAIC 2 (a)	, , , , , , , , , , , , , , , , , , , ,	2 154.888 414					
2. NAIC 2 (a)	, , , , , , , , , , , , , , , , , , , ,	2 154.888 414					
3. NAIC 3 (a) 431, 4. NAIC 4 (a) 178, 5. NAIC 5 (a) 19,	347, 174111, 545, 54	, ,	(24,830,125)	6,435,665,272	6,280,025,810	6,402,964,193	6,434,846,263
4. NAIC 4 (a)	, ,	188,312,357	709, 103	3, 162, 381, 284	3,371,347,174	3,395,289,461	2,892,235,066
5. NAIC 5 (a)	819,21454,001,42	245,025,746	27,309,747	406,403,243	431,819,214	468 , 104 , 637	345,625,787
	152,80925,337,61	23,371,087	(3,742,727)	157,640,865	178 , 152 , 809	176,376,605	147,521,917
	915,650	7,025,935	2,327,246	14,844,125	19,915,650	15,216,961	22,279,597
6. NAIC 6 (a) 1,	050,000	977,500	50,995	251,200	1,050,000	123,495	0
7. Total Bonds 10,282,	310,657 493,541,49	5 319,601,039	1,824,239	10,177,185,989	10,282,310,657	10,458,075,352	9,842,508,630
DEFFERDED STOCK							
PREFERRED STOCK							
8. NAIC 1	0	0	0	0	0	0	0
9. NAIC 22,	100,000	00	0	2,100,000	2,100,000	2,100,000	2,100,000
10. NAIC 3	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0
13. NAIC 6	0	0 0	0	0	0	0	0
	100,000	0 0	0	2,100,000	2,100,000	2,100,000	2,100,000
15. Total Bonds and Preferred Stock 10,284,	,	+	<u> </u>				

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

Schedule DA - Part 1 - Short-Term Investments **NONE**

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

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	20, 136, 445
2.	Cost Paid/(Consideration Received) on additions	12,579,513
3.	Unrealized Valuation increase/(decrease)	7,439,923
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	1,613,903
6.	Considerations received/(paid) on terminations	11,614,449
7.	Amortization	0
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	0
9.	Total foreign exchange change in Book/Adjusted Carrying Value	0
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	30,155,335
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	30,155,335
	SCHEDULE DB - PART B - VERIFICATION Futures Contracts	
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized 3.23 Section 1, Column 19, current year to date nous	
	3.23 Section 1, Column 19, current year to date no use and use	
	3.24 Section 1, Column 19, prior year	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

8. Statement value at end of current period (Line 6 minus Line 7)

7. Deduct total nonadmitted amounts ...

6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying	g Value Check
1.	Part A, Section 1, Column 14.	30,155,335	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		30 , 155 , 335
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6	(18,017,400)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Cl	heck
7.	Part A, Section 1, Column 16	7,593,586	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		7,593,586
10.	Part D, Section 1, Column 8	48, 172,735	
11.	Part D, Section 1, Column 9	(40,579,149)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposul	re Check
13.	Part A, Section 1, Column 21	9,053,652	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 11	9,053,652	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	(Cash Equivalents)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	69, 165, 993	126,966,232
2.	Cost of cash equivalents acquired	616,716,361	1,843,226,117
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	660,970,113	1,901,026,356
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	24,912,241	69, 165, 993
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	24,912,241	69,165,993

SCHEDULE A - PART 2

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

				zirione im izz zamig ino oanom quanto.				
1			4	5	6	7	8	9
	Location							
	2	3						Additional
							Book/Adjusted	
			Date		Actual Cost at	Amount of	Carrying Value	Investment Made After
Description of Property	City	State	Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Acquisition
Standard Plaza	Portland	OR	01/01/1958		0	0	14,253,598	11,488
900 SW Fifth	Portland	0R	01/01/1984		0	0	52,414,351	3,040,046
0199999. Acquired by Purchase					0	0	66,667,949	3,051,534
0399999 - Totals					0	0	66,667,949	3,051,534

SCHEDULE A - PART 3

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

			31104	ing Ali Real Estate DISI	OSEDD	uning the Qt							Contract						
1	Locatio	on	4	5	6	7	8	Change in	Book/Adjusted	Carrying V	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	_Cost	brances	Year	ciation	Recognized	<u>b</u> rances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
								\			-				t				
						7													
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						+									 				
						+					+				t				
						1													
0399999 - Totals																			

SCHEDULE B - PART 2

		II Mortgage Loans ACQ				, , , , , , , , , , , , , , , , , , , ,		
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
0061201	DECATUR	AL		08/14/2020	4.000	6,045,000	0	
0051803	GLENDALE	AZ		07/23/2020	3.875	2,000,000	0	2,964,0
0051401	PHOENIX	AZ			4.250		0	773,0
0005007	PHOENIX	AZ			6.000	8,260,000	0	
0031214	SCOTTSDALE	AZ			3.625		0	1,003,
0060902	SCOTTSDALE	AZ		08/12/2020	3.875	807,000	0	1,235,
0070206	TEMPE	AZ			4.000	600,000	0	
C007004	ALISO VIEJO	CA			6.500	5,750,000	0	
0061502 0062503	APPLE VALLEY	CA			3.875 4.125	5,300,000	0	7,070,
0050101	BREA	CA			3.750	2,175,000 7,700,000		
8022701	CAIMBELL	CA			5.250	7,700,000		13,397,
0042901	CHULA VISTA	CA.			3.875	3,800,000		
0050404	CITRUS HEIGHTS	CA		07/15/2020	3.625	1,300,000	n	2,341,
0061501	COLTON	CA		09/18/2020	4. 125		0	1,638,
0050703	CORONA	CA.			3.875	3,800,000	n l	5,106,
8041001	LAKE FOREST	CA.			5.375	0,000,000		
0041501	LONG BEACH	CA.		07/13/2020	4.375	2,700,000	0	5.147.
0042403	LOS ANGELES	CA.		07/20/2020	4. 125	4,000,000	0	6,201,
0005004	LOS ANGELES	CA			6.000	20,000,000	0	50,829,
C005005	LOS ANGELES	CA			6.000	20,000,000	0	
C007005	LOS ANGELES	CA			6.500	3,065,950	0	
0052601	MISSION VIEJO	CA		08/04/2020	4. 125	4,200,000	0	6.019.0
C005002	MORENO VALLEY	CA			6.250	7,300,000	0	
0050601	MORRO BAY	CA			4.000	1,550,000	0	2,341,
0041301	OAKLAND	CA		07/01/2020	4. 125	2,250,000	0	
9071201	OAKLAND	CA		10/17/2019	6.000	0	356,538	6,899,
0060401	PORTERVILLE	CA		08/07/2020	3.875	3,325,000	0	4,445,
0052001	RAMONA	CA			3.875	2,400,000	0	4,622,0
0060101	RICHNOND	CA			3.875	800,000	0	1,067,
0070601	RIVERSIDE	CA		09/15/2020	4.000	2,850,000		5,075,
7061402 0030202	SACRAMENTO SAN BERNARDINO				6.500	ļ0		
0051301	SAN BERNARDINO	CA			4.250 3.750	12,000,000	450,089	3,532,
0060501	SAN BERNARDINO	CA			3.750	1,500,000		
8072302	SAN DEGO	CA		11/30/2018	5.350	1,300,000	2,204,372	
0007003	SAN DIEGO	CA.			6.500	1,067,500	2,204,072	
3022601H	SAN FRANCISCO	CA.			6. 125		0	1 242
0062502	SANTA MARIA	CA.		09/15/2020	4.250	900,000	0	
0063005	SANTA MARIA	CA		09/03/2020	3.875	650,000	0	916,
0042802	SANTA ROSA	CA		07/21/2020	3.750	2,400,000	0	3,257,
0030604	SEASIDE	CA.						1,023,
C005006	SOUTH PASADENA	CA.		.07/27/2020	6.000	2,355,000	.0	6.190.
0072001	VENTURA	CA.		09/25/2020	3.875	530,000	0	1,425,
0051201	WEST SACRAMENTO	CA			4.000	900,000	0	
0070902	WILDOMAR	CA			3.750	11,500,000	0	
0060301	WILMINGTON	CA			4.250	1,500,000	0	2,469,
0042201	DEWER	CO		07/08/2020	4. 125	3,000,000	0	4,021,
0042701	GREELEY	CO		07/10/2020	4.000	950,000	0	1,582,
0051808	MONTROSE	CO			4. 125	2, 100,000	0	2,804,
031201	WASHINGTON	DC.		07/30/2020	3.375	20,000,000		
062501	BOYNTON BEACH	<u>F</u> L		07/28/2020	3.875	1,675,000	0	2,245,
052005	CLEARWATER	<u>F</u> L			4.750	ļ0 ļ	773,000	8,407,
110702-1	FORT MYERS	<u>F</u> L			4.500			
008002	JACKSONVILLE	FL			6.500	3,744,775	0	6, 172,
032701	ORLANDO TAMPA	FL		05/21/2018	5.762 3.750	3,500,000	196,259	13,371,
070801 051001	TAMPA	FL				3,500,000	40,462	5,028,
0102101	TAMPA	FL			5.750			
1051811	AMERICUS	FL			4.000	800.000		
0050102	ATLANTA	GA		07/22/2020	3.875	760,000		1,953,
0080601	AUGUSTA	GA.			3.500	2,850,000	۰ ا	3 832
0070110	IDAHO FALLS	ID.		09/24/2020	4.250	3,575,000	n l	4 873
0072203	TWIN FALLS	ID.		09/18/2020	4.000	900,000	0	4,873, 1,274,
0072701	AURORA	II		09/28/2020	4.375	20.000.000	0	32.169.0

	Showing A	All Mortgage Loans ACQU	IIRED AND ADDIT	FIONS MADE During	the Current Quarter			
1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
00051410	CHICAGO	IL			4.000	1,350,000	0	2,405,0 14,279,0
0070901	CHICAGO	IL			4.250		0	14,279,0
W9042501	CHICAGO	IN.		07/10/2019	6.000 4.250	530.000	765,580	
C0051409	INDIANAPOLIS	IN			4.250	1.530,000		2 611 0
W8032702	LOUISVILLE	KY		06/25/2018	6.020	1,300,000	823,032	
C0032701	ABERDEEN	MD.			4.375		0	
C0051805	BALTIMORE	MD		08/14/2020	3.750	3,825,000	0	5, 188,0
C0051806	BALTIMORE	MD		08/07/2020	3.750	3,400,000	0	4,583,0
00051807	BALTIMORE	MD		08/07/2020	3.750	3,125,000	0	4,273,0
00052201	BALTIMORE	MDMD.		08/03/2020	3.750	850,000 2,070,000	0	1,147,0
C0060901	BALTIMORE	MD.			3.750 3.875			
W8030201	BALTIMORE	MD.		07/06/2018	6. 128	0, 130,000	.100,000	11 245 0
W9092501	BALTIMORE	MD.		11/26/2019	5.625	0	201,861	
W9031201	COLUMBIA	MD			6.250	0		
C0051902	OWINGS MILLS	MD			4.500	10,000,000	0	22,514,0
C0070102	DETROIT	MI		09/18/2020	4. 125		0	804,0
00070103	DETROIT	MI			4. 125		ļ0 ļ	
C0070104	DETROIT	MI			4. 125		0	829,0
C0070105 C0051501	HARPER WOODS	MI		09/18/2020	4.125 4.000		0	
B9091205	PETOSKEY	MI		07/20/2020	4.500	1,700,000		
C0070109	ALEXANDRIA	MN			4. 125	490.000	0	702.0
C0070107	APPLE VALLEY			09/18/2020	4. 125	1,100,000	.0	
C0061102	BURNSVILLE	MN		08/20/2020		1,050,000	0	2,996,0
C0070106	VADNAIS HEIGHTS	MN			4.125	1,100,000	0	1,474,00
B3031201-1	KANSAS CITY	MO		09/10/2020	4.250	600,000	0	1,020,14
C0070602	ST. JOSEPH	MO			3.875	1,900,000	0	2,916,00
C0043002 B9091902	VICKSBURG CARY	MSNC.		07/15/2020	4. 125 4. 500	1,225,000		
B9112002	CHARLOTTE	NC		01/22/2020	4.750			4,398,00
C0051405	CHARLOTTE	NC.		07/30/2020	4.250		0	1,399,00
C0073002	CONCORD	NC.			4. 125	4,900,000	.0	
C0030602	FUQUAY-VARINA	NC		07/31/2020		2,900,000	0	3,938,0
C0050401	GREENVILLE	NC		07/27/2020	3.625	8,350,000	0	11, 132, 0
C0050804	MANCHESTER	NH			3.750	3,400,000	0	4,531,0
C0050803	NASHUA	NH		07/13/2020	3.750	4,500,000	0	
C0050402 C0051809	LAS VEGAS	NVNV			4.250 3.875	4,625,000 1,075,000	0	6,170,0 1,532,0
C0070202	RENO			07/29/2020	3.750			
C0070203	RENO .	NV			3.750			
C0070204	RENO	NV.		09/14/2020	3.750	3,000,000	0	4.054.0
C0070205	RENO	NV		09/16/2020	3.750	1,600,000	0	2, 132, 0
WC006001	SPARKS	NV			6.500	6,450,000	0	9,371,0
C0051503	BROOKLYN	NY			3.625	5,850,000	0	
W8062601	BROOKLYN	NY			5.875	0		
W9020601	NEW YORK	NY		07/31/2019	6.250	0	135, 117	
C0072205	BEAVERCREEK	NYOH.			4.000 3.750			1,489,0
C0061702	BEAVEHOREEK CINCINNATI	UH			4.000			
C0051408	OKLAHOMA CITY	0K		03/02/2020	4.250	875,000	0	
C0072201	STILLWATER	OK		09/30/2020	4. 125		0	
C0063003	ASHLAND	OR		09/11/2020	4.375	1,250,000	0	
W8121801	GRESHAM	0R		02/04/2019	6.000	0	153,717	11,369,0
C0052902	PORTLAND	OR		08/11/2020	4.000	1, 150, 000	0	
C0061701	PORTLAND	OR			3.875	5,200,000	······0	6,998,0
WC002001 B8020501-1	PORTLAND	OR			5.750 4.625		249,745	
C0041502	ST HELENS	ОКОКОК.		07/24/2020 08/28/2020	4.500			
C0063004	ST HELENS	ОКОКОКОК			4.500	2,000,000	n	2,910,0
C0061503	WHITE CITY	0R.		07/30/2020	4.250	4,250,000		5.679.0
W8112901	AIKEN	SC.		01/15/2019	6.250	0		
C0072202	CONWAY	SC			4.000	1,850,000	0	
C0031805	SOUTH CONGAREE	SC		07/28/2020	4, 125	815.500	0	1,190,00

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
W8060101	AUSTIN	TX		07/18/2018	5.875	0	570,577	8,208,000
C0072204	CORPUS CHRISTI	TX		09/24/2020	3.875	2,557,000	0	3,417,000
C0051407	DALLAS	TX		07/31/2020	4.250	700,000	0	1,149,000
C0051502	DALLAS	TX			4.000	8,000,000	0	12,124,000
C0051802	EL PASO	TX			4.125	5,700,000	0	7,624,000
C0051404	FORT WORTH	TX		07/30/2020	4.250		0	1,327,000
C0061101	HOUSTON	TX		08/27/2020	3.750	4,200,000	0	6,015,000
C0072401	HOUSTON	TX		08/31/2020	4. 125	6,750,000	0	9,779,000
C0051406	IRV ING	TX			4.250	685,000	0	1,152,000
C0052903	KILLEEN	TX		07/21/2020	3.875	2,200,000	0	3,644,000
C0063007	LONGVIEW	TX			3.750	2,700,000	0	3,610,000
C0051403	PASADENA	TX		07/30/2020	4.250	1,165,000	0	2,008,000
W9111901	PLANO	TX			5.750	0	117,257	4,746,000
C0070207	PORT ARTHUR	TX		09/03/2020	3.875	2,640,000	0	3,518,000
C0051412	SAN MARCOS	TX		08/07/2020	3.875	1,540,000	0	2,084,000
C0063006	TYLER	TX		09/03/2020	3.750	3,100,000	0	4, 131,000
C0052901	NEWPORT NEWS	VA		08/21/2020	4.000	3,700,000	0	6,734,000
B6011502-1	EVERETT	WA		07/20/2020	4.500	3,700,000	0	5,767,289
C0052002	GRANITE FALLS	WA		07/22/2020	4.000	2,300,000	0	3,234,000
C0060503	OLYMPIA			08/14/2020	4.000		0	
W8101801	SEATTLE			11/28/2018	6.250	0	36,298	7,347,000
C0071501	VANCOUVER	WA			3.875	2,850,000	0	3,836,000
WC003003	SHEPHERDSTONN	WV		05/29/2020	6.000	0	160,461	
0599999. Mortgages in good sta	nding - Commercial mortgages-all other	·				436,801,725	11,145,699	1,011,640,718
0899999. Total Mortgages in goo	od standing					436,801,725	11, 145, 699	1,011,640,718
1699999. Total - Restructured M						0	0	0
2499999. Total - Mortgages with	overdue interest over 90 days					0	0	0
3299999. Total - Mortgages in th						0	0	0
3399999 - Totals	•					436,801,725	11,145,699	1,011,640,718

SCHEDULE B - PART 3

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

1	Location	n	4	5	6	7		Change	e in Book Value	e/Recorded Inve	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Lincolinod	Current	Than-			Total Faraian			Exchange	Realized	Total
							Unrealized	Current		Capitalized	Change	Total Foreign					Gain
				5 .		Accrued	Valuation	Year's	Temporary	Deferred	in .	Exchange	Accrued		Gain	Gain	
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7122704	FLORALA			02/14/2008	07/23/2020	158,592	0	0	0	0	0	0	154,352	154,352	0	0	
A5063002	MOBILE	AL		09/19/2005	09/28/2020	40,618	0	0	0	0	0	0	24,584	24,584	0	0	
A7010205	SCOTTSDALE	AZ		03/12/2007	08/14/2020	103,656	0	0	0	0	0	0	97,647	97,647	0	0	
B0050704	SCOTTSDALE	AZ		08/06/2010	08/12/2020	471,761	0	0	0	0	0	0	466 , 108	466 , 108	0	0	
B0081009	SCOTTSDALE	AZ		12/15/2010	08/12/2020	517,017	0	0	0	0	0	0	509,573	509,573	0	0	
B4090402	SCOTTSDALE	AZ		11/12/2014	09/04/2020	253,772	0	0	0	0	0	0	249,972	249,972	0	0	
B0072704	TUCSON			11/02/2010	08/21/2020	130,774	0	0	0	0	0	0	121,676	121,676	0	0	
B2031502	TUCSON			05/09/2012	08/28/2020	429,753	0	0	0	0	0	0	417,516	417,516	0	0	
B3031310	ATASCADERO	CA		06/04/2013	09/15/2020	1,417,896	0	0	0	0	0	0	1,393,512	1,393,512	0	0	
B3061204	BAKERSFIELD			09/25/2013	09/28/2020	591, 165	0	0	0	0	0	0	581,586	581,586	0	0	
B2011901	BURBANK	CA		04/12/2012	09/30/2020	211,904	0	0	0	0	0	0	208,038	208,038	0	0	
B7092501	BURBANK			11/08/2017	09/30/2020	588,583	0	0	0	0	0	0	580,948	580,948	0	0	
B0042301	CANOGA PARK			07/08/2010	07/17/2020	9,507	0	0	0	0	0	0	2,407	2,407	0	0	
B6052701	. CASTROVILLE			07/25/2016	09/24/2020	1,984,708	0	0	0	0	0	0	1,942,847	1,942,847	0	0	
A3021103-1	CULVER CITY			08/30/2013	09/18/2020	319, 198	0	0	0	0	0	0	315,522	315,522	0	0	
B0080204	EL CAJON	CA	·	10/07/2010	07/07/2020	291,260	0	0	0	0	0	0	285,887	285,887	0	0	
R1081802	FONTANA	CΔ		10/20/2011	08/14/2020	/130 001	0	0	0	0	٥	0	308 340	308 340	0	l n	

			_			Loans DISPO	SED, Transf								T		
1	Location		4	5	6	7			e in Book Value	/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B2050201	FREMONT	CA.	71	07/20/2012	07/08/2020	218,037	0	0	0	0	0	0	213,994	213,994	0	0	0
B6031105	FRESNO	CA		05/18/2016	09/21/2020		0	0	0	0	0	0	837,560	837,560	0	0	0
B0060101	HIGHLAND PARK	CA		07/27/2010	07/24/2020	667,360	0	0	0	0	0	0	649,486	649,486	0	0	0
B0072705	IRWINDALE	CA		09/01/2010	08/21/2020		0	0	0	0	0	0	566,793	566,793	0	0	0
A6053106	LONG BEACH	CA	· · · · · · · · · · · · · · · · · · ·	08/10/2006	07/13/2020		0	0	0	0	0	0	173,562	173,562	0	0	0
A5050605	LOS ANGELES	CA		07/19/2005	07/27/2020		0	0	0	0	0	0	11,818	11,818	0	0	0
A5051101 B7020902	LOS ANGELES	CA		07/22/2005	07/09/2020		0	0	0	0	0	0	12,260	12,260	0	0	0
B0043003	OAKLAND			03/30/201/	07/01/2020		0			0	0	0					0
B0051203	OXNARD	C.A		07/02/2010	07/01/2020		n	n	n	0 N	n	n			n	n	n
B3061205	PITTSBURG	CA		09/27/2013	09/28/2020		0	0	0	0	0	0	559,202	559,202	0	0	0
A7032702	PLACENTIA	CA		06/13/2007	07/10/2020		0	0	0	0	0	0	699,802	699,802	0	0	0
B2031607	RAMONA	CA		05/30/2012	07/17/2020	317,435	0	0	0	0	0	0	311,684	311,684	0	0	0
W7061402B	. SACRAMENTO	CA		03/01/2020	09/01/2020	0	0	0	0	0	0	0	299,498	299,498	0	0	0
B0063005	SAN DIEGO	CA		09/14/2010	09/29/2020		0	0	0	0	0	0	1, 176, 281	1, 176, 281	0	0	0
B0063005-1	SAN DIEGO	CA		04/14/2017	09/29/2020	980,331	ļ0	ļ0	ļ0	ļ0	J0	J0	967,914	967,914	0	0	ļ0
B3061206 A5060701	SAN DIMASSAN JOSE	CACA	· · · · · · · · · · · · · · · · · · ·	09/25/2013 08/24/2005	09/28/2020 08/24/2020		0	0	0	0	0	0			0	0	0
B0050707	SAN JOSE	CA CA		08/24/2005	08/24/2020	217.080	0	0	0	0	0	0	213,279	213.279	0	0	0
B0072702	SAN LUIS OBISPO	CA		10/06/2010	07/08/2020	462,811	0	0	0	0	0	0	454, 177	454, 177	0	0	0
B3031307	SANTA MARIA	CA		06/04/2013	09/15/2020	369, 122	0	0	0	0	0	0	360.936	360.936	0	0	0
B1102401	SOUTH PASADENA	CA		12/29/2011	07/27/2020	1,409,175	0	0	0	0	0	0	1,354,897	1,354,897	0	0	0
A5032105	STUDIO CITY	CA		06/27/2005	07/01/2020		0	0	0	0	0	0	7,373	7,373	0	0	0
A5080507	TULARE	CA		10/25/2005	08/03/2020	1,016,673	0	0	0	0	0	0	983, 173	983, 173	0	0	0
B1022801	YUBA CITY	CA		04/15/2011	07/31/2020	299,664	0	0	0	0	0	0	280,438	280,438	0	0	0
A3030305	JACKSONVILLE	<u>-</u>	· · · · · · · · · · · · · · · · · · ·	05/20/2003	07/17/2020		0	0	0	0	0	0	120,350	120,350	0	0	0
W8032701A W8032701B	ORLANDO ORLANDO	FL		06/19/2019 08/09/2019	08/01/2020 08/01/2020	119,510	0	0	0	1,305	1,305		121,462	121,462	0	0	0
B1052402	PORT ST LUCIE	FI		08/18/2011	09/09/2020	1,476,046	٥	0	n	//3 n	1	0	1,450,352	1,450,352		o	0
B1052402-1	PORT ST LUCIE	FL		11/19/2014	09/09/2020		0	0	0	0	0	0	508, 189		0	0	0
B1029953	QUINCY	FL.		10/07/2011	08/17/2020		0	0	0	0	0	0	837, 194	837, 194	0	0	0
B0080301	TAMPA	FL		09/27/2010	09/16/2020	494,252	0	0	0	0	0	0	485,056	485,056	0	0	0
B6031404	ATHENS	GA		05/16/2016	07/17/2020		0	0	0	0	0	0	805,055	805,055	0	0	0
A5080804	LITHIA SPRINGS	GA		12/31/2006	09/01/2020		0	0	0	0	0	0	12,917	12,917	0	0	0
A7060404 A3110302	SMYRNA STONE MOUNTAIN	GAGA	· · · · · · · · · · · · · · · · · · ·	08/14/200701/20/2004	07/22/2020 09/23/2020		0	0	0	0	0	0	355,229	355,229	0	0	0
A8082803	STONE MOUNTAIN	GA		10/29/2008	08/19/2020	403,239	0	0	0	0	0		393,077		0	0	0
W8032702A	LOUISVILLE	KY		07/16/2019	07/01/2020	81.482	0	0	0		0	0	81.482	81.482	0	0	0
W8032702B	LOUISVILLE	KY.		12/19/2019	07/01/2020	116,860	0	0	0	0	0	0	741,550	741,550	0	0	0
B4050801	BALTIMORE	MD		07/16/2014	09/11/2020	1, 155, 390	0	0	0	0	0	0	1, 136, 124	1, 136, 124	0	0	0
W8030201A	BALTIMORE	MD	ļ	12/23/2019	08/01/2020	100,000	0	0	0	0	0	0	100,000	100,000	0	0	0
A7100902	BELTSVILLE	MD		11/30/2007	07/31/2020	301,301	0	0	0	0	0	0	292,963	292,963	0	0	0
B0071903	COLUMBIA	MD		09/23/2010	09/18/2020	31,469	ļ0		ō	ō	0	ļ0	12,732		0	0	ļ0
A9021002 B2090403	FARMINGTON HILLS	МI		03/31/2009	07/31/2020 08/31/2020		0	0	0	0	0	0	1, 139, 157	1, 139, 157 360, 969	0	0	0
A5032303	BURNSVILLE	JAN		06/15/2005	08/20/2020		U	n	0	0 n	0	0	538,862	538,862	U	0	0
A4050703	COON RAPIDS	MN		08/19/2004	09/01/2020		0	0	0	0	0	0	171,454	171,454	0	0	0
W9091901	BELTON	.MO		11/15/2019	09/04/2020	5,471,595	0	0	0	0	0	0	6,208,500	6,208,500	0	0	0
A2112202	CHARLOTTE	NC		09/19/2003	08/19/2020		0	0	0	0	0	0	741,772	741,772	0	0	0
B3051707	CHARLOTTE	NC		07/24/2013	07/31/2020	607,007	0	0	0	0	0	0	600,032	600,032	0	0	0
A8110401	ROCKY MOUNT	NC		01/12/2009	09/01/2020		0	0	0	0	0	0	512,804	512,804	0	0	0
B4022506	ALBUQUERQUE	NM		05/01/2014	07/10/2020		ļ0	0	0	0	0	J0	649,678	649,678	0	0	0
B0061503 W8113001	LAS VEGAS			08/26/2010	07/24/2020	1,267,331	0	0	0	0	0		1,238,748	1,238,748	0	0	
W8113004	RENO	NV NV		03/29/2019	09/16/2020	2,000,000	U	0	0 n	U			2,000,000	2,000,000	U	0 n	0
W8113005	RENO	NV		03/29/2019	09/14/2020	4,450,000	0	0	0	0	0	0	4,450,000	4,450,000	0	0	0
W8113006	RENO	NV		03/29/2019	09/14/2020	4,800,000	0	0	0	0	0	0	4,800,000	4,800,000	0	0	0
W8062601A	BROOKLYN	NY		09/01/2019	09/01/2020	21,049	0	0	0	0	0	0	21,049	21,049	0	0	0
W8062601B	BROOKLYN	NY		11/01/2019	09/01/2020	21,705	0	0	0	0	0	0	59,068	59,068	0	0	0
A4033005	BUTLER	NY	1	06/28/2004	09/17/2020	435.843	0	0	1 0	0			394.101	394 . 101	0	1 0	1 0

SCHEDULE B - PART 3

				Showing A	All Mortgage I	Loans DISPO	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7021504	COLONIE	NY	. , , , ,	04/17/2007	07/01/2020	632,275	(20010000)	77 1001011011	n n	0 01101	(0.0.10.11)	DOOK VAIAC	598,058	598,058	0.00000	0.00000.	0.00000.
B5070901	HAWTHORNE	NY		09/24/2015	08/14/2020		0	0	0	0	0	0	537,760	537,760	0	0	0
A4033004	PALMYRA	NY		06/28/2004	09/17/2020	470,698	0	0	0	0	0	0	425,616	425,616	0	0	0
A5022204	WATERTOWN	NY		06/09/2005	07/07/2020	150,586	0	0	0	0	0	0	142,696	142,696	0	0	0
B3032601	PORTSMOUTH	OH		06/25/2013	08/17/2020	672,470	0	0	0	0	0	0	654,941	654,941	0	0	0
B3032601-1	PORTSMOUTH	OH		10/12/2016	08/17/2020	696,852	0	0	0	0	0	0	683,098	683,098	0	0	0
A9030503	ALBANY	OR		04/24/2009	09/29/2020	1,130,693	0	0	0	0	0	0	1,112,736	1, 112, 736	0	0	0
A9082701	ALOHA	OR		10/15/2009	09/01/2020	249,220	0	0	0	0	0	0	227,903	227,903	0	0	0
A5062905	GRANTS PASS	OR		09/30/2005	09/15/2020	176,401	0	0	0	0	0	0	71,401	71,401 59,284	0	0	0
A5062904 B2081601	PORTLAND	OROR.		09/30/2005	09/15/2020 07/27/2020		0	0	0	0	0	0	59,284 893,773		0	0	0
B0063002	TROUTDALE	UnUn.		09/14/2010	07/21/2020	188,399	n	n	0 n	n	n	n	184,853	184,853	o	0 n	n
B5051303	DYERSBURG	TN		07/31/2015	09/30/2020	573,514	0	0	0	0	0	0	564,997	564,997	0	0	0
B3062005	ARLINGTON	TX.		09/13/2013	08/28/2020		0	0	0	0	0	0		83,633	0	0	0
B7032802	ARLINGTON	TX		05/19/2017	08/27/2020	5,365,985	0	0	0	0	0	0	5,293,972	5,293,972	0	0	0
A9021001	DALLAS	TX	L	03/31/2009	07/31/2020	1,084,673	0	0	0	0	0	0	1,044,240	1,044,240	0	0	0
A8091501	EDINBURG	TX		11/19/2008	07/10/2020		0	0	0	0	0	0	337,416	337,416	0	0	0
A5042205	EL PASO	TX		08/30/2005	07/09/2020	142,209	0	0	0	0	0	0	137,353	137,353	0	0	0
B2092804	EL PASO	TX		01/30/2013	08/21/2020	290,519	0	0	0	0	0	0	282,616	282,616	0	0	0
A5072101	HOUSTON	TX		09/29/2005	07/01/2020	47,078	0	0	0	0	0	0	19,089	19,089	0	0	0
B1031501 B7071401	HOUSTON	TX		05/17/2011	09/18/2020	551,502	0	0	0	0	0	0	542,007	542,007	0	0	0
A9021003	LANCASTER	TX		09/29/2017	08/31/2020 09/18/2020	1,792,429	0	0	0	0	0	0	1,777,559 1,257,722	1,777,559 1,257,722	0	0	0
B1011901	MANSFIELD	TX	· · · · · · · · · · · · · · · · · · ·	03/31/2009	09/10/2020		0 N	0	0	o	0	0	968,802	968,802		0	
B1020107	MESQUITE	TX		03/31/2011	09/24/2020	778,857	0	0		0		0	769,390	769,390			0
B5012803	ROCKPORT	TX		04/16/2015	09/17/2020	615,273	0	0	0	0	0	0	605,698	605,698	0	0	0
A5071503	SAN ANTONIO	TX.		09/26/2005	07/30/2020	32,263	0	0	0	0	0	0	13,030	13,030	0	0	0
B7100902	WACO	TX		12/11/2017	07/09/2020	789,328	0	0	0	0	0	0	782,787	782,787	0	0	0
B5042201	BRIGHAM CITY	UT		07/16/2015	08/04/2020	855,360	0	0	0	0	0	0	841,714	841,714	0	0	0
A9111701	ROY			01/22/2010	08/11/2020	405,337	0	0	0	0	0	0	390 , 123	390 , 123	0	0	0
A3041501	TAYLORSVILLE	UT		07/11/2003	07/29/2020	37,486	0	0	0	0	0	0	9,374	9,374	0	0	0
A4050701 A5060203	GRAFTON VIRGINIA BEACH	VAVA		08/04/2004	08/05/2020	97,443	0	0	0	0	0	0	24,696 15,770	24,696	0	0	0
A8011806	PUYALLUP	VA		08/12/2005	08/28/2020	46,858	0		0	0	0		2, 156, 509	2, 156, 509	0	0	0
B1080101	SNOQUALMIE	 WΔ		09/23/2011	07/31/2020	1,759,977	0	0	0	0	0	0	1,728,486	1,728,486			0
A5080805	APPLETON	WI		12/31/2006	08/04/2020	100,663	0	0	0	0	0	0	95,871	95.871	0	0	0
A6020901	OAK CREEK	WI		12/31/2006	07/16/2020		0	0	0	0	0	0	67,415	67,415	0	0	0
0199999. Mortgages clo					!	82,271,375	0	0	0	2,078	2,078	0	81,766,441	81,766,441	0	0	0
B3062602	ALABASTER	AL		09/17/2013		286,733	0	0	0	0	0	0	2,471	2,471	0	0	0
A6100704	ANNISTON	AL		11/30/2006		92,686	0	0	0	0	0	0	11,336	11,336	0	0	0
A7011213	ATHENS	AL		03/28/2007		268,896	0	0	0	0	0	0	4, 134	4, 134	0	0	0
A6100705	ATTALLA	AL		11/29/2006	ļ	114,460	0	0	0	0	0	0	13,977	13,977	0	0	0
B5100606	BESSEMER	AL		01/15/2016			0	ļ0	0	0	0	0		8,120	0	0	ļ0
B5020603	BIRMINGHAM	AL		04/02/2015			0	ļ0	0	0	0	0	6,100	6, 100 10.095	0	0	ļ0
B7042002	BOAZ	ALΔI		08/03/2017		11,057,358	0	0	0	92,002	92,002	0	10,095 24,179	10,095	0	0	0
A8112503	CULLMAN	ΔΙ		01/28/2009	····	242,970	n	n	n	n	n	n	3,072	3,072	٥	0 n	n
B4021304	CULLMAN	AL		04/11/2014		829,482	n		0	3.473	3.473	0	4,176	4, 176	0	0	0
A8081902	DECATUR	AL.		11/07/2008		2,289,882	0	0	0	0	0	0	29,416	29,416	0	0	0
C0061201	DECATUR	AL		08/14/2020		0	0	0	0	0	0	0	1,209,000	1,209,000	0	0	0
B7030826	DOTHAN	AL		05/18/2017	ļ	1,237,105	0	0	0	0	0	0	7,093	7,093	0	0	0
B7030827	DOTHAN	AL		05/18/2017		1,232,910	0	0	0	0	0	0	7,070	7,070	0	0	0
B1030206	FAIRFIELD	AL		05/18/2011		266,631	0	0	0	0	0	0	2,804	2,804	0	0	ļ0
A7102901	FOLEY	AL		01/11/2008		137,446	ļ0	ļ0	0	ļ0	0	ļ0	2,710	2,710	0	0	ļ0
B2071101 B5112502	FOLEY	ALΛι		10/01/2012	····	432,668	0		0	0	0	0	11,447	11,447	0	0	0
A6100715	GADSDEN	ΑLΔΙ		11/30/2006		1, 122,914	0	0	0	0	0		3,366	3,366	٥		0
A6101422	GADSDEN	AI		03/16/2007		128,671	n	n	0 n	n	n	n	24, 179	24, 179	o	0 n	n
B9032603	GADSDEN	AL		06/27/2019		1,486,524	0	0	0	0	0	0	5,238	5,238	0		0
B9082602	GADSDEN	AL		11/26/2019	[4.032.844	0	0	0	13.454	13.454	0	11.528	11.528	0	0	0

					All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				. 14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7092001	GARDENDALE	AL		11/17/2017		562,208	0	0	0	0	0	0	2,580 17,566	2,580 17,566	0	0	0
A6100714	GUNTERSVILLE	AL		11/29/2006		143,846	0	0	0	0	0	0	17,566	17,566	0	0	0
A6121612 B2091002	GUNTERSVILLE HOOVER	AL		03/16/2007		25,479 1,870,194	0	0	0	0	0	0	869	869	0	0	0
A6100708	HUNTSVILLE	ΔΙ		11/30/2006		1,870, 194	٥٥	n		o	0		14,925	14,925	0		
B2083002	HUNTSVILLE	AL		10/30/2012		1,262,693	00	0	0	0	0	0	3,613	3,613	0	0	0
B4111201	HUNTSVILLE	AL		01/30/2015		708,706	0	0	0	0	0	0			0	0	0
B4013101	IRONDALE	AL		04/25/2014		533,941	0	0	0	0	0	0	4, 148	4, 148	0	0	0
B7032801	IRONDALE	AL		05/26/2017		3, 165, 647	0	0	0	0	0	0	19,965	19,965	0	0	0
A6100706	JACKSONVILLE	AL		11/30/2006		77,271		<u>0</u>	0	ļ	<u>0</u>	0	9,446	9,446	0	0	0
A6101414	JACKSONVILLE JASPER	AL		01/31/2007 03/01/2017		43,883 1,816,693	0	0	0	0	0	0	1,615	1,615 12,340	0	0	0
B8082401	MADISON	AL	····	10/24/2018		617,264	0	0	u	u		0			U	0	0
B8101901	MILLBROOK	AL		12/21/2018			ں۔۔۔۔۔۔ ۱	0	0	0	0	0	2,862	2,862	0	0	0
B9100701	MOBILE	AL		12/12/2019		1,620,000	0	0	0	0	0	0	3,618	3,618	0	0	0
B2050205	MONTGOMERY	AL		07/27/2012		889,229	0	0	0	0	0	0	7,998	7,998	0	0	0
B3022002	MONTGOMERY	AL	ļ	05/15/2013		486 , 166	0	0	0	0	0	0	4, 125	4, 125	0	0	0
B7042001	MONTGOMERY	AL		06/29/2017		9, 152, 796	0	0	0	76, 155	76, 155	0	8,372	8,372	0	0	0
B9111401	MONTGOMERY MUSCLE SHOALS	AL		02/28/2020		0	0	0	0	0	0	0	63,342	63,342	0	0	0
A6100703	PELL CITY	AL		11/30/2006		75,633 1,374,520	٥٥	0	0	0	0	0	9,260 7,988	9,260 7,988	0		0
B8062002	PRATTVILLE	ΔΙ		08/31/2018			ں ۱	0		0	0	0	4,689	4,689	0	0	0
B6111503	RAINBOW CITY	AL		02/01/2017		1,630,555	0	0	0	0	0	0	10,639	10,639	0	0	0
B8080701	SARALAND	AL		10/11/2018		467,794	0	0	0	0	0	0	19,778	19,778	0	0	0
C0020505	TUSCALOOSA	AL		04/16/2020		0	0	0	0	0	0	0	11,543	11,543	0	0	0
B3031309	FAYETTEVILLE	AR		05/13/2013		1,263,442	0	0	0	0	0	0	3,620	3,620	0	0	0
B9082607 B9121601	FAYETTEVILLE	AR		10/15/2019		653,902	0	0	0	0	0	0	3,995	3,995	0	0	0
B0080303	RUSSELLVILLE	AH	· · · · · · · · · · · · · · · · · · ·	03/16/2020		225,802	٥٥	0	0	0	0	0	117,382	117,382	0	0	0
B3031802	APACHE JUNCTION	Δ7		06/25/2013		1,034,510	ں ۱	0		0	0	0	9,391	9,391	0		
B3052701	APACHE JUNCTION	AZ		08/23/2013		749,375	0	0	0	0	0	0	6.717	6,717	0	0	0
B6121602	APACHE JUNCTION	AZ		03/09/2017		708,014	0	0	0	0	0	0	4,735	4,735	0	0	0
B9013101	APACHE JUNCTION	AZ		04/01/2019		888,882	0	0	0	0	0	0	4,976	4,976	0	0	0
B5040309	AVONDALE	AZ		02/26/2016		1,617,012	0	0	0	0	0	0	17,448	17,448	0	0	0
B9011701	AVONDALE BULLHEAD CITY	AZA7		03/22/2019 04/13/2017		283,507	0	0	0	0	0	0	1,569 45,150	1,569 45,150	0	0	0
B7051702	BULLHEAD CITY	ΑZΑ Δ7		04/13/2017			٥٥	0	0	0	0	0	4.071	4.071	0	0	0
A8012406	CHANDLER	Δ7		03/31/2008		189,548	٥١	0		0	0	0	13,554	13,554	0	0	
A9042402	CHANDLER	AZ		07/17/2009		59,320	0	0	0	0	0	0	2,931	2,931	0	0	0
A9111302	CHANDLER	AZ		12/29/2009		1,429,050	0	0	0	0	0	0	17,874	17,874	0	0	0
B1020902	CHANDLER	AZ	ļ	10/18/2011		504,401	0	0	0	0	0	0	14,932	14,932	0	0	0
B1052702	CHANDLER	AZAZ	·····	08/31/2011		1,029,892	0	ļ0	0	ļō	J0	0	7,623		ļ0	ļ0	0
B3053002 B3061901	CHANDLER CHANDLER	AZAZ	· · · · · · · · · · · · · · · · · · ·	08/22/2013 08/30/2013		339,998	0	0	0	0	0	0	4,596 2,549	4,596 2,549	0	0	0
B3100401	CHANDLER	A7		11/07/2013		477, 128	 n	n	0 n	n	n	n	3,988	3,988	n	n	n
B4082606	CHANDLER	AZ	L	11/19/2014		219,045	0	0	0	0	0	0	1,670	1,670	0	0	0
B7072102	CHANDLER	AZ		09/13/2017		711,285	0	0	0	0	0	0	4,310	4,310	0	0	0
B8091701	CHANDLER	AZ		11/14/2018		469,060	0	0	0	0	0	0	1,898	1,898	0	0	0
B9060704	CHANDLER	AZ	ļ	08/15/2019		1,673,169	0	0	0	0	0	0	6,370	6,370	0	0	0
B1030403	EL MIRAGE	AZ	·····	05/23/2011		912,469	0	ļ0	0	ļō	J0	0	8,231	8,231	ļ0	ļ0	ļ0
A7082701 B5020402	FLAGSTAFF FLAGSTAFF	AZAZ	·····	10/29/2007 04/28/2015		212,632	0	0	0	0	0	0	5,309	5,309	0	0	0
B3040903	FOUNTAIN HILLS	AZAZ	·····	04/28/2015		714,765	 n	n	0 n	n	n	0	6,289	6,289	0 n	n	0 n
A4121502	GILBERT	AZ		02/25/2005		275,239		n	0	o	0		5,538	5,538	0	0	0
A7110201	GILBERT	AZ		02/14/2008		334,697	0	0	0	0	0	0	562	562	0	0	0
A9031206	GILBERT	AZ		05/29/2009		937,798	0	0	0	0	0	0	11,798	11,798	0	0	0
B1081703	GILBERT	AZ	ļ	11/14/2011		871,326	0	0	0	0	0	0	13,079	13,079	0	0	0
B5011303	GILBERT	AZ	····	04/30/2015		372,330	0	ļ0	0	ļ0	ļ0	0	918	918	0	0	0
B7061901	GILBERT	AZ		08/23/2017		682,172	0	0	0	0	0	0	4,362	4,362	0	0	0

					All Mortgage Loans DISPC	SED, Transf						·				
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B9041911	GILBERT	AZ		07/15/2019		0	0	0	0	00	0	1,398	1,398	0	0	0
00022103	GILBERT	AZ	·	04/09/2020	0	0	0	0	0	0	0	5,083	5,083		0	0
A7062601	GLENDALE	AZAZ	·	09/25/2007		0	0	0	0	0	0		6,455 5.506		0	0
A7073002 B0072103	GLENDALE	A7		09/29/2010		0	0	0	0	0	0				0	0
B1082902	GLENDALE	AZ.		10/07/2011	2,206,396	0	0	0	0	0	0	6,577	6,577	0	0	0
B1082902-1	GLENDALE	AZ		02/28/2014	1,210,477		0	0	0	0	0	3,752	3,752		0	0
B2062904	GLENDALE	AZ		09/26/2012	594,301	0	0	0	0	00	0	5,332	5,332		0	0
B5051803 B7031302	GLENDALEGLENDALE	AZAZ		07/09/2015 05/05/2017	1,674,003 1,962,874	0	0	0	0	0	0	12,1118,435	12,111		0	0
B8011102	GLENDALE	A7	· · · · · · · · · · · · · · · · · · ·	03/05/2017	701,577	0	0	0	0	0	0	4,375	4,375		0	0
B8030104	GLENDALE	AZ		05/21/2018	420,766	0	0	0	0	0	0	2,429	2,429		0	0
B8111302	GLENDALE	AZ		01/18/2019	304,858	0	0	0	0	0	0	2,418	2,418	0	0	0
B9042601	GLENDALE	AZ		06/21/2019	2,027,264		0	0	0	0	0	8,253			0	0
B9042602 C0051803	GLENDALE	AZA7	·	06/28/2019 07/23/2020	983,830	0	0	0	0	0	0	4,092	4,092	0	0	0
A5071901	GLOBE	A7	·	12/31/2006	23,661	0 n	n	n	n	,o	n	5,984	5,984	n	n	n
B2042403	GOODYEAR	AZ		07/10/2012		0	0	0	0	0	0	1,574	1,574		0	0
B4110605	GOODYEAR	AZ		12/19/2014	2,480,416	0	0	0	0	0	0	19,559	19,559	0	0	0
C0020702	GOODYEAR	AZ		05/29/2020	0	0	0	0	0	00	0	7,424	7,424		0	0
00050702	GOODYEAR	AZ		06/12/2020	0	0	0	0	0	00	0	283,243	283,243		0	0
B3060306 B9072901	LAVEEN	AZAZ		08/15/2013 09/19/2019		0	0	0	0	0	0		6,560 2,255		0	0
A6102707	MARICOPA	AZ		12/14/2006	182,936		0	0	0	0	0	5.686	5.686		0	0
A7012901	MARI COPA	AZ		03/23/2007			0	0	0	00	0	6,203	6,203		0	0
A3052101	MESA	AZ		07/22/2003		0	0	0	0	0	0	19,081	19,081	0	0	0
A3090502	MESA	AZ		12/31/2006	241,818		0	0	0	0	0	5,614	5,614		0	0
A8032503 B0060201	MESA	AZAZ		06/19/2008	138,730 770,662		0	0	0	0	0	1,827	1,827		0	0
B1011902	MESA	A7		03/10/2011		0	0	0	0	0	0	11,004	11,004		0	0
B1032801	MESA	AZ.		05/25/2011	1,118,543	0	0	0	0	00	0	11,763	11,763		0	0
B3091201	MESA	AZ		01/10/2014	209,416	0	0	0	0	0	0	2,485	2,485	0	0	0
B4040705	MESA	AZ		06/13/2014			0	0	0	00	0	1,421	1,421		0	0
B4051604 B5111107	MESA	AZAZ		07/23/2014			0	0	0	0	0	4,517	4,517		0	0
B8011902	MESA	A7	· · · · · · · · · · · · · · · · · · ·	03/21/2018	2,151,219		0	0	0	0	0	13,415	13,415		0	0
B9011702	MESA	AZ.		03/21/2019	345,051	0	0	0	0	0	0	1,942	1,942		0	0
B9090509	MESA	AZ		12/20/2019	500,000	0	0	0	0	0	0	6,220	6,220	0	0	0
C0011402	MESA	AZ		03/18/2020	0	0	0	0	0	0	0	18,675	18,675		0	0
C0011602 C0022703	MESA	AZA7	· · · · · · · · · · · · · · · · · · ·	03/26/2020 04/30/2020	ļ	0	0	0	0	0	0	4,973 11,354	4,973 11,354		0	0
00031213	MESA	AZAZ	·	06/16/2020	l	0 n	n	n	n	,o	n	4,613	4,613		n	n
B1010602	NOGALES	AZ		03/01/2011	1,725,120	0	0		0	0	0	26,648	26,648		0	0
A8012302	ORO VALLEY	AZ		03/19/2008	148,727	0	0	0	0	0	0	1,861	1,861	0	0	0
A3080401	PEORIA	AZ	·	10/14/2003	595, 422		0	0	0	0	0	13,817	13,817	0	0	0
A7021502 A7050802	PEORIA PEORIA	AZ	-	04/24/2007		0	0	0	0	0	0	5,081 2,754	5,081		0	0
B2072401	PEORTA	A7	· · · · · · · · · · · · · · · · · · ·	09/26/2012	1, 174, 880	0 n	n	n	n	,o	n	2,754	2,754		n	n
B3071804	PEORIA	,AZ		11/01/2013	2,611,084	0	0	0	0	0	0	31,783	31,783		0	0
B5011308	PEORIA	AZ		04/30/2015	429,215		0	0	0	0	0	1,058	1,058	0	0	0
B5111103	PEORIA	AZ		02/16/2016	1,076,865	0	0	0	0	0	0	7,453	7,453		0	0
B6012902 B9070302	PEORIA PEORIA	AZAZ	-	03/03/2016		0	0	ļ0	0	0	0	7,126			0	0
B9070302 B9092701	PEORIA		·	09/12/2019		0	0		0		0		1,092		0	0
B8040302	PHEONIX	AZ		05/31/2018		0	0	0	0	0	0	2,424	2,424		0	0
A3031704	PHOENIX	AZ		05/30/2003	223,956	0	0	0	0	0	0	5,646	5,646	0	0	0
A4042404	PHOENIX	AZ		07/01/2004	304,892	0	0	0	0	0	0	5,841	5,841	0	0	0
A4042404-1	PHOENIX	AZ	-	04/29/2014		0	0	0	0	0	0	587	587		0	0
A5112101	PHOENIX PHOENIX	AZAZ		01/17/2006		0	0	0	0			3,654	3,654		0	0
IN1001104	LEUG-NIA	A/	1	12/14/200/	48.1/9	. 0										

				Showing A	All Mortgage Loan	ns DISPOS	SED, Transfe										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7083106	PHOENIX	AZ		11/09/2007		539,535	0	0	0	0	0	0	7,544 4,709	7,544	0	0	0
A8030711	PHOENIX	AZ		06/09/2008		354,662	0	0	0	0	0	0	4,709	4,709	0	0	0
B0063007	PHOENIX	AZA7	·	09/02/2010		248,530	0	0	0	0	0	0	4,091	4,091		0	0
B0090106 B0102102	PHOENIX PHOENIX	AZ		11/08/2010		198,301492,257	٥٥		0	0	0	0	3, 199	3, 199 1,744		0	0
B1042901	PHOENIX	AZ		06/28/2011		312,007	0	0	0	0	0	0	3,331	3,331		0	0
B1052303	PHOENIX	,AZ		08/12/2011		295,210	0	0	0	0	0	0	2,629	2,629		0	0
B1110802	PHOENIX	AZ		01/03/2012		1, 121,509	0	0	0	0	0	0	17,026	17,026		0	0
B2070901	PH0ENIX	AZ		08/30/2012		1,634,256	0	0	0	0	0	0	14,765	14,765		0	0
B3012808	PHOENIX	AZ		03/29/2013		541,883	0	ļ	0	ō	<u>0</u>	0	4,721	4,721	0	0	0
B3062003 B3081304	PHOENIX PHOENIX	AZA7		09/03/2013		1,100,997	0	0	0	0	0	0	6,417 1,397	6,417 1,397	0	0	0
B3081404	PHOENIX	A7	-	10/25/2013	····	403,888	 n	n	n	n	n	n			n	n	0 n
B3081404-1	PHOENIX	AZ		08/08/2017		829,438	0	0	0	0	0	0	18,833	18,833		0	0
B3102307	PH0EN1X	AZ		01/14/2014		834,552	0	0	0	0	0	0	6,705	6,705	0	0	0
B3111303	PHOENIX	AZ		02/05/2014		118,650	0	0	0	0	0	0	986	986	0	0	0
B3112705	PHOENIX	AZ		02/13/2014	ļ	626,048	0	0	0	0	0	0	7,636	7,636	0	0	0
B3121805	PHOENIX PHOENIX	AZ		04/04/2014		660,920	0	0	0	0	0	0	5,860	5,860		0	0
B3121805-1 B4011303	PHOENIX PHOENIX	AZ		11/07/2016		287,376 1,205,448	0	0	0	0	0	0	2,580 9,873	2,580 9,873		0	0
B4020501	PHOENIX	Δ7		05/27/2014		311,962	٥	0		0			3,783	3,783			0
B4050103	PHOENIX	AZ		07/28/2014		507,942	0	0	0	0	0	0	10,427	10.427		0	0
B4110701	PH0EN1X	.AZ		01/21/2015		261,098	0	0	0	0	0	0	2,047	2,047		0	0
B5020602	PH0ENIX	AZ		04/09/2015		2,372,212	0	0	0	0	0	0	46,494	46,494		0	0
B5040310	PH0ENIX	AZ		06/19/2015		1,847,807	0	0	0	0	0	0	4,560	4,560		0	0
B5073001	PHOENIX	AZ		10/02/2015		593,060	0	0	0	0	0	0	6,360	6,360		0	0
B5111102	PHOENIX PHOENIX	AZAZ		05/02/2016		887,265 496,207	٠٥	0	0	0	0	0	6,209	6,209 3,267		0	0
B6041501	PHOENIX	Δ7		06/07/2016		952,830	٥	0		0	0	0	4,510	4,510		0	
B6052007	PHOENIX	.AZ		08/19/2016		1,726,590	0	0	0	0	0	0	4,216	4,216		0	0
B6092901	PHOENIX	AZ		01/03/2017		1, 127, 761	0	0	0	0	0	0	7,870	7,870		0	0
B6111006	PH0ENIX	AZ		01/12/2017		1,810,289	0	0	0	0	0	0	11,030	11,030		0	0
B6111008	PHOENIX	AZ		01/19/2017		7,841,539	0	0	0	0	0	0	54,710	54,710		0	0
B6111009 B7120101	PHOENIX PHOENIX	AZ		01/24/2017		1,172,8771,208,970	0	0	0	0	0	0		8,184 7,462		0	0
B8010202	PHOENIX	A7		02/05/2018		586,398	0	0	0	0	0	0	2,596	2,596	0	0	0
B8010203	PHOENIX	AZ		02/20/2018		464,954	0	0	0	0	0	0	2,058	2,058		0	0
B8011903	PH0ENIX	AZ		03/20/2018		530,634	0	0	0	0	0	0	4,420	4,420	0	0	0
B8013105	PH0ENIX	AZ		04/30/2018		1,848,947	0	0	0	0	0	0	11,095	11,095		0	0
B8040902	PHOENIX PHOENIX	AZ		07/31/2018		359,935	0	0	0	0	0	0	3,012			0	0
B8041902	PHOENIX	AZA7	·	06/29/2018	 	2,083,076 1,578,314	0	ļ0	0	0	0	0	16,857	16,857 9,305		0	0
B8051601	PHOENIX	AZ		07/12/2018		1,578,314	 n	n	n	n	n	n		5,210		n	n
B8110101	PH0EN1X	.AZ		01/17/2019		274,276	0	0		0	0	0				0	0
B9013004	PH0ENIX	AZ		04/15/2019		3,209,875	0	0	0	0	0	0	5,916	5,916	0	0	0
B9051503	PHOENIX	AZ		07/19/2019	ļ	633,227	0	0	0	0	0	0	3,483	3,483		0	0
B9060501	PHOENIX	AZ		08/09/2019		535,468	0	ļ	0	ļ	ļ	0	3,033	3,033		0	0
B9061402 B9090506	PHOENIX PHOENIX	AZAZ		08/15/2019		1,361,573700,000	0 n	0	0	0	0	0	10,579	10,579		0	0
B9090508	PHOENIX	A7		12/20/2019		550,000	 n	n	n	n	n	n	6,842	6,842		n	n
B9091603	PHOENIX	AZ		11/25/2019		975,000	0	0	0	0	0	0	5,723	5,723		0	0
B9091708	PH0EN1X	AZ		12/10/2019		1,050,000	0	0	0	0	0	0	1,679	1,679	0	0	0
B9110603	PH0ENIX	AZ		02/05/2020		0	0	0	0	0	0	0	4,504	4,504		0	0
00011502	PHOENIX	AZ		05/01/2020		0	0	ļ0	<u>0</u>	ļ <u>0</u>	ļ0	0	10,695	10,695		ļ <u>0</u>	0
C0011503	PHOENIX PHOENIX	AZ		05/29/2020		0	0	ļ0	0	ļ0		0	5,564 7,707	5,564 7,707		0	0
C0020701	PHOENIX	Δ7		04/02/2020			 n	n	0 n	n	0	0 n	1,991	1,991		n	0 n
B9091711	PRESCOTT	AZ		12/12/2019		1,265,000	o	0		0	0	0	4,210	4,210		0	0
B7112201	QUEEN CREEK	AZ		01/26/2018		694,018	0	0	0	0	0	0	4,170	4, 170	0	0	0
46110301	COTTONI E	Δ7	1	01/04/2007	l	291 396	0	1	0	0	0	0	2 31/			١	0

	_				All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	vestment vestment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0081004	SCOTTSDALE	AZ		06/24/2011		764,686	0	0	0	0	00	0	5,643	5,643	0	0	0
B0081005	. SCOTTSDALE	AZ		12/15/2010		316,510	0	0	0	0	0	0	2,319	2,319	0	0	0
B3030803	SCOTTSDALE	AZA7	·	05/10/2013		1,861,410	0	0	0	0	0	0	16,391	16,391		0	0
B3081305	SCOTTSDALE	AZ		11/08/2013		2,414,676	٥	0	0	0	0	0	12,468	12,468		0	0
B4031102	SCOTTSDALE	AZ		06/02/2014		464,736	0	0	0	0	0	0	3,660	3,660		0	0
B4032002	SCOTTSDALE	AZ.		12/02/2014		791,002	0	0	0	0	0	0	5,745	5,745		0	0
B4040103	SCOTTSDALE	AZ		06/24/2014		523, 189	0	0	0	0	0	0	4, 146	4, 146		0	0
B4040104	SCOTTSDALE	AZ		06/09/2014		442, 125	0	0	0	0	0	0	3,504	3,504		0	0
B4081801	SCOTTSDALE	AZ		11/19/2014		204,968	0	ō	0	ļ	0	0	1,562	1,562		0	0
B4111303 B5042802	SCOTTSDALE SCOTTSDALE	AZ	·	04/30/2015		1,148,855 2,584,536	0	0	0	0	0	0	8,357 18,846	8,357 18.846	0	0	0
B5042802-1	SCOTTSDALE	A7	·	03/30/2018		2,584,536	 n	n	0 n	n	,o	n			n	n	0
B5111101	SCOTTSDALE	AZ		05/02/2016		204,754	0	0	0	0	0	0	1,433	1,433		0	0
B6030803	SCOTTSDALE	AZ		06/29/2016		500,516	0	0	0	0	0	0	3,380	3,380	0	0	0
B6041902	SCOTTSDALE	AZ	.	06/22/2016		672,277	0	0	0	0	0	0	4,676	4,676	0	0	0
B6041903	SCOTTSDALE	AZ	.	06/22/2016		619,209	0	0	0	0	0	0	4,307	4,307	0	0	0
B6072105	SCOTTSDALE	AZ		10/11/2016		238,378	0	0	0	0	00	0	2,476	2,476		0	0
B6111015	SCOTTSDALE SCOTTSDALE	AZ	· · · · · · · · · · · · · · · · · · ·	03/01/2017		2,048,271		0	0	0	0	0	13,489	13,489		0	0
B7012004	SCOTTSDALE	Δ7		02/28/2017		1,290,725	٥٥		0	0	0						
B7032301	SCOTTSDALE	AZ		06/01/2017		1,493,263	0	0	0	0	0	0	16,341	16,341		0	0
B7042003	SCOTTSDALE	AZ		07/10/2017		1, 153,005	0	0	0	0	00	0				0	0
B7072605	SCOTTSDALE	AZ		10/06/2017		699,079	0	0	0	0	0	0	2,443	2,443		0	0
B7092503	SCOTTSDALE	AZ		11/28/2017		738, 125	0	0	0	0	0	0	4,711	4,711		0	0
B8011504	SCOTTSDALE	AZ		04/17/2018		457,483	0	0	0	0	00	0	2,792	2,792		0	0
B8041903 B8090503	SCOTTSDALE	AZ		06/29/2018		1,735,809 453,942	٥	0	0	0	0	0				0	0
B8090508	SCOTTSDALE	Δ7		11/06/2018		1,010,208	٥٥			0	0	0	5,721	5,721		0	0
B9013104	SCOTTSDALE	AZ		04/11/2019		543,406	0	0	0	0	0	0	1,002	1,002		0	0
B9013106	SCOTTSDALE	AZ		04/11/2019		778,883	0	0	0	0	0	0	1,436	1,436		0	0
B9052301	SCOTTSDALE	AZ		07/18/2019		859, 152	0	0	0	0	00	0	4,894	4,894		0	0
B9061802	SCOTTSDALE	AZ		09/11/2019		523,063	0	0	0	0	0	0	2,997	2,997		0	0
B5040305	SEDONA SHOW LOW	AZ		06/11/2015		864,542	0	0	0	0	0	0	2,228 4,168	2,228 4,168		0	0
A8022221	SUN CITY	A7	· · · · · · · · · · · · · · · · · · ·	01/26/2016		344,377	 0		0	0	0	0	4,273	4,273	0	0	0
B6041301	SUN CITY	AZ		07/08/2016		1, 124, 817	0	0	0	0	0	0	8,010	8,010		0	0
B4080101	SURPRISE	AZ		09/26/2014		2,012,961	0	0	0	0	0	0	15,748	15,748	0	0	0
B8071203	SURPRISE	AZ		09/05/2018		658,097	0	0	0	0	0	0	3,835	3,835		0	0
A7031904	TEMPE	AZ		06/12/2007		104,638	0		0	0	. ō	0	9,744	9,744		0	0
A8021506 A8111101	TEMPE	AZA7	· 	05/05/2008	····	47,434 609,903	0	0	0	0	0	0	641 7,778	641 7,778		0	0
B1020102	TEMPE	AZAZ	·	04/04/2011		328,631	 n	n	n	n	n	n	4,668	4,668		n	n
B1101701	TEMPE	AZ		12/16/2011		304,368	0	0	0	0	0	0	9,458	9,458		0	0
B1102704	TEMPE	AZ		01/03/2012		616,152	0	0	0	0	0	0	6,407	6,407		0	0
B3101503	TEMPE	AZ	-	04/01/2014		819,475	0	0	0	0	0	0	6,538	6,538	0	0	0
B3122009	TEMPE	AZ		06/02/2014		471,303	0	ō	0	ļ0	0	0	3,662	3,662		0	0
B4102701 B5032502	TEMPE	AZAZ		01/09/2015		398,674	 n	0	0	0	0	0	2,999 6,705	2,999 6,705		0	0
B5042803	TEMPE	A7	·	07/22/2015		937,767	 n	n	n	n	n	n	1,678	1,678		n	0
B5071301	TEMPE	AZ		01/19/2016		477,963	0	0	0	0	00	0	3,331	3,331		0	0
B5092207	TEMPE	AZ		01/15/2016		523,788	0	0	0	0	0	0	3,704	3,704	0	0	0
B6011202	TEMPE	AZ		03/24/2016		486,049	0	0	0	0	0	0	3,495	3,495		0	0
B8010204	TEMPE	AZ	· 	03/15/2018		386,952	0	<u>0</u>	0	ļ0	<u> </u> 0	0	2,453	2,453		ļ <u>0</u>	0
B8041901 B8051701	TEMPE	AZ	·	06/21/2018		321,471	0	0	0	0		0	1,844	1,844		0	0
B9090301	TEMPE	ΑΔΑΔΑΔ.		11/07/2019			 n	0	0 n	0 n	,u	0				n	0 n
B9101702	TEMPE	AZ		01/15/2020		010,700		0		n	0	0		7.617		0	0
00031212	TEMPE	AZ		06/16/2020		0	0	0	0	0	00	0	176,290	176,290		0	0
47052101	THOSON	Δ7		09/10/2007	I	216 667	0	1	1	1		1	3 111	2 111	0	١	0

				Showing A	All Mortgage Loans	S DISPOS	ED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						restment			Year's Other-		Total		Investment		Foreign		
						cluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Ir	nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7090301	TUCSON	AZ		10/26/2007		423,091206,397	0	0	0	0	0	0	3,769	3,769	0	0	0
A7100501	TUCSON	AZ		12/12/2007		206,397	0	0	0	0	0	0	5,086	5,086	0	0	0
A8081906	TUCSON	AZA7		09/15/2008		1,495,100	0	0	0	0	0	0	12,447	12,447	0	0	0
A8090302	TUCSON	AZ		11/13/2008		233,936	٥	0	0	0	0	0	13,341		0	0	0
B1030901	TUCSON	AZ		04/29/2011		388, 163	0	0	0	0	0	0	6,025	6.025	0	0	0
B1101003	TUCSON	AZ.		12/28/2011		598,801	0	0	0	0	0	0	8,767	8,767	0	0	0
B2031306	TUCSON	AZ		06/15/2012		171,885	0	0	0	0	0	0	501	501	0	0	0
B2061101	TUCSON	AZ	ļ	08/14/2012		354,696	0	0	0	0	0	0	5, 134	5, 134	0	0	0
B2101001	TUCSON	AZ		12/19/2012		754,247	0	0	0	<u>0</u>	<u>0</u>	0	10,714	10,714	0	0	0
B2112903 B3030109	TUCSON	AZ	·	02/01/2013		963,669 279,940	0	0	0	0	0	0	13,016 6,810	13,016 6,810	0	0	0
B3051609	TUCSON	A7	ļ	08/01/2013	·····	644,100	٥	n	n	n	n	0 n	5,700	5,700	n	n	n
B3071702	TUCSON	AZ		10/08/2013		95,479	0	0	0	0	0	0	2,128	2,128	0	0	0
B4031101	TUCSON	AZ		05/19/2014		291,795	0	0	0	0	0	0	2, 164	2, 164	0	0	0
B4072801	TUCSON	AZ	ļ	11/21/2014		132,642	0	0	0	0	0	0	1,548	1,548	0	0	0
B4120911	TUCSON	AZ	ļ	02/19/2015	ļ	139,765	0	0	0	0	0	0	1,059	1,059	0	0	0
B5033001	TUCSON	AZ		06/23/2015		449,836	0	0	0	0	0	0	1,262	1,262	0	0	0
B5040603	TUCSON	AZAZ	· · · · · · · · · · · · · · · · · · ·	06/30/2015		211,721	0	0	0	0	0	0	1,610 5,201	1,610 5,201	0	0	0
B8120403	TUCSON	Δ7		02/27/2019		279,387	٥		0	0		0	1,529	1,529			
B9112701	TUCSON	A7		02/18/2020		0	0	0	0	0	0	0	8.741	8.741	0	0	0
C0040801	TUCSON	AZ.		05/29/2020		0	0	0	0	0	0	0	6,273	6,273	0	0	0
A9010702	YUMA	AZ		02/25/2009		223,731	0	0	0	0	0	0	2,754	2,754	0	0	0
B3010401	AGOURA HILLS	CA		03/21/2013		2,445,449	0	0	0	0	0	0	22,364	22,364	0	0	0
A8092403	ALAMEDA	CA		11/24/2008		366,866	0	0	0	0	0	0	4,672	4,672	0	0	0
B1063012 A2032204	ALAMEDAALHAMBRA	CA.	· · · · · · · · · · · · · · · · · · ·	09/01/201107/19/2002		363,163	0	0	0	0	0	0	5,399 8,819	5,399 8,819	0	0	0
A8020810	ALHAMBRA	CA CA		03/31/2008		824,739	٥		0	0			4,860	4,860			
B7022401	ALHAMBRA	CA		05/30/2017		11,586,459	0	0	0	0	0	0	53,787	53,787	0	0	0
B8012304	ALISO VIEJO	CA.		03/26/2018		9,265,719	0	0	0	0	0	0	40,788	40,788	0	0	0
B2091403	ALTADENA	CA		12/13/2012		206,576	0	0	0	0	0	0	16,000	16,000	0	0	0
C0012201	AMERICAN CANYON	CA		03/11/2020		0	0	0	0	0	0	0	8,647	8,647	0	0	0
A2100801	ANAHEIM	CACA		03/18/2003		104,615	0	0	0	0	0	0	7,473	7,473	0	0	0
A5051008 A5080803	ANAHEIM	CA.		08/18/2005		103,600		0	0	0	0	0	2,901 13,570	2,901 13,570	0	0	0
B3051603	ANAHEIM	CA CA		08/12/2013		1,625,534	0	0	0	0	0	0	14,388	14.388	0	0	0
B4040102	ANAHEIM	CA		05/23/2014		977,010	0	0	0	0	0	0	2,550	2,550		0	0
B4110708	ANAHEIM	CA		02/06/2015		434,023	0	0	0	0	0	0	3,380	3,380	0	0	0
B5092203	ANAHEIM	CA		01/07/2016		910,893	0	0	0	0	0	0	6,627	6,627	0	0	0
	ANAHEIM	CA	····	04/20/2018		773,021	0	ļ0	0	ļ0	ļ0	0	4,563	4,563	0	0	0
B8021603	ANAHEIM	CACA	·	04/20/2018		314,037	0	ļ0	ļ0	0	0	0	1,854	1,854	ļ0	0	0
C0031807	ANAHE I M	CA		06/16/2020			0 n	n	n	0 n	n	0 n			n	0 n	n
B1040803	ANTIOCH	CA		08/17/2011		452,865	0	0	0	0	0	0	3,945	3,945	0	0	0
B5021710	ANT LOCH	CA		04/29/2015		1,684,232	0	0	0	0	0	0	9, 174	9, 174	0	0	0
B5050406	ANT I OCH	CA		08/13/2015		1, 190, 157	0	0	0	0	0	0	8,556	8,556	0	0	0
B5050406-1	ANTIOCH	CA	·	09/26/2019		1,020,276	0	0	0	0	0	0	7,335	7,335	0	0	0
	ANTIOCHAPPLE VALLEY	CACA	····	05/14/2020		00.005	0	ļ0	ļ	0	ļ0	0	5,322	5,322 1,877	0	0	ļ0
A7082904 A9030422	APPLE VALLEY	CACA	ļ	10/25/2007 05/18/2009		93,325	0 n	0	0	0 n	0	0	1,877 1,878	1,877	0	0	0
B9110803	APPLE VALLEY	CA.		03/16/2009		04,009	0	0	0	0	0	0	4,537	4,537	0	0	0
C0061502	APPLE VALLEY	CA		08/20/2020		0	0	0	0	0	0	0	1,060,000	1,060,000	0	0	0
B2022402	ARLETA	CA		04/30/2012		730,058	0	0	0	0	0	0	4,320	4,320	0	0	0
B9032501	ARROYO GRANDE	CA		06/28/2019		2,889,395	0	0	0	0	0	0	29,270	29,270	0	0	0
A6113004	ARTESIA	CA		02/12/2007		623,523	0	0	0	0	0	0	9,891	9,891	0	0	0
A6113004-1	ARTESIA	CA	····	03/17/2020		687.760	0	ļ0	ļ	0	ļ	0	3,763	3,763	0	0	ļ0
B8052903	ATASCADERO	CACA	·	09/19/2016		591,829	0		0	0		0	7, 186 3, 357	7, 186 3,357	0	0	
A6011101	AT ASCADERU			12/31/2006		683 763	٥					0		12 011			

				Showing A	All Mortgage Loans D	ISPOSED, Trans										
1	Location		4	5	6		Chang	je in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3			Book '		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
					Inves			Year's Other-		Total		Investment		Foreign		
					Exclu			Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Acci		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte		(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9091303	AUBURN	CA		12/06/2019	1	,000,000	.0	0	0	0	0	2,314 4,566	2,314 4,566	0	0	0
A7031406	AVILA BEACH			08/10/2007		.511,364	.0	0 0	0	0	0	4,566		0	0	0
A7031407	AVILA BEACH	CA	·	08/10/2007		.212,172	.0	0	0	0	0	1,895	1,895	0	0	0
A7031408 A7031409	AVILA BEACH	CACA		08/10/2007		.171,757	.0	J	0	0	0	1,533	1,533 2,977	0	0	0
A7031410	AVILA BEACH	CA		08/10/2007		.224,346	0	0	0	0	0	2,004	2,004	0	0	0
B4030503	AZUSA	CA.		05/22/2014		841,880	0	0	0	0	0	2,227	2,227	0	0	0
B5013004	AZUSA	CA		04/06/2015		.469,840	.0	0	0	0	0	5,596	5,596	0	0	0
A4043002	BAKERSFIELD	CA		08/30/2004		.665,554	.0	0	0	0	0	12,752	12,752	0	0	0
A6120801	BAKERSFIELD	CA		03/28/2007	1	,008,878	.0	0 0	0	0	ļ0	14,354	14,354	0	0	0
B0031003 B0040803	BAKERSFIELD	CA.	· 	08/11/2010		199,806	.0 0	, 0	0	0	0	3,840 1,656	3,840	0	ļ0	0
B1011104	BAKERSFIELD BAKERSFIELD	CACA	·	07/01/2010	4	.167,801 ,196,299	.,	,	0	0				0	0	0
B2101504	BAKERSFIELD	CA		03/29/2011		, 190 , 299	0)	n	n	n	2,974		n	n	n
B3052806	BAKERSFIELD	CA		08/15/2013		.522,784	0	0	0	0	0	4,570	4,570	0	0	0
B3101004	BAKERSFIELD	CA		01/30/2014	1	,984,188	.0	0	0	0	0	16,358	16,358	0	0	0
B6111013	BAKERSFIELD	CA		02/01/2017	1	, 195, 512	.0	0	0	0	0	11,535	11,535	0	0	0
B8012302	BAKERSFIELD	CA		04/18/2018	9	,828 , 127	.0	0	0	0	0	32,093	32,093	0	0	0
00021402	BAKERSFIELD	CA		04/23/2020		0	.0	00	0	0	0	10,897	10,897	0	0	0
C0021905	BAKERSFIELD	CACA		05/28/2020		.346,833	.0	J	0	0		14,899	14,899	0	0	0
A5091302	BARSTOW	CA CA		12/16/2009		.252.342	.0)	0	0	0	4.487	4.487	0	0	0
A7082902	BARSTOW	CA.		10/22/2007		.315,416	0	0	0	0	0	3,997	3,997	0	0	0
A7051603	BEAUMONT	CA		07/19/2007		.615,355	.0	0	0	0	0	3,983	3,983	0	0	0
B9052801	BELL	CA		07/30/2019		.263,033	.0	0	0	0	0	1,498	1,498	0	0	0
B1010501	BELL GARDENS	CA		03/25/2011		.449,923	.0	0	0	0	0	7,254	7 , 254	0	0	0
B9013001	BELL GARDENS	CA		04/18/2019		.284,378	.0	00	0	0	0	1,619	1,619	0	0	0
B3012504 B3031303	BERKELEY	CACA		03/26/2013		.343,379 .424,878	.0		0	0	0	3,028 3,671	3,028	0	0	0
00032602	BERKELEY	CA CA		06/03/2013		.424,070	0	1	0	0	0	1,846	1,846	0	0	
A6101103	BIG BEAR LAKE	CA.		12/20/2006		72,754	0	0	0	0	0	8,505		0	0	0
B5041506	BLYTHE	CA		06/15/2015	1	,203,397	.0	0	0	0	0	10,074	10,074	0	0	0
B2073101	BRAWLEY	CA		10/25/2012		,509,923	.0	0	0	0	0	23,451	23,451	0	0	0
B6012604	BREA			04/01/2016		,091,299	.0	0	0	0	0	7,063	7,063	0	0	0
B6101803 C0050101	BREA BREA	CACA	· · · · · · · · · · · · · · · · · · ·	12/16/2016		.771,704	.0	0	0	0	0	12,096	12,096	0	0	0
A7051702	BRENTWOOD	CACA		08/08/2007		99,295	.0	J	0	0	0	8,630	1,298,834	0	0	0
A7051704	BRENTWOOD	CA		08/08/2007		.165,418	0)		0	0	14,385	14,385	0	0	
B6041504	BRENTWOOD	CA		07/19/2016	1	,837,457	.0 [0	0	0	0	12,700	12,700	0	0	0
B1040105	BUENA PARK	CA		08/15/2011	1	,254,028	.0	0	0	0	0	13,485	13,485	0	0	0
A3031307	BURBANK		.	06/10/2003		12,773	.0	0	0	0	0	869	869	0	0	0
A9021701	BURBANK	CA	· 	04/01/2009		.653,580	.0	0	ļ0	J0	ļ0			ļ0	ļ0	0
B0062902 B0071411	BURBANK	CACA	·	09/02/2010		.809,891 .250,470	.,	,	0	0	0	2,532 923	2,532 923	0	0	0
B1012601	BURBANK	CA	· · · · · · · · · · · · · · · · · · ·	03/15/2011		.577,294	0	0	0	0	0	9, 176	9,176	0	0	0
B4042502	BURBANK	CA		06/10/2014		,209,280	.0	0	0	0	0	26,987	26,987	0	0	0
B4062501	BURBANK	CA		09/23/2014		.483,620	.0	0	0	0	0	2,602	2,602	0	0	0
B8080802	BURBANK	CA		09/27/2018		.413,767	.0	0	0	0	0	2,371	2,371	0	0	0
A4072704	BURL INGAME	CA	·	10/07/2004		,352,088	.0	00	0	0	ļ0	27, 181	27, 181	0	0	0
A4072704-1	BURL I NGAME BURL I NGAME	CACA		11/21/2016		.377,908	.0	, 0	0	0	0	7,599	7,599 31,986	0	0	ļ0
A8082904 B3062701	BURL I NGAME	CACA	·	11/10/2008		,828,796 ,222,655	.,	,	0	0 n	0	31,986		0	0	0
B3062701-1	BURL I NGAME	CA	· · · · · · · · · · · · · · · · · · ·	04/03/2017		.311,345	0	0	0	0	0	1,778	1,778	0	0	0
B8062701	BURL I NGAME	CA		09/19/2018		, 142, 852	.0	0	0	0	0	4,478	4,478	0	0	0
B8062702	BURL I NGAME	CA		09/19/2018	3	,772,809	.0	0	0	0	0	14,782	14,782	0	0	0
B9060302	BURL I NGAME	CA		08/12/2019		, 139 , 463	.0	00	0	0	0	4,692	4,692	0	0	0
B9060303	BURL INGAME	CA		08/12/2019		,709,195	.0	00	0	0	<u>0</u>	7,039		0	0	0
B2012001	CAMARILLO	CA		03/19/2012		,231,175	.0	, ō	0			14,893	14,893	ļ0	ļ0	ļ0
B2082105	CAMARILLO		·	11/30/2012	1	,269,342	.0		0	0 	0	11,643	11,643	0	0	0

	1				All Mortgage Lo	ans DISPOS	SED, Transf						1				
1	Location		4	5	6	7				e/Recorded Inv		10	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current		-		Recorded		-		
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5111901	CAMPBELL			01/06/2016		18,953,562	0	0	0	0	00	0	61,208	61,208	0	0	0
B6010802	CAMPBELL			03/31/2016		1,918,703	0	0	0	ļQ	0 0	0	13,789	13,789	0	0	0
B6051001	CAMPBELL		·· ····	07/13/2016		700,934	0	0	0	0) 0	0	11,670	11,670	0	0	0
B6121601	CAMPBELL			04/28/2017 07/06/2012		2,569,207	0	0	0		0	0	16,821	16,821 5,025	0	0	0
B5091801	CANOGA PARK	CA		11/24/2015		1,425,676	٥	0	o	17,315	517,315	0	ე,020	ე,ს2მ	٥		
B5090303	CARLSBAD	CA CA	···	11/12/2015		2,020,159	٥٥		0	15, 147		0	4,790	4,790		0	
B6051102	CARLSBAD	CA	···	06/30/2016		786 , 160		0	0	10, 147		0		8,389	0	0	0
B9051001	CARLSBAD	CA		07/18/2019		559, 103	0	0	0	0	0	0	3. 184	3, 184	0	0	0
B7110901	CARMEL			01/26/2018		275,570	0	0	0	0	0	0	2,493	2,493	0	0	0
A3091001	CARMICHAEL			12/03/2003		476,737	0	0	0	C	00	0	10,422	10,422	0	0	0
A3051404	CARSON			12/31/2006	ļļ.	68,529	0	0	0	· 0	0	0	4,435	4,435	0	0	0
A4042406	CARSON		 	12/31/2006	·····	238,227	0	0	ļ0	<u>0</u>	0 0	0	4,563	4,563	0	0	0
A4042406-1A7102601	CARSON CARSON		···	04/30/2014		65,656 273,085	0	0	ļ		, ō	0	560 2.605	560 2.605	0	0	0
8/102601 B0061405	CARSON			01/17/2008 08/31/2010			0	0	0		0	0	2,605	2,605	0	0	0
B2082102	CARSON	CA		10/31/2012		400,355	٥٥		n)o		1,782	1,782		n	
B7050101	CARSON	CA		07/25/2017		1,819,661	0	0	0	0	0	0			0	0	0
B5122102	CASTAIC	CA.		03/17/2016		833.919	0	0	0	0	0	0	5.821	5.821	0	0	0
B6070805	CASTAIC			10/11/2016		235,989	0	0	0		0	0	2,449	2,449	0	0	0
A2082603	CASTRO VALLEY			12/31/2006		281,642	0	0	0	0	0	0	22,048	22,048	0	0	0
A6100302	CASTRO VALLEY			12/19/2006		547,669	0	0	0		00	0	16,059	16,059	0	0	0
B0071302	CATHEDRAL CITY			09/08/2010		500,676	0	0	0	0	00	0	5,695	5,695	0	0	0
B5060701	CATHEDRAL CITY			08/12/2015		1,369,428	0	0	0	L) 0	0	10,272	10,272	0	0	0
B9121102	CATHEDRAL CITY			03/11/2020		0	0	0	0	ļ0	00	0	3,912	3,912	0	0	0
B7011101	CAYUCOS	CA	·· ····	03/09/2017 09/04/2003		798,590 178,833		0	0		0	0	3,676 10,748	3,676 10,748	0	0	0
B0050401	CHATSWORTH		···	09/04/2003		949.376	 0	0)o	0	18.382	18.382	٥		
B0051205	CHATSWORTH	CA	···	07/27/2010		637,312	٥٥	0	0)	0	7 , 135	7,135		0	0
B0063003	CHATSWORTH	CA		10/29/2010		729,527	0	0	0	0	0	0	7,824		0	0	0
B0071207	CHATSWORTH			11/15/2010		978, 140	0	0	0		0	0	9,468	9,468	0	0	0
B0080606	CHATSWORTH			11/10/2010		120,527	0	0	0	0	00	0	2,250	2,250	0	0	0
B1061403	CHATSWORTH			08/18/2011		662,898	0	0	0		00	0	11,414	11,414	0	0	0
B2052305	CHATSWORTH			08/16/2012		640,042	0	0	0		00	0	9,097	9,097	0	0	0
B2102604	CHATSWORTH			01/10/2013		356,672	0	0	0	0	00	0	4,819	4,819	0	0	0
B3052802 B5073002	CHATSWORTH		···	08/06/2013 09/29/2015		963,447 1,561,891		0	0			0	23,230 11.645	23,230 11.645	0	0	0
C0030405	CHATSWORTH			05/11/2020		1,361,691		0				0		30,319			
A7111202	CHICO	CA		01/17/2008		108,232	ں۔۔۔۔۔۔ ۱	n	n	n)n	n	8,042	8,042	o	n	0 N
B3070805	CHICO	CA.		10/02/2013		140,474	0	0	0		0	0	1,709	1,709	0	0	0
B4060504	CHICO	CA		07/30/2014		1,171,074	0	0	0		0	0	9, 158	9, 158	0	0	0
B4070702	CHICO			09/03/2014		349,894	0	0	0	ļ0	0	0	2,889	2,889	0	0	0
B1092903	CHINO			11/30/2011		448,526	0	0	0	C	00	0	4,085	4,085	0	0	0
B1092903-1	CHINO			02/28/2017		677,357	0	0	ļ0	0	0 0	0	4,419	4,419	0	0	0
B7100204	CHINO		 	01/04/2018	·	9,408,033	0	ļ0	ļ0	72,825	72,825	ļ0	12,276	12,276	0	0	0
B9090304	CHINO		···	11/18/2019 04/03/2003	·····	2,040,550 668,174	0	0	0	L0	0	0	16,413	16,413	0 0	0	0
A3031707	CHULA VISTA			04/03/2003			 n	U	0		,	0 n	6,325 4,461	6,325 4,461	0	U	0
A9030306	CHULA VISTA	CA		04/28/2003		807,187	 0	0	0	0)	0			0	0	0
B6090701	CHULA VISTA	CA.		12/01/2016		975,996	0	0	0	0	0	0	6,851	6,851	0	0	0
C0042901	CHULA VISTA			08/04/2020		0	0	0	0		0	0	1,824,000	1,824,000	0	0	0
B4070301	CITRUS HEIGHTS			09/30/2014		3,070,160	0	0	0		0	0	16,234	16,234	0	0	0
C0050404	CITRUS HEIGHTS			07/15/2020		0	0	0	0	C	00	0	218,768	218,768	0	0	0
A9030408	CITY OF COMMERCE			04/29/2009	ļ	307,415	0	0	0	ļQ	00	0	3,828	3,828	0	0	0
A5112102	CITY OF INDUSTRY			02/03/2006		59,728	0	0	ļ0	J0	0	ļ0	11,957	11,957	0	0	0
B1121903	CITY OF INDUSTRY		···	03/05/201210/10/2013		1,397,136 660,299	0	0	0	0	0	0	12,930 5,485		0	0	0
B3070503	CITY OF INDUSTRY			06/26/2014	·		٠	0	0		,		5,485	5,485		0	0
B4120505	CITY OF INDUSTRY	CA		04/24/2015	<u> </u>	1,062,824	0n	n	n)	n	4,501	4,501	0 n	n	0 n
R5111106	CITY OF INDICTRY			03/02/2015		2 305 897	۰ ۱	n	n		,	0	16 222	16 222	٥	n	

SCHEDULE B - PART 3

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

					All Mortgage Loans DIS	POSED, Trans						•				
1	Location		4	5	6 7		Chang	je in Book Value				14	15	16	17	18
	2	3			Book Valu	e/ 8	9	10	11	12	13	Book Value/				
					Recorde	d l		Current				Recorded				
					Investme			Year's Other-		Total		Investment		Foreign		
					Excludin		Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued							Accrued		Gain	Gain	Gain
				D.11			Year's	Temporary	Deferred	in	Exchange		0			
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5112203	CLAREMONT	CA		02/21/2006	496	450	0	00	0	0	0	8,900	8,900	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012	1,819		0	0	0	0	0	16,526	16,526	0	0	0
A5071319	CLOVIS	CA		10/06/2005	41		0	0 0	0	0	0	11,573	11,573	0	0	0
B4041101	CLOVIS	CA		07/01/2014	272		0	0	0	0	0	2, 186	2, 186	0	0	0
B3102804	COACHELLA	CA	· · · · · · · · · · · · · · · · · · ·	01/13/2014	388		0	J 0	0	0	0	4,913	4,913	0	0	0
A7080303 B6032302	COCORAN	CACA		10/22/2007			0	J	0	0	0	3, 152 3,770	3, 152	0	0	0
B7062301	COMPTON	CA		06/30/2016	1.024		0		٥٥		0	6.309	3,770	0	0	0
A4042424	CONCORD	CA		07/01/2004			0		٥٥			7,331			٥	
A4042424-1	CONCORD	CA		04/29/2014	107		n)o	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	0	917	917	Λ	٥١	n
B2121402	CONCORD	CA		02/21/2013	293		0)	0 N	n	n	1.397	1,397	n	0 N	n
A6121510	CORNING	CA.		02/20/2007	379		0)		0	0	7,054		0	o	0
A3032101	CORONA	CA	[06/12/2003	135		0	0	0	0	0	3,356		0	0	0
A5072803	CORONA	CA		09/28/2005	214		0	0	0	0	0	5,865	5,865	0	0	0
A7010506	CORONA	CA		03/15/2007			0	0	0	0	0	5,338	5,338	0	0	0
A8112505	CORONA	CA.		01/29/2009	229	439	0	0	0	0	0	4,594	4,594	0	0	0
A9022705	CORONA	CA		04/28/2009	366	533	0	0	0	0	0	18,582	18,582	0	0	0
A9041301	CORONA	CA		06/11/2009	211		0	0	0	0	0	4,545	4,545	0	0	0
B0021106	CORONA	CA		04/08/2010	278		0	0	0	0	0	11,787	11,787	0	0	0
B2102603	CORONA	CA		01/03/2013			0	0	0	0	0	831	831	0	0	0
B3022204	CORONA	CA		04/11/2013	635		0	0	0	0	0	5,705	5,705	0	0	0
B4011304	CORONA	CA	· · · · · · · · · · · · · · · · · · ·	06/02/2014	200		0	0	0	0	0	10, 191	10, 191	0	0	0
B4011305	CORONA	CA	· · · · · · · · · · · · · · · · · · ·	06/02/2014	356		0	0 0	0	0	0	18,081	18,081	0	0	0
B4060203	CORONA	CA		07/01/2014	638		0	0	0	0	0	5,266	5,266	0	0	0
B5031003	CORONA	CA		07/31/2015	6,126	015	0	0	0	0	0	41,459	41,459	0	0	0
C0012401	CORONA	CACA	•	04/07/2020 07/01/2020		0	0	0	0	0	0	3,679	3,679	0	0	0
A8030703	CORTE MADERA	CA		06/03/2008	186	102	n	J	٥٥	0	0	639,264	639,264	0	0	0
A2090901	COSTA MESA	CA CA		12/31/2006	190		0		٥٥		0					0
A7010507	COSTA MESA	CA		03/15/2007			n	1	۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0	0	9,683	9,683	Λ	٥	Λ
B0111103	COSTA MESA	CA		01/20/2011		427	0	0	0	0	0	10,431	10,431	0	0	0
B1050601	COSTA MESA	CA		07/25/2011	307		0 (0	0	0	0	3, 180	3, 180	0	0	0
B2083006	COSTA MESA	CA		11/28/2012	947		0 (0	0	0	0	8,278	8,278	0	0	0
B3041704	COSTA MESA	CA		07/10/2013			0	0	0	0	0	2,246	2,246	0	0	0
B3041704-1	COSTA MESA	CA		04/05/2017	172		0	0	0	0	0	1,282	1,282	0	0	0
B5081201	COSTA MESA	CA		10/30/2015	754		0	0	0	0	0	8,436	8,436	0	0	0
B5081201-1	COSTA MESA	CA		10/05/2016	312		0	0	0	0	0	3,463	3,463	0	0	0
B5081410	COSTA MESA	CA		11/05/2015	359		0	0	0	0	0	860	860	0	0	0
B3030601	COTATI	CA		06/19/2013	1,839		0	0 0	0	0	0	15,503	15,503	0	0	0
A7052106	COVINA	CA		07/26/2007		795	D	0	0	ļ0	0	5,519	5,519	0	0	0
A8112506	COVINA	CA		01/29/2009	183	584	U	ا و	0	ļ0	ļ0	3,674	3,674	0	0	ļ0
C0031207	COVINA	CA		06/03/2020			u	ا ٥٥	0	ļ0	ļ0	258,312	258,312	0	0	ļ0
A8021408	CUDAHY	CACA		04/28/2008			n	ا ۱	0	0	0	12,065	12,065	0	0	0
A9040605	CULVER CITY	CA		09/16/2014			n) 0	 n	n	0	5.719	5,719	0 n	 n	0 n
B1121401	CULVER CITY	CA CA		02/28/2012	121		n)	0 n	n	n			n	0 n	n
B6072901	CULVER CITY	CA		09/26/2016			0)	112,505	112,505	n	36,329	36,329	n	0 N	n
B7102001	CULVER CITY	CA.		12/18/2017	414		0	0		112,303	0	2,631	2,631	0		0
	DALY CITY	CA.		09/28/2012	732		0	0	0	0	0	6,650	6,650	0	0	0
	DANA POINT	CA		06/27/2007			0	0	0	0	0	3,389		0	0	0
B3032704	DANVILLE	CA		06/11/2013	194		0	0	0	0	0	12,897	12,897	0	0	0
B7110601	DANVILLE	CA.		01/08/2018	439	996	0	0	0	0	0	2,776	2,776	0	0	0
B9040801	DAVIS	CA.		06/26/2019	613	461	0	0	0	0	0	3,454	3,454	0	0	0
A7050302	DELANO	CA		07/09/2007	247		0	0	0	0	0	1,218	1,218	0	0	0
	DELANO	CA		12/15/2011	1,509	219	0	0	0	0	0	22,780	22,780	0	0	0
	DELANO	CA		05/27/2020		0	0	0	0	0	0	36,451	36,451	0	0	0
B6041304	DESERT HOT SPRINGS	CA		07/12/2016			0	0	0	0	0	5,550	5,550	0	0	0
B6110902	DESERT HOT SPRINGS	CA		03/30/2017	4,546	758	0	0 0	0	ļ0	0	30,411	30,411	0	0	0
00022101	DIAMOND BAR	CA		04/01/2020		0	0	0 0	0	0	0	53,530	53,530	0	0	0
B4022405	DINUBA	CA.		05/15/2014	1,379	/69	D [(0 [0]	0	0	L0	10.791	10,791	L0 l		0

					All Mortgage Loa	ans DISPOS	SED, Transfe										
1	Location		4	5	6	. 7			e in Book Value				14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				Ditt	D'	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0072611 B9093003	DOWNEY	CACA		11/23/2010		109,424	0	0	0	0	0	0	27,580	27,580	0	0	0
B3013005	DUARTE	CA.		01/10/2020		1,483,283	٠٠	0	0	0	,o	0	13,279	13,279	0	0	0
A3061203	DUBLIN			09/03/2003		171,382	0	0	0	0	0	0	10,574	10,574	0	0	0
B9022503	DUBLIN			05/16/2019		340,118	0	0	0	0	0	0	623	623	0	0	0
B1091404	EAST PALO ALTO	CA		12/20/2011		210,589	0	0	0	0	0	0	24,732	24,732	0	0	0
B9020802	EASTVALE			04/18/2019		1,421,919	0	0	0	0	0	0	5,848	5,848	0	0	0
A7010803	EL CAJON			07/31/2007		156 , 162	0	0	0	0	0	0	13,976	13,976	0	0	0
B0042902 B2031402	EL CAJONEL CAJON			06/30/2010 06/19/2012		1,049,463	0	0	0	0	. ō	0	12,617	12,617	0	ļ0	ļ0
B2051106	EL CAJON	CA		06/19/2012		165,130	0 n	0 n	0 n	U	,	0 n			U	0 n	0 n
B3030106	EL CAJON	CA		05/02/2013		241,361	0 0	n	0	0	0	0	2,205	2,205	0 n	0	0
B3112703	EL CAJON			01/21/2014		386,246	0	0	0	0	0	0	3,146	3,146	0	0	0
B5021708	EL CAJON	CA		05/04/2015		2,697,046	0	0	0	0	0	0	21,486	21,486	0	0	0
B5050502	EL CAJON			07/17/2015		473,986	0	0	0	0	0	0	3,630	3,630	0	0	0
B6101702	EL CAJON		ļ	01/25/2017		531,649	0	0	0	0	· 0	0	3,711	3,711	0	0	0
B6102701	EL CAJON			01/03/2017		1,445,077	0	0	0	0	0	ļ0			0	0	0
C0020504	EL CAJON	CA		01/23/2020				0	0	0	0	0		3,204	0	0	0
A7042603	EL CENTRO	CA		06/11/2007		80,992	0	0	0	0	0	0		7,513	0	0	0
B8011501	EL CERRITO	CA.		03/29/2018		1,255,471	0	0	0	0	0	0	8,763		0	0	0
A3010307	EL MONTE			03/11/2003		107,863	0	0	0	0	0	0	7,543	7,543	0	0	0
B2041001	EL SEGUNDO	CA		06/27/2012		450,251	0	0	0	0	0	0	4, 127	4, 127	0	0	0
B2111904	EL SEGUNDO			02/14/2013		448,037	0	0	0	0	00	0	6,207	6,207	0	0	0
B4012405	EL SEGUNDO	CA		04/10/2014		516,590	0	0	0	0	0	0	6,373	6,373	0	0	0
B8061901 B8061902	EL SEGUNDO	CACA		08/23/2018		441,267 245,147		0	0	0	0	0	1,853	1,853 1,030	0	0	0
A2112102	EL SOBRANTE	CA CA		02/14/2003		1,638,858	0	0	0	12.845	12.845	0	030		0	0	0
A2092003	ELK GROVE	CA.		12/31/2006		188,322	0	0	0	0	0	0	14,360	14,360	0	0	0
A4090706	ELK GROVE	CA		11/23/2004		1,431,033	0	0	0	0	0	0	28,635	28,635	0	0	0
A7050702	ELK GROVE			07/27/2007		496,997	0	0	0	0	0	0	6,643	6,643	0	0	0
B0061006	. ELK GROVE	CA		08/20/2010		781,640	0	0	0	0	0	0	8,424	8,424	0	0	0
C0042001 W9041801	ELK GROVE	CACA		06/05/2020 05/31/2019		4, 132, 500	0	0	0	43,837		0	259,609	259,609	0	0	0
B6120506	ENCINITAS	CA.		02/27/2017		4, 132,500	٥		0	43,83/	43,837	0	2,145	2,145	0	0	0
A8030605	ESCONDIDO	CA		06/09/2008		672,115	0	0	0	0	0	0	4,985	4,985	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		260,037	0	0	0	0	0	0	2,682	2,682	0	0	0
B2071205	ESCONDIDO			09/04/2012		564,245	0	0	0	0	0	0	5, 183	5, 183	0	0	0
B5073003	ESCONDIDO			01/21/2016		612,259	0	0	0	0	0	0	6,558	6,558	0	0	0
B6110901	ESCONDIDO			01/31/2017		895,385	0	0	0	0	ō	0	2,866	2,866	0	0	ļ0
B9111806	ESCONDIDO			02/20/2020			٥		u	0		U	3,608 2,593	3,608 2,593	0	U	
B3120501	EXETER			04/01/2014		1,077,260	0	0	0	0	n	0	4,334	4,334	0	0	0
A3070902	FAIRFIELD	CA		10/07/2003		108,304	0	0	0	0	0	0	6,507	6,507	0	0	0
B8051706	FAIRFIELD	CA	ļ	07/30/2018		324,421	0	0	0	0	00	0	2,715	2,715	0	0	0
B9041902	FAIRFIELD		ļ	07/29/2019		460,499	0	0	0	0	0	0	1,825	1,825	0	0	0
B9041903	FAIRFIELD	CA	·····	08/02/2019		2,203,914	0	ō	0	ļ0	. ō	0	9,077	9,077	0	0	ļ0
B7051103 A5052301	FILLMORE FOLSOM			07/24/2017 07/20/2005		535,012	0	0	0	0	0	0	3,334	3,334	0	0	0
B9122002	FOLSOM	CA	·	03/13/2020		1,700,320 N	0 n	n	0 n	n	,n	n	10,042	10,042	n	n	n
A30318073	FONTANA	CA		02/27/2006		348,545	0	0	0	0	0	0	11,864	11,864	0	0	0
A5060307	FONTANA	CA		08/25/2005		1,097,067	0	0	0	0	00	0	20,679	20,679	0	0	0
A5120203	FONTANA	CA		02/16/2006		126,904	0	0	0	0	0	0	4,324	4,324	0	0	0
A6122104	FONTANA	CA	ļ	02/26/2007		600,912	0	0	0	0	00	0	5,668	5,668	0	0	0
B2091404	FONTANA			12/13/2012		232,363	0	0	0	0		0	18,002	18,002	0	0	0
B3011003 B3011003-1	FONTANA FONTANA	CA		03/11/2013		1,287,083	0	0	0	0	0	0	17,826	17,826	0	0	0
B3020602	FONTANA			01/08/2016		339,798	 n	n	0 n	0 n	,	n	2,976		0 n	n	n
B4100902	FONTANA	CA	L	12/12/2014		940,147	0	0	0	0	0	0	7,413		0	0	0
R5020605	EONT ANA	CA		04/20/2015		853 112	0	0	0	0	0	0	6 577		0	0	0

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

				Showing A	All Mortgage Lo	cans DISPOS	SED, Transf	erred or Repa	aid During th	ne Current Qu	uarter						
1	Location	า	4	5	6	7		Change	e in Book Valu	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B5102801	FONTANA	CA.	. 7 -	02/02/2016		496,919	0	0	0)0	0	0	3,645	3,645	0	0	0
B9091207	FONTANA	CA		12/02/2019		2,000,000	0	0	0	00	0	0	4,547	4,547	0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		679,009	0	0	0	00	0	0	8,275	8,275	0	0	0
B2061503	FOSTER CITY			08/31/2012		810,252	0	0	0) 0	0	0	5, 101	5, 101	0	0	0
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		191,247	0	0	0	00	0	0	1,383	1,383 13,996	0	0	0
B6081804	FOUNTAIN VALLEY	CA		10/28/2014		3,270,056	 n	0	0	0	0	0	23,567		٥	0	0
B6111019	FOUNTAIN VALLEY	CA		01/26/2017		1,482,501	0	0	0	0	0	0	10,501	10.501		0	
A8090502	FREMONT	CA.		11/18/2008		439,606	0	0	0	0	0	0	25,070	25,070	0	0	0
B6111505	FREMONT	CA		02/01/2017		6,583,367	0	0	0	00	0	0	62,792	62,792	0	0	0
C0022603	FREMONT	CA	.	05/26/2020		0	0	0	0	0	0	0	8,576	8,576	0	0	0
A6042103	FRESNO FRESNO	CACA	·	12/31/2006		41,314 480,457	0	0	ļ0	0	0	ļ0	6, 134 6, 849	6,134 6,849	0	ļ	0
A6121104 A7051809	FRESNO	CACA.	·	02/26/2007			0 n	0 n	ļ0	,0	0	0			0	0	0
A7100503	FRESNO	CA.		12/20/2007		405,036	0	0)	0	0	3,645		0	0	0
A7121401	FRESNO	CA		02/08/2008		227,465	0	0	0	0	0	0	3,007	3,007	0	0	0
A8082801	FRESNO	CA		11/21/2008		3,828,433	0	0	0	00	0	0	59,208	59,208	0	0	0
A8082802	FRESNO	CA		09/30/2008		540,836	0	0	0	0	0	0	4,697	4,697	0	0	0
A8121001	FRESNO	CACA		03/05/2009		450,531	0	0	0	00	0	0	6,874	6,874	0	0	0
B0051007	FRESNO FRESNO			06/25/2010		188,214		0		0	0	0	2,325 17,281	2,325 17,281			0
B2091106	FRESNO	CA		12/05/2012		176,627	00	0	0	0	0	0	4,556		0	0	0
B2110806	FRESNO	CA.		.01/30/2013		161,307	0	0	0	0	0	0	1,374	1.374	0	0	0
B4022404	FRESNO	CA		06/02/2014		1,644,967	0	0	0	00	0	0	12,779	12,779	0	0	0
B4120101	FRESNO	CA	·	02/03/2015		619,555	0	0	0	00	0	0	4,891	4,891	0	0	0
B5100603 B6032202	FRESNO FRESNO	CA		01/21/2016		640,947 712,070	0	0	0	00	0	0	4,597 5,027	4,597 5,027	0	0	0
B6120503	FRESNO			06/30/2016		537,798	 n	0	0	0	0	0		3.563	0 n	0	0
B8090505	FRESNO	CA CA		10/31/2018		459,676	٥	0		0	0	0	2,619	2,619	٥	0	0
B9092404	FRESNO	CA		12/12/2019		1,500,000	0	0	0	0	0	0	3,411	3,411	0	0	0
A9090403	FULLERTON	CA		10/30/2009		890,267	0	0	0	00	0	0	10,983	10,983	0	0	0
B2103105	FULLERTON	CA		01/31/2013		471,487	0	0	0	0	0	0	9,296	9,296	0	0	0
B4100901	GALT		·	12/05/2014		1,460,678	0	0	0	00	0	0	11,208	11,208	0	0	0
A4040201	GARDEN GROVE	CACA		11/18/2004 06/30/2004		1,363,658	 n	0	0) 0	0	0	6,539		٥	0	0
A8122301	GARDEN GROVE	CA CA		03/10/2009		150.576	0	0	0	0	0	0	1.856	1.856	0	0	0
B1063002	GARDEN GROVE	CA		09/07/2011		2,119,946	0	0	0	0	0	0	19,598	19,598	0	0	0
B2022707	GARDEN GROVE	CA		05/07/2012		275,951	0	0	0	00	0	0	4,041	4,041	0	0	0
A2111201	GARDENA	CA	·	01/28/2003		116,875	0	0	0	0	0	0	3,035	3,035	0	0	0
A6101001	GARDENA GARDENA		·	12/06/2006			0	0	0	0	0	0	2,961	2,961 12,373	0	ļ0	0
B3121201	GARDENA	CA	·	02/28/2014			 n	U	u	, ^U		0 n	3,033	3,033	٥	0	0 n
B5042902	GARDENA	CA		07/22/2015		404,773	0	0	0	0	0	0	7,558	7,558	0	0	0
B5042904	GARDENA	CA		07/22/2015		1,141,496	0	0	0	0	0	0	21,314	21,314	0	0	0
B7040302	GILROY	CA		06/28/2017		8,658,529	0	0	0	00	0	0	14,557	14,557	0	0	0
B9080604	GILROY		·	11/26/2019	L	6,811,025	0	0	0	0	0	0	28,858	28,858	0	0	0
B9080605 A3120305	GILROY GLENDALE	CACA	·	11/26/2019		909,975 1,692,558	0	0	0	0	0	0	3,555 59,526	3,555 59,526	0	0	0
A3121703	GLENDALE	CA		02/20/2004	• • • • • • • • • • • • • • • • • • • •		 n	0 n	n	,)	n	n		11,592	 n	n	0 n
A7091703	GLENDALE	CA		11/19/2007		491,773	0	0	0) [0	0	0	3,753		0	0	0
B2082104	GLENDALE	CA		11/01/2012		949, 190	0	0	0	0	0	0	8,810	8,810	0	0	0
B3053106	GLENDALE	CA		08/26/2013			0	0	0	00	0	0	2,472	2,472	0	0	0
B3053106-1	GLENDALE	CA	·	01/25/2019		710,821	0	0	0	00	0	0	1,895	1,895	0	0	0
B6040101	GLENDALE	CACA	·	06/21/2016		2,616,937 657,176	0	0	0	19,510	19,510	ļ0	6,001 3,788	6,001 3,788	0	0	0
A4010505	GLENDORA	CA.		08/1//2018			0 n	0 n	U	,) \ \ \ \ \	n	0	7,589		 n	n	0
A4010505-1	GLENDORA	.CA		05/29/2015		527, 153	0	0	0	0	0	0	1,273	1,273	0	0	0
A7042703	GLENDORA	CA		07/12/2007		207, 186	0	0	0	0	0	0		3, 123	0	0	0
A7051502	GLENDORA	CA		07/13/2007			0	0	0	00	0	0	7,671		0	0	0
	OL ENDODA																

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

				Showing A	All Mortgage Loans DIS	SPOSED, Trans										
1	Location	1	4	5	6 7		Chang	e in Book Value	e/Recorded Inv	vestment		14	15	16	17	18
	2	3			Book Va	lue/ 8	9	10	11	12	13	Book Value/				
					Record	ed		Current				Recorded				
					Investm	ent		Year's Other-		Total		Investment		Foreign		
					Exclud	ng Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye						Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9030301-1	GLENDORA	CA	Type	05/21/2015		4,900	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value			Disposai	Dispusai	Dispusai
B5012901	GLENDORA	CA		04/30/2015		0,598	0	0		0	0	1, 153 1, 358	1,153 1,358	0	0	0
B5012902	GLENDORA	CA		04/30/2015		8, 105	n	n) 0 n		921	921		n	0
A8060904	GOLETA	CA		08/21/2008		2,255	n	n		0		5.624	5,624	0	0	0
B5040602	GRANADA HILLS	CA		06/23/2015		4,142	0	0		0	0	5,815	5.815	0	0	0
B9030803	GRANADA HILLS	CA		05/01/2019		2,737	0 (0	0	0	0	3,789	3,789	0	0	0
B2051003	GRASS VALLEY	CA		07/23/2012		9,906	0	0	0	0	0	10,725	10,725	0	0	0
B4081505	GRASS VALLEY	CA		12/08/2014		5,831	0	0		0	0			0	0	0
A2111901	GROVER BEACH	CA		02/19/2003		0,672	0	0		00	0	4,402	4,402	0	0	0
A5071201	GROVER BEACH	CA		12/31/2006		9,307	0	0	0	00	0	13,610	13,610	0	0	0
B9110701	GROVER BEACH	CA		02/05/2020		0	0	0		00	0	3,787	3,787	0	0	0
C0022801	GROVER BEACH	CA		05/21/2020	 	0	0	00	0	00	0	6,444	6,444	0	0	0
B5030501	HANFORD	CA		06/01/2015	1,64	2,429	0	0	ļ0	00	0	13,006	13,006	0	0	0
C0030402	HANFORD	CA		06/08/2020		0	0	0	0	00	0	163,598	163,598	0	0	0
B4120905	HAWAIIAN GARDENS	CA	·	03/16/2015		1,745	0	· 0	ļ	<u>0</u>	0	6,200	6,200	0	0	0
B0030301	HAWTHORNE	CA		05/14/2010		2,809	υ	· 0	ļ	<u>0</u>	0	12, 125	12, 125	0	0	0
B0072006	HAWTHORNE	CA	· · · · · · · · · · · · · · · · · · ·	08/19/2010		7,729	0	0	0	00	0	46,400	46,400	0	0	0
B5072802 B3042604	HAWTHORNE	CACA	· · · · · · · · · · · · · · · · · · ·	10/13/2015		9,493 4,462	0	0	0	0	0	1,445	1,445	0	0	0
B4040802	HAYWARD	CA.	· · · · · · · · · · · · · · · · · · ·			9,056	0	0		0	0			0	0	0
B5020501	HAYWARD	CA		06/02/2014		7,895	0			0	0	2,512 11,346		0		0
B5020509	HAYWARD	CA	·	03/19/2015		9,084	0			0	0	11,346	11,346	0		0
B5062601	HAYWARD	CA		10/08/2015	I, 3/	2.374	0	,o		1	0	4,036	4,036	0		
B6082601	HAYWARD	CA.		12/14/2016		3,658	0	0		0	0	10,903	10,903	0	0	0
B9021901	HEMET	CA.		04/23/2019		4, 165	0	0		0	0	9,751	9,751	0	0	0
B7103001	HERMOSA BEACH	CA.		01/18/2018		1, 151	0 (0	0	0	0	2,207	2,207	0	0	0
C0021906	HESPERIA	CA		05/14/2020		. 0	0	0		0	0	5,069	5,069	0	0	0
B0081104	HIGHLAND	CA		11/30/2010	2,01	8,121	0	00	0	00	0	18,704	18,704	0	0	0
B5041603	HOLL ISTER	CA		07/15/2015	9-	9,951	0	00)0	0	7,242		0	0	0
B5041604	HOLLISTER	CA		07/27/2015		9,951	0	0		00	0		7,242	0	0	0
A1111502	HUNTINGTON BEACH	CA		01/31/2002		0,143	0	00	0	00	0	7,918	7,918	0	0	0
A1111503	. HUNTINGTON BEACH	CA		01/31/2002		4,247	0	00	0	00	0	4,987	4,987	0	0	0
A2091803	HUNTINGTON BEACH	CA		11/21/2002		0,149	0	00		0	0	5,678	5,678	0	0	0
A4102303	HUNTINGTON BEACH	CA	· · · · · · · · · · · · · · · · · · ·	01/31/2005	37	8,783	0	0) 0	0	7,027	7,027	0	0	0
A4102303-1	HUNTINGTON BEACH	CA		04/29/2014		1,434	0	0	0	0 0	0	442	442	0	0	0
A6111403	HUNTINGTON BEACH	CACA		01/29/2007		7,789 5,473	ر	0	ļ0	0	0	7,421		0	0	0
B0110302	HUNTINGTON BEACH	CA		04/01/2008		7,683	ر	`	ļ	` ⁰	0	3,114	3, 114 1,853	0		0
B3122014	HUNTINGTON BEACH	CA.		03/20/2014		8,854	0	,		,	0 n	1, 853	1, 853	U	n	u
B4090406	HUNTINGTON BEACH	CA.		10/07/2014		7.444	ō	n		, n	n	4,394	4.394	n	n	n
B8020605	HUNT INGTON BEACH	CA		04/13/2018		1,793	0	0	0)	0	2,739	2,739	0	0	0
B9092702	HUNTINGTON BEACH	CA		12/13/2019	3,10		0	0)	0	7,299	7,299	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011	1,64		0	0		0	0	15,207	15,207	0	0	0
B9110401	IMPERIAL BEACH	CA		02/04/2020		0	0	0	0	00	0	2,458	2,458	0	0	0
A9031902	IND10	CA		05/21/2009		9,349	0	00	C	0	0	4,604	4,604	0	0	0
A9031904	IND10	CA	ļ	05/21/2009		7,596	0	0	C	00	0	4,084	4,084	0	0	0
A9031906	IND10	CA		05/21/2009		6,237	0	0	0	00	0	3,568	3,568	0	0	0
A9031907	INDIO	CA		05/21/2009		0,987	0	0	0	00	0	2,383	2,383	0	0	0
B3011401	INDIO	CA		04/26/2013		5,100	0	0	C	00	0	5,660	5,660	0	0	0
B6101802	INDIO	CA		12/16/2016	ļ ⁷⁹	6,730	0	<u> </u>	ļ	<u> </u>	0	5,593	5,593	0	ļ0	0
B9012403	INDIO	CA		03/29/2019		5,867	υ		ļ0	, <u>0</u>	0	3,580	3,580	0	0	0
A4032612 B2042601	INGLEWOOD INGLEWOOD	CACA	· · · · · · · · · · · · · · · · · · ·	06/22/2004		2,217	0	0	ļ0	0	0	16,719	16,719	0	0	0
		CA		06/26/2012		9,060	ر		ļ	0	0	752		0	0	0
B4091601 B8040904	INGLEWOOD	CA		12/03/2014		5,840 6,110	ر		ļ	, 0	0	2,524 2,777	2,524 2,777	0	0	0
C0031605	INGLEWOOD	CA		05/27/2020		0,110	0	,o		,	0	18,297		0 n	0 n	u
C0031901	INGLEWOOD	CA		05/27/2020		0	ō	n		,)	n	1,322,993	1,322,993	n	n	n
A5092302	IRVINE	CA		12/31/2006	3.0	5,660	0	n	0)	n	3,716	3,716	n	n	n
B3062505	IRVINE	CA.	[09/04/2013		5,938	0 [0) [15,090	15,090	n	0	
D4440504	IDVINE	0.4		01/00/0015	0.40		^				0	10,000	10,000		0	0

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						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B7030802	IRVINE	CA		05/31/2017		2,776,217 1,245,559	0	0	0		0	0	6,049	6,049	0	0	0
B7110301	. IRVINE			01/25/2018		1,245,559	0	0	0		00	0	2,633	2,633	0	0	0
A6030708	. IRWINDALE			12/31/2006		241,669	0	0	0		0	0	7,869		0	0	0
B9041502	KING CITY			07/09/2019		633,643	0	0	0	(00	0	4,955	4,955	0	0	0
B5021802	. LA CANADA-FLINTRIDGE		·	05/15/2015		137,079	0	0	0		0 0	0	5,714	5,714	0	0	0
A3071101	LA MESA		·· ····	09/23/2003		566,557	0	0	0		0	0	34,829	34,829	0	0	0
B3021503 B5052201	LA MESA		·	04/09/2013		630,207 257,195	0	0	0			0	5, 121 1,904	5, 121 1,904	0	0	0
B5052202	LA MESA			08/12/2015		1, 198, 232	٥		0			0		8,989	٥	0	0
00031003	LA MESA	CA		06/12/2015		n 1, 130,232	o	n	n))	n			o	n	n
B8110701	LA MIRADA	CA		02/28/2019		712,255	0	0	0		0	0	2,717	2,717	0	0	0
B9102802	LA MIRADA	CA.		02/19/2020		0	0	0	0		0	0	15,759	15,759	0	0	0
B2080605	LA PALMA			10/25/2012		387,758	0	0	0	(00	0	5,695	5,695	0	0	0
B9090303	. LA PUENTE		.	11/18/2019		1,461,475	0	0	0		00	0	11,754	11,754	0	0	0
B3051304	. LA VERNE		·-	11/04/2013		1, 109, 320	0	0	0	·	0	0	9,387	9,387	0	0	0
B2051405	LAFAYETTE		·- 	07/23/2012		174,825	0	0	ļ0	<u> </u>	0	ļ0	2,574	2,574	0	ļ0	0
B2051407	. LAFAYETTE	CA	···	07/23/2012			0	0	0		0	0	12,128	12, 128	0	0	0
A9031203	LAGUNA HILLS			06/03/2009		232.945	٥٥	0	0			0	4.974	4.974	٥٥	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		371,841			0		0	0	6,643	6,643			
B5081203	LAGUNA WOODS	CA		10/20/2015			0	0	0	(0	0	4,320	4,320	0	0	0
B6100403	LAGUNA WOODS			12/12/2016		1,395,997	0	0	0		0	0	3, 182		0	0	0
B4032403	LAKE ELSINORE			09/29/2014		862,683	0	0	0		00	0	6,750	6,750	0	0	0
B4041105	. LAKE ELSINORE			07/07/2014		467,230	0	0	0)(00	0	5,788	5,788	0	0	0
A1112902	. LAKE FOREST			03/19/2002		620,562	0	0	0		0	0	18,846	18,846	0	0	0
A2042602	LAKE FOREST		···	06/20/2002		188,742	0	0	0	·	0 0	0	17,656	17,656	0	0	0
A4010602 B4101005	LAKE FOREST		···············	04/06/2004		430,757 953,348	0	0	0) 0	0	22,487	22,487 19.076	0	0	0
B9041001	LAKE FOREST	CA	···	06/20/2019			٥٥	0	0			0		2,234	0	0	0
C0032401	LAKE FOREST	CA CA		06/05/2020		003,203	٥٥	0	0	()		234,504	234,504	٥٥	0	0
A7032901	LAKESIDE	CA.		.06/04/2007			0	0	0		0	0	9,591	9,591	0	0	0
A2121904	LAKEWOOD			02/26/2003		290,754	0	0	0		0	0	6,843	6,843	0	0	0
A6121407	LANCASTER			03/08/2007		116, 181	0	0	0)(0	0	12,069	12,069	0	0	0
A6121408	LANCASTER			03/09/2007		105, 176	0	0	0	(00	0	10,918	10,918	0	0	0
A7052302	LANCASTER		···	08/29/2007		133,815	0	0	0		0 0	0	11,585	11,585	0	0	0
B3061101	LANCASTER LANCASTER		·· •	09/04/2013 02/05/2019		1,334,742 311,613	0	0	0		0	0	11,301	11,301	0	0	0
B8020901	LATHROP			04/06/2018		3,781,148			0			0				0	0
B3050901	LEMON GROVE	CA		04/06/2018		1, 178, 189	o	n	n	,)	n		10,365	o	n	n
B5021707	LEMON GROVE	CA		05/04/2015		2,407,046	0	0	0	(0	0	19,175	19, 175	0	0	0
B6070502	LEMON GROVE	CA		09/02/2016		711,987	0	0	0		0	0	5,087	5,087	0	0	0
A1110702	. LIVERMORE			01/07/2002		721,774	0	0	0	(0	0	21,142	21, 142	0	0	0
B2030703	. LIVERMORE			06/14/2012		456,857	0	0	0		00	0	4,386	4,386	0	0	0
C0042801	. LIVERMORE	CA	·	06/25/2020		0	0	0	0		0 0	0	217,293	217,293	0	0	0
B9030501	LOMITA		·- 	05/21/2019		733, 160	0	0	ļ0	<u> </u>	, 0	ļ0	8,805	8,805	0	ļ0	0
B2082103	LOMPOC	CA CA	·	10/26/2012 04/24/2014		984,022	٥	0	0		0	0	9, 193 7,905	9, 193 7, 905	٥	0	0
B9010902	LOMPOC			04/24/2014		952,431	o	n	n	,)	0 n		7,905	o	n	0 n
A0121301	LONG BEACH	CA		07/09/2001		30,262	o	n	n)	0	0	5,263	5,263	o	0	0
A4042410	LONG BEACH			07/01/2004		208,732	0	0	0		0	0	4,000	4,000	0	0	0
A4042410-1	LONG BEACH			04/30/2014		39,386	0	0	0		0	0	336	336	0	0	0
A4042422	LONG BEACH			07/01/2004		323,237	0	0	0		0	0	6, 190	6, 190	0	0	0
A4042422-1	LONG BEACH			04/30/2014		91,926	0	0	0		00	0	784	784	0	0	0
A5042902	LONG BEACH		·- 	07/19/2005		1, 139, 465	0	0	0	·	0 0	0	21,824	21,824	0	0	0
A5101803	LONG BEACH		·- 	12/31/2006		48,495	0	0	ļ0	<u> </u>	, 0	0	3,616	3,616	0	ļ0	0
A7022702 A7073005	LONG BEACH			05/23/2007		298,975	0	0	0	<u> </u>	0	0	28,782	28,782 1,959	0	0	0
A8021907	LONG BEACH		·	05/05/2008		142,327	۰۰		U		,	0	6,602	6.602	۰۰		0
B2102303	LONG BEACH			12/21/2012		323, 199	n	n	n	,)	n	4,823	4.823	n	n	n
B3012503	LONG BEACH	CA		04/01/2012		222 724	٥	0	n		,	0	2 962	2 962	٥		

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						Investment			Year's Other-	•	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B4022601	LONG BEACH	CA		03/27/2014		126, 130	0	0	0		0	0	1,041	1,041	0	0	
B5031304	LONG BEACH	CA		06/19/2015		1,311,704	0	0	0		0	0	14,648	14,648	0	0	0
B6011301	LONG BEACH	CA		03/30/2016		544,423	0	0	0		0	0	3,858	3,858	0	0	0
B6032303	LONG BEACH	CA		06/17/2016		445,053	0	0	0		0	0	4,699	4,699	0	0	0
B8051604	LONG BEACH			07/26/2018		358,341	0	0	0		00	0	2,078	2,078	0	0	0
B8061203	LONG BEACH	CA		08/29/2018		364,919	0	0	0		0	0	2, 139	2,139	0	0	0
B8071701 B9032001	LONG BEACH	CA		10/01/2018		1,493,954 488,540	0	0	0			0	8,510 5,979	8,510 5,979	0	0	0
B9061901	LONG BEACH	CA		10/16/2019		449,620	٥	0	0			0			0	0	0
B9121905	LONG BEACH	CA		02/25/2020		449,020	٥٥	0	0		0	0		18,261	0	0	٥
C0021304	LONG BEACH	CA.		04/21/2020			0	0	0		0	0	73,795	73,795	0	0	
C0041501	LONG BEACH	CA		07/13/2020		0	0	0	0		0	0	456,778	456,778	0	0	0
B9011804	LOS ALTOS	CA		03/08/2019		345,051	0	0	0		00	0	1,942	1,942	0	0	0
A2051702	LOS ANGELES	CA		08/01/2002		154,054	0	0	0	0	00	0	13,997	13,997	0	0	0
A2082801	LOS ANGELES	CA.		12/02/2002		140,721	0	0	0	ļ	00	0	11,027	11,027	0	0	0
A3011401	LOS ANGELES	CA		04/10/2003	·····	349,921	0	ļ0	ļ0	ļ	0	0	8,955	8,955	ļ0	ļ0	.
A3092402 A3112502	LOS ANGELES	GA		01/15/2004		255,769	0	0	0		0	0	14, 191	14, 191	0	0	0
A31201023	LOS ANGELES			02/15/2007		236.698	٥٥	0	0			0	3.348	3.348	0	0	
A4120104	LOS ANGELES	CA CA		01/27/2005		1,600,958		0	0		0		5,297	5,297	0		۰
A5102004	LOS ANGELES	CA		01/23/2006		91,486	0	0	0	(0	0	19,661	19,661	0	0	C
A5111007	LOS ANGELES			01/07/2008		518,376	0	0	0		0	0	12,841	12,841	0	0	
A5111007-1	LOS ANGELES	CA		10/07/2014		1,013,361	0	0	0		0	0	4,846	4,846	0	0	0
A5120204	LOS ANGELES	CA		03/27/2006		140,020	0	0	0		00	0	4,690	4,690	0	0	0
A6032002	LOS ANGELES	CA		12/31/2006		436,967	0	0	0		00	0	3,485	3,485	0	0	0
A6042504	LOS ANGELES	CA		07/13/2006		2, 136, 547	0	0	0		00	0	22, 162	22, 162	0	0	0
A7010508 A7030602	LOS ANGELES			03/22/2007		372,092	0	0	0) 0	0	5,762 12,778	5,762 12.778	0	0	0
A7040605	LOS ANGELES			06/12/2007		1,368,122	٥٥	0			,	0	13,624	13,624	0	0	
A8020401	LOS ANGELES	CA		04/09/2008		619,909	٥٥		0)	0	5,563	5,563	0	0	٥
A8072302	LOS ANGELES	CA		10/01/2008		558,945	0	0	0		0	0	32,530	32,530	0	0	
A8120201	LOS ANGELES	CA		01/29/2009		635, 127	0	0	0		0	0	8,246	8,246	0	0	
A9031310	LOS ANGELES	CA		06/02/2009		1,600,436	0	0	0		0	0	77,214	77,214	0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		324,385	0	0	0		00	0	13,351	13,351	0	0	0
B0061725	LOS ANGELES	CA.		09/30/2010		219,593	0	0	0		00	0	3,716	3,716	0	0	0
B0062801 B0062801-1	LOS ANGELES			09/15/2010 07/30/2015		1,466,856 273,337	0	0	ļō	ļ	, 0	0	13,973	13,973	0	0	, 0
B0062801-1 B0111101	LOS ANGELES	CA		12/29/2010	<u> </u>		0	0	0	ļ	,	0			0	0	0
B0120812	LOS ANGELES	CA		01/25/2011	ļ	1,446,447	o	n	n	· · · · · · · · · · · · · · · · · · ·)	n	10,980	10,980	n	n	,0 r
B0120812-1	LOS ANGELES	CA.		01/30/2018		1,334,186	0	0	0		0	0	10,887	10,887	0	0	C
B1021008	LOS ANGELES	CA.		04/14/2011			0	0	0		0	0	2,302	2,302	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		777, 191	0	0	0		0	0	7, 168	7, 168	0	0	0
B1040804	LOS ANGELES	CA		06/30/2011		314,238	0	0	0	0		0	2,941	2,941	0	0	0
B1041801	LOS ANGELES	CA.		07/14/2011		1,072,498	0	0	0	7,558	7,558	0	3,695	3,695	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011	<u> </u>	2, 134, 253	0	0	ļ0	ļ	0	ļ0	19, 152	19, 152	ļ <u>0</u>	ļ0	. <u>0</u>
B1042503 B1051801	LOS ANGELES			07/29/2011	ł	2,355,026 740,281	0	0	ļ0	ļ	0	0	21,134	21, 134	0	0	. 0
B1052506	LOS ANGELES	CACA		08/01/2011			0	0	0		0	0	6,517 5,934	6,517 5,934	0	0	. 0
B1060806	LOS ANGELES	CA.		08/15/2011		868,910	o	n	n)n	n	8,279	8,279	0 N	0 n	,r
B1070614	LOS ANGELES	CA.	-	09/29/2011		737,802	0	0	n		0		6,597	6,597	n		,r
B1070614-1	LOS ANGELES	CA.		06/29/2016		1,418,495	0	0	0)0	0	9,434	9,434	0	0	0
B1110706	LOS ANGELES	CA		02/13/2012		1,616,943	0	0	0		0	0	9,827	9,827	0	0	0
B1110706-1	LOS ANGELES	CA		05/24/2018		857,842	0	0	0		00	0	5,214	5,214	0	0	0
B1122004	LOS ANGELES	CA		02/23/2012	ļ	829,957	0	0	0	0	00	0	7,826	7,826	0	0	0
B2012602	LOS ANGELES	CA		03/27/2012		469,441	0	0	0	ļ	00	0	13,786	13,786	0	0	0
B2030601	LOS ANGELES	CA		05/14/2012		319,311	0	0	0	ļ	0	0	1,900	1,900	0	0	. 0
B2032603 B2100401	LOS ANGELES	CACA.		05/17/2012		344,917	0	0	0		0	0	1,662	1,662	0	0	0
B2110804	LOS ANGELES	GA		01/23/2013	<u> </u>	349,414	۰۰	U	U	,	,	0 n	3,048		U	0	, 0 r
D2110004	LOS ANGELES			01/30/2013		261 /01		0					2 290	2 290	0		

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						Investment			Year's Other-		Total		Investment		Foreign	D. P. d	T. 1.1
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
			_			Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3030110	LOS ANGELES	CA		06/03/2013		618,667	0	0	0		00	0		8,359	0	0	0
B3030110-1	LOS ANGELES			07/28/2015		323,818	0	0	0		0 0	0		4,229	0	0	0
B3030602 B3031304	LOS ANGELES	CACA		04/19/2013		1,764,024	0	0	0			0	10,938	10,938	0	0	0
B3031305	LOS ANGELES			06/10/2013			0	0	0		J	0	9,219 7,470		٥	0	
B3031306	LOS ANGELES	CA.		05/15/2013			0	0	0		0	0	6,979	6.979	0	0	0
B3041701	LOS ANGELES	CA.		06/03/2013		2,481,556	0	0	0		0	0	21,438	21,438	0	0	0
B3051502	LOS ANGELES	CA		07/26/2013		574,549	0	0	0			0	5, 119	5, 119	0	0	0
B3070303	LOS ANGELES	CA		10/08/2013			0	0	0	1,482	21,482	0	2,017	2,017	0	0	0
B3070803	LOS ANGELES		···	09/18/2013		929,281	0	0	0		00	0	11,820	11,820	0	0	0
B3070903	LOS ANGELES		· 	09/23/2013			0	ļ0	0	28,625		0	ļ	0	0	0	ļ
B3070904 B3070905	LOS ANGELES	CACA.		09/23/2013		3,519,273	0	0	0	46,755 28,625		0	0	0	0	0	
B3081201	LOS ANGELES	CA		11/07/2013		2, 154,596	0 n	0	n	28,625		0 n	5,946	5,946	0	0	n
B3081906	LOS ANGELES	CA.		11/04/2013		313,875	o	0	0		0	0	809	809	o	0	0
B3110601	LOS ANGELES	CA		03/07/2014	[1,491,470	0	0	0		0	0	11,666	11,666	0	0	0
B3110603	LOS ANGELES	CA		01/28/2014			0	0	0		0	0	1,752	1,752	0	0	0
B4032702	LOS ANGELES			05/13/2014			0	0	0		0	0	10,219	10,219	0	0	0
B4041702	LOS ANGELES	CA		07/11/2014			0	0	0		00	0	2,675	2,675	0	0	0
B4081301	LOS ANGELES	CA		10/23/2014		1,731,815	0	0	0	ļ	0 0	0	13,829	13,829	0	0	0
B4100702 B5021711	LOS ANGELES			01/09/2015 05/06/2015			0	0	0		0	0	4,384	4,384	0	0	0
B5032407	LOS ANGELES	CA.		05/06/2015			0	0	0		J	0	31,643	31,643	٥٥	0	0
B5071003	LOS ANGELES	CA CA		09/18/2015		1,215,225	0	0	0		0	0	9, 190	9,190	0	0	0
B5082003	LOS ANGELES	CA		11/09/2015		1,382,584	0	0	0	(0	0	10,478	10.478	0	0	0
B5082102	LOS ANGELES	CA		11/09/2015			0	0	0		0	0	10,798	10,798	0	0	0
B5082105	LOS ANGELES	CA		11/09/2015		764,089	0	0	0		0	0	5,547	5,547	0	0	0
B5090305	LOS ANGELES	CA		11/13/2015		220,519	0	0	0	0	00	0	1, 129	1, 129	0	0	0
B5120401	LOS ANGELES			02/17/2016			0	0	0	ļ	0 0	0	3,530	3,530	0	0	0
B6041404 B6050603	LOS ANGELES	CACA.		07/28/2016			0	0	0		0	0	13,991	13,991	0 0	0	0
B6050603-1	LOS ANGELES	CA.		11/29/2018			0	0	0)o	0	1,614	1,614		0	0
B6081103	LOS ANGELES	CA		09/15/2016		6,912,310	0	0	0		0	0	36,853	36,853	0	0	0
B6081103-1	LOS ANGELES	CA.		01/16/2018		1,423,778	0	0	0		0	0	6,510	6,510	0	0	0
B6082301	LOS ANGELES	CA		10/31/2016		6,035,137	0	0	0		0	0	38,536	38,536	0	0	0
B6100306	LOS ANGELES	CA		12/16/2016		752,856	0	0	0		00	0	7,369	7,369	0	0	0
B6110303	LOS ANGELES	CA		02/14/2017			0	0	0		0	0	4,694	4,694	0	0	0
B6111010	LOS ANGELES	CA	·	02/02/2017		1,041,307	ļ0	0	0	ļ		0	7,224	7,224	0	ļ0	0
B6112103 B6120505	LOS ANGELES	CACA	·	01/31/2017			0	0	0		٥	0	3,827	3,827	0	0	0
B7030201	LOS ANGELES	CA	· 	05/09/2017		1,630,852	0 n	0 n	0 n		,	0 n	10,780	10,928	o	0 n	n
B7030701	LOS ANGELES	CA		06/23/2017		275,735	0	0	0		0	0	7,785	7,785	0	0	0
B7040301	LOS ANGELES	CA.		06/13/2017			0	0	0		0	0	5,993	5,993	0	0	0
B7041002	LOS ANGELES	CA		06/05/2017			0	0	0		0	0	8,048	8,048	0	0	0
B7083102	LOS ANGELES	CA		11/20/2017		976,894	0	0	0		0	0	9,285	9,285	0	0	0
B7091801	LOS ANGELES	CA		11/15/2017			0	0	0	ļ	0	0	5,021	5,021	0	0	0
B8020104	LOS ANGELES	CA		04/20/2018			ļ0	0	0	ļ	, 0	0	2,226	2,226	0	ļ0	0
B8030503 B8071903	LOS ANGELES	CACA		05/31/2018 09/28/2018		489,865	0	0	0		, ₀	0	2,875 3,436	2,875 3,436	0	0	0
B8072604	LOS ANGELES			10/10/2018			n	0	U	· · · · · · · · · · · · · · · · · · ·	ń	0 n		5, 185	o	n	n
B8073004	LOS ANGELES	CA.		11/13/2018		1,490,834	0	0	0)	0	8,733		0	0	0
B8103006	LOS ANGELES	CA.		01/18/2019			0	0	0		0	0	5,919	5,919	0	0	0
B9041603	LOS ANGELES	CA		06/25/2019		904,555	0	0	0		0	0	1,738	1,738	0	0	0
B9062002	LOS ANGELES			08/28/2019	ļ	4,841,160	0	0	0	0	0	0	19,504	19,504	0	0	0
B9083002	LOS ANGELES		·	11/14/2019		672,830	0	0	0	6,719	96,719	0	0	0	0	0	0
B9091211	LOS ANGELES	CA.	·	01/07/2020			ļ	0	0	ļ	0	0	10,711	10,711	0	ļ0	0
B9100101	LOS ANGELES	CA.	·	01/08/2020		0	0	0	0	ļ	٥	0	2,809 6,660	2,809 6,660	0		0
B9110601	LOS ANGELES			02/28/2020		0	0		0	ļ	, 0	0			0	0	
R0123101	LOS ANGELES			04/22/2020			U	0			i	0	2,030	2,030	٠٥	J	

					All Mortgage Lo		SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9123102	LOS ANGELES	CA		04/22/2020		0	0	0	0	0	0	0	5,299	5,299	0	0	0
B9123103	LOS ANGELES	CA		04/22/2020		0	0	0	0	0	0	0	2,082	2,082	0	0	0
C0030601	LOS ANGELES	CA.		06/04/2020		0	0	0	0	0	0	0	238,229	238,229		0	0
C0042403	LOS ANGELES	CA		07/20/2020		٥	٥				n			7,641		0	
C0042702	LOS ANGELES	CA.		06/30/2020		0	0	0	0	0	0	0	196,548	196.548		0	0
W6102001	LOS ANGELES	CA.		11/29/2016		13,654,700	0	0	0	0	0	0	36,183	36,183		0	0
W7100401	LOS ANGELES	CA		12/15/2017		13,813,403	0	0	0	0	0	0	36,609	36,609	0	0	0
W8101601	LOS ANGELES	CA		12/11/2018		4,500,000	0	0	0	22,969	22,969	0	0	0	0	0	0
B4120901	LOS BANOS	CA		03/05/2015		567,668	0	0	0	0	0	0	4,393	4,393		0	0
A3031303	LOS GATOS	CA CA		07/02/2003		386,631	0	0	0	0	0	0	9,245	9,245 12,440		0	0
B2121401	MALIBU	CACA	····	02/14/2013		172,547	۰۵		0	u	0	0	1,570	1,570		U	u
A7 120707	MANTECA	CA		02/14/2013		181,817	0 0	0	0	0	0	0	2,561	2,561		0	0
B1080102	MARINA DEL REY	CA		09/30/2011		365,500	0	0	0	0	0	0	3,379	3,379		0	0
B4022406	MARIPOSA	CA.		05/15/2014		1,290,743	0	0	0	0	0	0	10,095	10,095		0	0
C0021403	MENI FEE	CA	ļ	05/14/2020		0	0	0	0	0	0	0	11,501	11,501	0	0	0
B1082301	MENLO PARK	CA		11/29/2011		538 , 148	0	0	0	0	0	0	1,554	1,554		0	0
B1082301-1	MENLO PARK MENLO PARK	CA		01/11/2019		163,897	0	0	0	0	0	0	511	511		0	0
B1112101	MENLO PARK	CACA		02/09/2012		836,935 2,091,883		0	0	0	0	0	7,365	7,365		0	0
B8052902	MENLO PARK	CA CA		08/07/2018		654,094	٥٥	0	0	0	0	0	5,505	5.505		0	
B1110402	MERCED	CA.		03/20/2012		1,108,303	0	0	0	0	0	0	6,626	6,626		0	0
B5020204	MILLBRAE	CA.		04/08/2015		1,511,681	0	0	0	0	0	0	8,795	8,795		0	0
A9031209	MILPITAS	CA		05/11/2009		491,411	0	0	0	0	0	0	1,328	1,328		0	0
B7010302	MILPITAS	CA		04/07/2017		15,591,386	0	0	0	0	0	0	26,935	26,935		0	0
A3061604	MISSION VIEJO	CA		12/31/2006		110, 164	0	0	0	0	0	0	6,624	6,624		0	0
C0052601 B0121703	MISSION VIEJO	CA CA		08/04/2020			0	0	0	0	0	0	2,520,000	2,520,000		0	0
B8111401	MODESTO	CA CA		01/07/2019		909,456	٥			0			4,918	4,918		0	0
B9053001	MODESTO	CA.		07/15/2019		820,823	0	0	0	0	0	0	5,589	5,589		0	0
A8111901	MONROVIA	CA.		01/23/2009		278,140	0	0	0	0	0	0	3,515	3,515		0	0
A8111902	MONROVIA	CA		01/23/2009		156,804	0	0	0	0	0	0	1,984	1,984	0	0	0
B4012802	MONROVIA	CA		04/29/2014		1,461,595	0	0	0	0	0	0	9,552	9,552		0	0
C0030404	MONROVIA	CA		05/12/2020		0	0	0	0	0	0	0		7,889	0	0	0
A5113003	MONTEBELLO	CACA		12/31/2006		327,046 377,663	0	0	0	0	0	0	5,850 3,583	5,850 3,583		0	0
B1060303	MONTEREY	CA		08/18/2011			٥	0			0				0	0	0
B1060303-1	MONTEREY	CA		10/24/2013		406,542	0	0	0	0	0	0	3,962	3,962	0	0	0
B6042707	MORENO VALLEY	CA		07/14/2016		2,660,009	0	0	0	0	0	0	19,222	19,222	0	0	0
B9081904	MORENO VALLEY	CA	ļ	11/12/2019		8,725,000	0	0	0	0	0	0	68,405	68,405		0	0
B4092501	MORGAN HILL	CA	ļ	11/05/2014		401,734	0	0	0	0	0	0	1,095	1,095		0	0
B9100902 C0050601	MORRO BAY MORRO BAY	CACA		01/27/202007/09/2020		0	0	0	0	0	0	0	3,571	3,571		0	0
B2022403	MOUNTAIN VIEW	CA.		03/30/2012		368,889	 n	0 n	0 n	 n	0 n	0 n		264,097		0 n	0 n
B3052101	MOUNTAIN VIEW	CA CA		08/29/2013		267,586	o	0	0	0	0	0	2,339	2,339		0	0
B4101401	MOUNTAIN VIEW	CA		12/19/2014		1,218,387	0	0	0	0	0	0	9,478	9,478	0	0	0
B4101401-1	MOUNTAIN VIEW	CA		10/09/2019		1,061,268	0	0	0	0	0	0	8,368	8,368	0	0	0
	MOUNTAIN VIEW	CA		05/08/2017		3, 127, 572	0	0	0	0	0	0	13,951	13,951		0	0
B7033003-1	MOUNTAIN VIEW	CA	ļ	06/18/2019	····	523,263	0	0	0	0	ļ0	0	2,335	2,335		0	0
B8092007 C0032002	MOUNTAIN VIEW	CACA		11/28/2018		2,890,535	0	0	0	0	0	0	12,201	12,201		0	0
	MURRIETA	CA		06/18/2020			0 n	0	0	0	0	0				0	0
	MURRIETA	CA CA		11/09/2011	ļ	825,961	o	n	n	n	n	n		8.607	n	n	n
	MURRIETA	CA		10/16/2018		748,649	0	0	0	0	0	0	4,265	4,265	0	0	0
B9011102	MURRIETA	CA		03/29/2019		677,779	0	0	0	0	0	0	3,815	3,815	0	0	0
B1030806	NAPA	CA		05/31/2011		841,992	0	0	0	0	0	0	7,764	7,764	0	0	0
00030205	NAPA	CA	ļ	05/28/2020		0	0	0	0	0	0	0	81,586	81,586		0	0
A8051201	NATIONAL CITY	CA	·····	07/18/2008		1,565,807	0	0	0	0	0	0	13, 102			0	0

				Showing /	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	. 7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	NEWARK	CA		02/28/2008		227,067	0	0	0	0	0	0	2,016 54,559	2,016 54,559	0	0	0
B7101301	NEWARK	CA		12/21/2017		8,521,428	0	0	0	0	0	0	54,559		0	0	0
A8031005 B0080610	NEWPORT BEACH	CA.		06/12/2008		168,801	0	0	0	0	0	0	2,204 5,488	2,204 5,488	0	0	0
	NEWPORT BEACH	CA		04/11/2011		398,465	٥١			o	n		4,357	4,357	0	0	
	NEWPORT BEACH	CA.		04/15/2013		438.099	0	0	0	0	0	0	11, 173	11, 173	0	0	0
	NEWPORT BEACH	CA		06/30/2016		3,485,113	0	0	0	0	0	0	18,518	18,518	0	0	0
	NEWPORT BEACH	CA		04/12/2017		741,310	0	0	0	0	0	0	3,475	3,475	0	0	0
	NEWPORT BEACH	CA		03/07/2017		811,992	0	0	0	0	0	0	1,847	1,847	0	0	0
B6121303	NEWPORT BEACH	CA		03/07/2017		1,241,868	0	0	0	ō	<u>0</u>	0	2,825	2,825	0	0	0
B0112201 B0112202	NIPOMO	CACA	·	02/01/2011 02/01/2011		269,698 178,766	0	0	0	0	0	0	2,549 1,984	2,549 1,984	0	0	0
B4050703	NIPOMO	CA	ļ	12/01/2014		1,225,708	٥	U	U	0	0	0			U	U	U
	NIPOMO	CA		10/31/2019		4,052,488	 0	0	0	20,466	20,466	0		, ioi	0	0	0
A3021909	NORTH HIGHLANDS	.CA		05/01/2003		585,384	0	0	0	0	0	0	14,786	14,786	0	0	0
B1061402	NORTH HOLLYWOOD	CA		11/15/2011		1,029,807	0	0	0	0	0	0	31, 102	31, 102	0	0	0
	NORTH HOLLYWOOD	CA	ļ	01/06/2012		1,030,875	0	0	0	0	0	0	9,681	9,681	0	0	0
	NORTH HOLLYWOOD	CA		08/07/2012		519,355	0	0	0	0	0	0	7,341	7,341	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		424,998 .	0	0	0	0	0	0	5,745	5,745	0	0	0
B6022501 B8042002	NORTH HOLLYWOOD	CA CA	· · · · · · · · · · · · · · · · · · ·	04/21/2016		1,856,525 243,515		0		0	0	0	13,262	13,262	0	0	
	NORTH HOLLYWOOD	CA		03/19/2020		243,313 .	٥١	0		0	0	0	5. 152	5, 152	0	0	0
	NORTHRIDGE	CA.		04/29/2009		1,293,752	0	0	0	0	0	0	10,320	10,320	0	0	0
B4021803	NORTHRIDGE	CA		05/08/2014		1, 115, 158	0	0	0	0	0	0	8,606	8,606	0	0	0
	Norwalk	CA		06/08/2011		474,275	0	0	0	0	0	0	5,062	5,062	0	0	0
	NOVATO	CA		09/13/2011		516,364	0	0	0	0	0	0	5,515	5,515	0	0	0
A9030421	OAKDALE	CA		05/19/2009		281,950 .	0	0	0	0	0	0	4,683	4,683 6.577	0	0	0
A4042425 A4042425-1	OAKLAND	CA		07/01/2004		343,141 94,422	0	0	0	0	0	0	6,577 804		0	0	0
A5102404	OAKLAND	CA		12/31/2006		261,381	٥٥	0	0	0 n			9.157		0	0	0
A8012505	OAKLAND	CA.		04/23/2008		183,470	0	0	0	0	0	0	2,541	2,541	0	0	0
B0042001	OAKLAND	CA		07/13/2010		213,959	0	0	0	0	0	0	4, 133	4, 133	0	0	0
B1052301	OAKLAND	CA		10/27/2011		460,994	0	0	0	0	0	0	7,041	7,041	0	0	0
B1052301-1	OAKLAND	CA		10/30/2014		1,053,912	0	0	0	0	0	0	8,083	8,083	0	0	0
B3022501	OAKLAND	CA		04/08/2013		520,322	0	0	0	0	0	0	4,662	4,662	0	0	0
	OAKLANDOAKLAND	CACA	·	10/29/2015 05/23/2017		698,882 1,502,008	0	0	0	0	0	0	12,455 6,974	12,455	0	0	0
B7100402	OAKLAND	CA CA	ļ	12/01/2017	····	2,607,187	 n	n	n	n	n	n		11,632	n	n	n
	OAKLAND	CA		01/31/2019		1,351,333	0	0	0	16,452	16,452	0	0	0	0	0	0
B9031901	OAKLAND	CA		05/29/2019		525,740	0	0	0	0	0	0	2,875	2,875	0	0	0
	OAKLAND	CA	ļ	11/21/2019		1,047,850	0	0	0	0	0	0	6,046	6,046	0	0	0
W7092901	OAKLAND	CA	ļ	11/17/2017		18,250,000	0	0	0	0	0	0	54,576	54,576	0	0	0
B6120106 C0020402	OAKLEYOAKLEY	CACA		03/28/201704/15/2020		8,370,515	0	0	0	0	0	0	14,813	14,813	0	0	0
	OCEANS I DE	CA.		04/15/2020		126,412	 n	0 n	0 n	n	0 n	0 n	8,600		0 n	U	0 n
	OCEANSIDE	CA		04/25/2003		84,275	 0	0	0	0	0	0	5,734	5,734	0	0	0
B0061726	OCEANSIDE	CA		08/18/2010		669,475	0	0	0	0	0	0	2,400	2,400	0	0	0
B0061726-1	OCEANSIDE	CA		06/18/2018		576,896	0	0	0	0	0	0	2,000	2,000	0	0	0
B3081907	OCEANSIDE	CA	ļ	10/15/2013		932,071	0	0	0	0	0	0	7,641	7,641	0	0	0
A7081001	OJAI	CA	}	11/20/2007		600,268	0	0	0	ļ0	0	0	1,748	1,748	0	0	0
	OJAIONTARIO	CACA		03/29/2012 05/08/2009		906,864	0	0	0	0	0	0	8,493	8,493	0	0	0
	ONTARIO	CA		05/08/2009			 n	0 n	0 n	n	0 n	0 n	2,004	2,004	0 n	U	0 n
	ONTARIO	CA		10/20/2010		155,990	n	n		n	n		1.490	1.490	o	n	0
B2051802	ONTARIO	CA		08/14/2012			0	0	0	0	0	0	11,063	11,063	0	0	0
	ONTARIO	CA		06/19/2013		691,441	0	0	0	0	0	0	6,201	6,201	0	0	0
	ONTARIO	CA	ļ	05/28/2015		1,630,288	0	0	0	0	0	0	12,635	12,635	0	0	0
	ONTARIO	CA	····	08/27/2015		373,450 .	0	0	0	ļ0	0	0	2,647	2,647	0	0	0
	ONTARIO	CA	·	01/31/2017		13,974,083 .	0	0	0	0	0	0	79,595	79,595	0	0	0

					All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7			ge in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investn			Year's Other-		Total		Investment		Foreign		
					Exclud		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere	st Increase	(Amortization	n) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0022102	ONTARIO	CA		04/27/2020		0	00	00	0	00	0	6,970 25,129	6,970	0	0	0
A2060301	ORANGE			07/25/2002	1,6	8,616	0	00	0	00	0	25, 129	25, 129		0	0
A7040504	ORANGE	CA		06/07/2007		2,009	0	0 0	0	0	0	3,376	3,376		0	0
A9030601	ORANGE	CA		04/20/2009	I,5	7,223 5,149	n	0	0) 0	0	34,655	34,655		0	0
B7012005	ORANGE			03/01/2012		9,494	0	0	0	0	0	3,694	3.694		0	0
B8032101	ORANGE	.CA.		05/22/2018		4,819	0	00	0	0	0	1,817	1,817		0	0
B9070901	ORANGE			10/16/2019		9, 191	0	0	0	00	0	2,709	2,709		0	0
B4101006	OTAY MESA			11/24/2014	3	2,507	0	00	0	00	0	6,454	6,454	0	0	0
B4101008	OTAY MESA	CA		11/24/2014		5,536	0	0 0	0	0	<u>0</u>	12,117	12,117	0	ļ0	<u>0</u>
A7020901 B1110403	OXNARD OXNARD		· · · · · · · · · · · · · · · · · · ·	05/03/200702/09/2012		64,278 11,571	u	0 0	0	0	0				0	0
B3062008	OXNARD			09/11/2013		0,025	0	n n	u	,	n	11,319	11,319		n	n
B4042402	OXNARD			09/11/2013		16,213	0	0) [0	18,316	18,316		0	0
B4060903	OXNARD			09/12/2014	5	9,026	0 [0	0	0	0	4,092	4,092	0	0	0
B5070201	OXNARD		ļ	09/25/2015	1,2	9,060	0	0	0	0	0	9,536	9,536	0	0	0
B5082004	OXNARD			11/16/2015	1,0	3,956	0	00	0) 0	0	7,394	7,394	0	0	0
00031801	OXNARD			06/11/2020		0	0	0 0	0	00	0	471,891	471,891	0	0	0
B7042101	PACIFIC PALISADES	CACA		07/13/201710/28/2019		98,759 11,661	0	0 0	0	0	0	11,751 9,270	11,751 9,270	0	0	0
B2081604	PACIFICA	CA		10/26/2019		12,938	n	0		0		4,645	4,645			0
B3070502	PACOTMA	CA		12/02/2013		3,736	0 (0 0	0	0	0	5,678	5.678		0	0
B9031103	PACOIMA	CA		05/02/2019		7,650	0	00	0	0	0				0	0
A7031411	PALM DESERT	CA		06/25/2007		33,482	0	00	0	00	0	19,370	19,370		0	0
A8082102	PALM DESERT			10/30/2008	6	1,647	0	00	0	00	0	9,066	9,066		0	0
B1112304	PALM DESERT			01/26/2012	4	96,529	0	0 0	0	0	0	3,065	3,065		0	0
B2011304 B2020302	PALM DESERT			03/07/2012		7,617 0,332	n	n	0	0	0	10,278	10,278		0	0
B7022204	PALM DESERT	CA CA		04/07/2017		9,347	n	n n		0	0	3, 102	3, 102		0	
B5020510	PALM SPRINGS	CA		03/11/2015		1,609	0	00	0	0	0	7,043	7,043		0	0
B7070601	PALM SPRINGS	CA		09/29/2017		1,269	0	00	0	00	0	5,283	5,283		0	0
B3060402	PALMDALE			08/12/2013		6,629	0	00	0	00	0	14,833	14,833		0	0
B5013005	PALMDALE			04/16/2015		8,638	0	0 0	0	00	0	4,510	4,510		0	0
B8040601 B1062203	PALMDALE PANORAMA CITY		· · · · · · · · · · · · · · · · · · ·	05/31/2018		0,000 9,771	0	00	68,602	268,602	0	17,348	17,348		0	0
A5120801	PASADENA			12/31/2006		8,086	0	0		0	0	14,605	14,605	0	0	0
A6090602	PASADENA	CA		11/16/2006	1	7,540	0(00	0	0	0	5,913	5,913		0	0
A8020811	PASADENA			03/31/2008		0,104	0	00	0	00	0	18,873	18,873		0	0
B2031202	PASADENA			05/21/2012		2,255	0	00	0	00	0	40,036	40,036		0	0
B3050305	PASADENA PASADENA	CA		08/08/2013		2,219	0	0 0	0	0	0	10,844	10,844		0	0
B5071401	PASADENA		·	09/25/2015		6,664 '4,481	ر	v 0	0	, 0	0	17,365	17,365		0	0
B7080201	PASADENA	CA		01/19/2016	3.0	4,461 i5,826	0	0	n	,)	n		19,730		n	n
B9082801	PASADENA	CA.		11/15/2019		8,010	0	0	0	0	0	4, 189	4, 189		0	0
A8012903	PASO ROBLES			04/17/2008	2	2,589	0	0	0	00	0	2,320	2,320	0	0	0
A8012904	PASO ROBLES			04/17/2008	2	2,589	0	0	0) 0	0	2,320	2,320		0	0
B3012806	PASO ROBLES	CA		04/05/2013		7,523	0	0 0	0	0	ļ	3,430	3,430		ļ0	<u>0</u>
B4112602 B4112603	PASO ROBLES	CACA		02/12/2015 02/12/2015		7,910 2,500	n	n 0	0	0	0	2,398 3,757	2,398 3,757		0	0
B4112604	PASO ROBLES	CA		02/12/2015		7,936	0	n n	n	,	n	2,866	2,866		n	n
B4112605	PASO ROBLES	CA.		02/12/2015		5,741	0	0	0	0	0	2,615	2,615		0	0
B5102601	PASO ROBLES	CA		01/04/2016	9	34, 125	0	0	0	0	0	2,314	2,314	0	0	0
B6070802	PASO ROBLES	CA		10/21/2016		9,753	0	00	0	00	0	13,474	13,474		0	0
B0111801	PERRIS			02/07/2011		3,667	0	0 0	ļ0) 0	ļ0	20,728	20,728		ļ0	0
B2101503 B8102601	PERRIS PERRIS			01/03/2013		05,415 18,649	u	n 0	0	0		4, 162 2,612	4, 162 2,612		0	0
B9032702	PERRIS	CA		06/04/2019		13, 105	0	n	u	,) \ \ \ \ \ \	n				n	0 n
A4042403	PETALUMA			07/01/2004		0.379	0	0) [0	7,672			0	0
A4042403-1	PETALUMA			04/29/2014		0,140	0	0	0) 0	0	1,026	1,026		0	0
R/020301	DETALLIMA	CA	1	05/05/2014		7 142	n I r	n I n	0	ıl n	0	13 287	13 287		0	1

					All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value			1	. 14	15	16	17	18
	2	3			Book Va		9	10	11	12	13	Book Value/				
					Record			Current				Recorded				
					Investn		_	Year's Other-		Total		Investment		Foreign		-
					Exclud	0 0	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accru		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Y	ear (Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0010801	PICO RIVERA			03/13/2020		0	0	00	0	00	0	7,327 2,573	7,327 2,573	0	0	0
B3112503	PISMO BEACH			03/27/2014		0,308	0	0	0	00	0	2,573	2,573	0	0	0
B8040504 B4090401	PISMO BEACH	CACA		07/23/2018		13,663	,	0	0	0	0	29,356	29,356		0	0
B5081005	PLACENTIA	CA		11/12/2015		0,432)	0	0	0	n	9,042	9,042			
B6060305	PLACENTIA	CA.		08/01/2016		1,027	0	0	0	0	0	16.484	16.484		0	0
B8010402	PLACENTIA			03/15/2018	2,2	2,687	0	0	0	00	0	14,006	14,006		0	0
A4042407	PLEASANTON	CA		12/31/2006		4,267)	0	0	0	0	5,062	5,062		0	0
A4042407-1	PLEASANTON	CA		04/30/2014		6,580	0	00	0	0	0	654	654		0	0
B8071902	PLEASANTON	CA		10/04/2018		1,381	j) 0	0	0	0	4,321	4,321	0	0	0
B5091702 A4042426	POLLOCK PINES		·	03/31/2016 07/01/2004		8,828 8,167	,	0	0	0	0	2,576 6,673	2,576 6,673	0	0	0
A4042426	POMONA		·	04/29/2014		8, 167 34, 422	,	,	0	, ⁰	0				U	0
A5120209	POMONA			12/31/2006	4	5,776)	,	0	0	0	13,418	13,418		0	0
A7101701	POMONA	CA.		12/11/2007		7,209	0	0	0	00	0	13,997	13,997		0	0
B1080203	POMONA			10/31/2011	1,2	7,945)	0	0	0	0	11, 155	11, 155		0	0
B5092404	POMONA	CA	.	12/18/2015	4, 1	8,132)	00	0	0	0	21,862	21,862	0	0	0
B8082402	POMONA			10/24/2018		6,496	0	00	0	0	0	8, 182	8, 182		0	0
B9031805	POMONA POMONA	CA		06/03/2019		0,638	0	0	0	00	0	4,917	4,917		0	0
B9091208	PORT HUENEME			12/05/2019 12/12/2002		0,000	J		0	0	0	11,772	11,772		0	0
C0060401	PORTERVILLE	CA		08/07/2020		0)	0	0	0	0				0	0
A2102901	POWAY	CA		01/30/2003	3	7,958	0	0	0	0	0	23,356	23,356		0	0
A2102901-1	POWAY	CA		07/26/2012		2,568	0	0	0	0	0		8,538		0	0
B2041002	POWAY	CA		07/19/2012	6	25,442)	00	0	00	0	5,891	5,891		0	0
B5050404	POWAY	CA		07/28/2015	5	34,258)	00	0	0	0	10,039	10,039		0	0
B2031605	RAMONA			05/30/2012		1,069	0	00	0	00	0	16,994	16,994		0	0
B5022403 C0052001	RAMONA	CA		05/08/2015	2,6	14,927	,	0	0	0	0	21,039	21,039 404,760		0	0
A3100602	RANCHO CORDOVA	CACA		12/05/2003		16,945)) 0	0	0		17,919			0	
A31006023	RANCHO CORDOVA	CA.		08/29/2005		7,909	0	0	0	0	0	6,472	6,472		0	0
A6070706	RANCHO CORDOVA	CA		09/28/2006		5,530	0	0	0	00	0	4,268	4,268		0	0
A8062302	RANCHO CORDOVA	CA		07/10/2008		2,581)	00	0	00	0	10,657	10,657		0	0
B1082605	RANCHO CORDOVA	CA		11/07/2011		2, 196)	00	0	0	0	19,914	19,914		0	0
B1082605-1	RANCHO CORDOVA	CA		05/10/2019	1,7	0,749	0	0	0	0	0	17,329	17,329	0	0	0
B2030604 B6050403	RANCHO CORDOVA RANCHO CORDOVA	CA		04/26/2012 06/30/2016		6,906 0,567	J		0	0	0	34,974 31,410	34,974		0	0
B4040703	RANCHO CUCAMONGA	CA CA		06/06/2014		9,800)	0	0	0	0	3,798	3,798		0	
C0022502	RANCHO CUCAMONGA	CA.		05/21/2020		0	j	0	0	0	0	6,638	6,638		0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		2,180)	0	0	0	0	10,491	10,491	0	0	0
B2012403	RANCHO DOMINGUEZ	CA	.	03/30/2012		7,696)	00	0	0	0	9,558	9,558		0	0
A6041002	RANCHO SANTA MARGARITA			12/31/2006		0,565	<u> </u>	0	0	<u> </u> 0	<u>0</u>	2, 154	2, 154		ļ0	0
B1082302 B2083007	REDD I NG REDD I NG		·	10/27/2011	2	3,594 2,973	,	0	0	0	0	3,937	3,937		0	0
B3052805	REDDING	CA.		08/08/2013		9, 128	,	,	0 n	,u	n		2,636		n	0 n
A2091905	REDLANDS	CA		12/03/2002		6,799	j) [o	0	n	18,073	18,073			
A7082903	REDLANDS	CA		10/22/2007		4,809)	0	0	0	0	2,469	2,469		0	0
B1030404	REDLANDS	CA		05/25/2011		3,214)	00	0	0	0	14,547	14,547	0	0	0
A5060802	REDWOOD CITY	CA	· 	08/25/2005		1,848	0	00	0	0	0	2,640	2,640		0	0
A5060803	REDWOOD CITY	CA		08/25/2005		5,832	<u> </u>	0	0	0	0	2,528	2,528		0	0
A7052407	REDWOOD CITY REDWOOD CITY			08/17/2007		3,815 9,460	,	0	0	0	0	3,800	3,800		0	0
B3011603	REDWOOD CITY	CA		03/07/2013		1,497	,	,	0 n	,u	n	2,210			n	0 n
B3043004	REDWOOD CITY			07/22/2013		3,951	j) [o	0	n	1,752	1,752			0
B4111102	REDWOOD CITY	CA		01/08/2015	2,3	31,321)	0	0	0	0	18,268	18,268	0	0	0
B5021305	REDWOOD CITY			06/15/2015	1,4	3,982	0	00	0	0	0	11,429	11,429		0	0
B5040203	REDWOOD CITY	CA	·	06/30/2015		3,381)	00	0	00	0	4,659	4,659		0	0
B5040203-1	REDWOOD CITY		· 	11/28/2018		7,792	<u> </u>	0	0	<u> </u> 0	ļ0	933	933		ļ0	0
B5061701	REDWOOD CITY			08/31/2015	1,9	14,585	ر	0	0	0	0	36,217	36,217		0	0

				Showing /	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	7	Change in Book Value/Recorded Investment 14 15									17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal II	nterest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0031603	REDWOOD CITY	CA		06/11/2020		0	0	0	0	0	0	0	587,072	587,072	0	0	0
A8061601	. RESEDA			08/28/2008		436,371	0	0	0	0	0	0	3,627	3,627	0	0	0
B9050701	RIALTO	CA	· · · · · · · · · · · · · · · · · · ·	07/24/2019		343,086	0	0	0	0	0	0	1,954	1,954	0	0	0
B4022403 B7060502	RIDGECREST	CACA		05/15/2014 08/24/2017		1,669,074		0	0	0	0	0	13,053		0	0	0
B7042104	RIPON	CA		07/11/2017		1,095,396		0	0	0	0	0		15.996		0	0
A4040228	RIVERSIDE	CA		07/06/2004		177,008	0	0	0	0	0	0	5,595	5,595	0	0	0
A5072102	RIVERSIDE	CA		10/14/2005		228,749	0	0	0	0	0	0	2,747	2,747	0	0	0
A7010502	RIVERSIDE			01/31/2008		310,001	0	0	0	0	0	0	4,477	4,477	0	0	0
A8061310	RIVERSIDE			09/04/2008		1,286,364	0	0	0	0	0	0	10,618	10,618	0	0	0
B1020103	RIVERSIDE	CA		03/31/2011		1,929,000	0	0	0	0	0	0	18,077	18,077	0	0	0
B2022810	RIVERSIDE	CA		04/26/2012		270,760	0	ļ0	ļ	0	0	0	2,667	2,667	0	0	0
B2031203	RIVERSIDE	CACA		05/10/2012 08/28/2012		353,362	٥	0	0	0	0	0	3,113 5,990	3, 113 5, 990	0	0	0
B2070302	RIVERSIDE	CA		09/28/2012		1,323,550	 n	n	n	n	n	n	12,308	12,308	0 N	n	0 N
B2090701	RIVERSIDE	CA.		11/09/2012		681,264	0	0	0	0	0	0	9,148	9,148	0	0	0
B2101505	RIVERSIDE			01/03/2013		261,736	0	0	0	0	0	0	3,569	3,569	0	0	0
B3031308	RIVERSIDE			05/16/2013		956,657	0	0	0	0	0	0	2,812	2,812	0	0	0
B3062001	RIVERSIDE		· · · · · · · · · · · · · · · · · · ·	09/13/2013		388,093	0	0	0	0	0	0	2, 142	2, 142	0	0	0
B5040701	RIVERSIDE			06/25/2015		12,738,208	0	0	0	0	0	0	98,102	98, 102	0	0	0
B6031103 B6031104	RIVERSIDE			05/24/2016		2, 174, 551	0	0	0	0	0	0		6,211 15,900	0	0	0
B8091305	RIVERSIDE	CA.		11/08/2018		1, 138, 383	٥	0	0	0	0	0		6,557	0	0	0
B9040402	RIVERSIDE	CA		05/23/2019		309,317	0	0	0	0	0	0	1,662	1,662	0	0	0
B9041915	RIVERSIDE	CA.		08/29/2019		813,530	0	0	0	0	0	0	3,351	3,351	0	0	0
A9020210	RODEO	CA		04/28/2009		728,434	0	0	0	0	0	0	7,434		0	0	0
B8072402	ROHNERT PARK			10/31/2018		948,088	0	0	0	0	0	0	5,400	5,400	0	0	0
00031102	ROHNERT PARK			05/21/2020		0	0	0	0	0	0	0	19,264	19,264	0	0	0
B0061802 B1021805	ROSEMEAD			09/16/2010		2,606,001	0	0	0	13,544	13,544	0	16,089	16,089	0	0	0
A3041703	ROSEVILLE	CA.		05/09/2011		2,331,679	٥	0	0	0	0	0		4,208	0	0	0
A4032503	ROSEVILLE			06/03/2004		213,313	0	0	0	0	0	0	6,849	6,849	0	0	0
A4071603	ROSEVILLE	CA		10/04/2004		369,045	0	0	0	0	0	0	16,512	16,512	0	0	0
A7030111	ROSEVILLE			04/30/2007		343,400	0	0	0	0	0	0	5,111	5, 111	0	0	0
B3032102	ROSEVILLE			06/04/2013		773,839	0	0	0	0	0	0	6,940	6,940	0	0	0
B3041204	ROSEVILLE ROSEVILLE	CA		07/02/2013		652,752	0	0	0	0	0	0	5,816	5,816	0	0	0
B6061702 B8012601	ROSEVILLE	CACA		10/07/2016		4,787,698				0		0	79,258		0	0	0
B9053104	ROSEVILLE	CA		08/22/2019		9,805,561	 n	n	n	n	n	n			n	0 n	n
A7060104	ROWLAND HEIGHTS	CA.		08/23/2007		1,073,418	0	0	0	0	0	0	15,747	15,747	0	0	0
B1030203	ROWLAND HEIGHTS	CA.		06/16/2011		579,358	0	0	0	0	0	0	18,706	18,706	0	0	0
B6082501	ROWLAND HEIGHTS			11/09/2016		157,773	0	0	0	0	0	0	1,626	1,626	0	0	0
B0051701	. RUB I DOUX	CA	·	08/31/2010		2,211,727	0	0	0	0	0	0	26,378	26,378	<u>0</u>	0	0
B0051701-1	RUBIDOUX SACRAMENTO			11/01/2016		1,911,902	0	ļ0	0	ļ0		0	13,497		0	0	0
A5122802	SACRAMENTO	CA		12/31/2006	····	1, 151, 705	٥	U	U	0	0	0	4,273	4,273	U	U	U
A6053004	SACRAMENTO	CA		07/19/2006		1,209,198	0	0	0	0	0	0	8,236	8,236	0 0	0	0
A7031401	SACRAMENTO	CA.		05/24/2007		242,221		0	0	0	0	0	3,385	3,385	0	0	0
B1031702	SACRAMENTO	CA		05/24/2011		354,796	0	0	0	0	0	0	3,653	3,653	0	0	0
B1091405	SACRAMENTO	CA		11/29/2011		172,317	0	0	0	0	0	0	21, 102	21, 102	0	0	0
B2022301	SACRAMENTO			05/04/2012		539,563	0	0	0	0	0	0	4,984	4,984	<u>0</u>	0	0
B2101803	SACRAMENTO SACRAMENTO			01/10/2013		677,037542,714	0	ļ0	0	ļ	ļ	0	17,323	17,323	0	0	0
B3013011	SACRAMENTO SACRAMENTO			04/15/2013		1,074,176		0	0	0	0	0	4,4/4		0	0	0
B4040704	SACRAMENTO	CA CA		06/12/2014		285,840	 n	n	n	n	n	n		2.251	n	n	n
B4062304	SACRAMENTO	CA.		09/02/2014		207,682	0	0	0	0	0	0	2,171	2,171	0	0	0
B5031701	SACRAMENTO			07/01/2015		1,901,921	0	0	0	13,493	13,493	0	3,372	3,372	0	0	0
B5050805	SACRAMENTO			07/22/2015		255,404	0	0	0	0	0	0	4,710	4,710	0	0	0
B5051902	SACRAMENTO	CA		10/16/2015		274,710	0	0	0	2,234	2,234	0	624		0	0	0
185082701	I SAL RAMENTO	· CA	1	12/01/2015		3 123 /6/	Λ.	ι 0				1 0	93 10/1	23 10/			

						oans DISPO	SED, Transf							ı	1		
1	Location		4	5	6	7				e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
1						Investment			Year's Other-		Total		Investment		Foreign		
1						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
1						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
1			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	SACRAMENTO	CA		12/31/2015		795,982	0	0	0	0	0	0		8,591	0	0	J
	SACRAMENTO	CA		05/10/2016		1,224,989	0	0	0	0	0	0	8,827	8,827	0	0	/ C
	SACRAMENTO	CA		05/10/2016		2,892,338	0	0	0	0	0	0	20,841	20,841	0	0	, C
	SACRAMENTO	CA CA		05/26/2016		2,317,238	٥٥	0	0	0	0	0	16,454	16,454	0	0	1
	SACRAMENTO	CA		05/26/2016			0	0	0	0	0	0	6,291	6,291	0	0) /
	SACRAMENTO	CA.		06/04/2018		860,648	0	0	0	0	0	0	5,553	5,553	0	0	٢ا د
B6040807	SACRAMENTO	CA		05/26/2016		1,226,785	0	0	0	0	0	0	8,710	8,710	0	0)
	SACRAMENTO	CA		05/26/2016		5,316,067	0	0	0	0	0	0	37,744	37,744	0	0	۲
	SACRAMENTO	CA		05/26/2016		732,637	0	0	0	0	0	0	5,204	5,204	0	0	/ C
	SACRAMENTO	CA		05/26/2016		1,175,639	0	0	ļ0	ļ0	ļ0	J0	8,350	8,350	ļ0	0	, c
	SACRAMENTO	CA	·····	02/08/2017 12/28/2017	L	2, 143, 886 1, 730, 064	0	0	0	0	0		14,872	14,872	0	0	,
	SACRAMENTO	CA		12/28/2017		1,730,064	ںں ۱	0 n	0 n	0 n	0 n	0			0 n	u	,
	SACRAMENTO	CA		01/11/2019			0	0	0	0	0	0	2,604	2,604	0	0)
	SACRAMENTO	CA.		05/28/2020		0	0	0	0	0	0	0	16,349	16,349	0	0	۲
W7061402	SACRAMENTO	CA		08/18/2017		9,946,221	0	0	0	0	0	0	29,814	29,814	0	0)
	SALINAS	CA		11/07/2005		1,454,562	0	0	0	0	0	0	26,116	26,116	0	0	۲
	SALINAS	CA		12/31/2006		432,074	0	0	0	0	0	0	18,423	18,423	0	0	/C
	SALINAS	CA		12/29/2011		516,150	0	0	0	0	0	0	3,076	3,076	0	0	/ C
	SALINAS	CA	·····	06/10/2013 01/28/2016		402, 187 1,566,510	0	0	0	0	0	0	3,475	3,475	0	0	
	SALINAS	CA		12/20/2016		1,397,729	0 0	0	0	0	0	0	9,809	9,809	0	0)
	SALINAS	CA.		06/19/2019		1,840,083	0	0	0	0	0	0	10,537	10,537	0	0)
	SALINAS	CA		08/19/2019		435,024	0	0	0	0	0	0	2,507	2,507	0	0	۲
	SAN BERNARDINO	CA		06/27/2002		109,525	0	0	0	0	0	0	10,302	10,302	0	0)
	SAN BERNARDINO	CA		03/22/2007		505,399	0	0	0	0	0	0	8,008	8,008	0	0	,
	SAN BERNARDINO	CA	· · · · · · · · · · · · · · · · · · ·	06/28/2007		190,358	0	0	0	0	0	0	5, 126	5, 126	0	0	/
	SAN BERNARDINO	CA		07/25/2007		615,355	0	0	0	0	0	0		12, 132	0	0	, C
	SAN BERNARDINO	CA		04/30/2010			٠٥	0	0	0	0	0	14,008		0	0	1
	SAN BERNARDINO	CA		12/30/2011		537,291	0	0	0	0	0	0	4,912	4,912	0	0)
	SAN BERNARDINO	CA		05/24/2012		1,015,534	0	0	0	0	0	0		9, 159	0	0)
B2061808	SAN BERNARDINO	CA		08/15/2012			0	0	0	0	0	0	13, 139	13, 139	0	0)
B3030112	SAN BERNARDINO	CA		05/08/2013		1,053,663	0	0	0	0	0	0	9,512	9,512	0	0)
	SAN BERNARDINO	CA		06/24/2013		1,835,054	0	0	0	0	0	0	39,397	39,397	0	0	/C
	SAN BERNARDINO	CA		07/08/2015		626,576	0	0	0	0	0	0	7,305	7,305	0	0	/ C
	SAN BERNARDINO	CA	· · · · · · · · · · · · · · · · · · ·	10/09/2019 05/28/2020			0	0	0	0	0	0	4,689	4,689	0	0	·
	SAN BERNARDINO	CA		05/28/2020		0	0 N	n	0 n	n	n	n	2,024,155	2,024,155	0 n	0 n	,
	SAN BERNARDINO	CA.		08/27/2020		0	0	0	0	0	0	0	300,000	300,000	0	0)
A9021802	SAN BUENAVENTURA	CA		04/23/2009		103,255	0	0	0	0	0	0	5,224	5,224	0	0)
A9021803	SAN BUENAVENTURA	CA		04/23/2009		72,418	0	0	0	0	0	0	3,665	3,665	0	0	ı
	SAN CARLOS	CA		10/22/2015		140,259	0	0	0	0	0	0	5,290	5,290	0	0	<i>i</i> C
	SAN CLEMENTE	CA		05/26/2011			0	0	0	ļ0	ļ0	ļ0		7,911	0	0	<u> </u>
	SAN CLEMENTE	CA	· · · · · · · · · · · · · · · · · · ·	10/25/2011 04/18/2016		714,755 1,269,111	0	0	0	0	0	0	10,995	10,995	0	0	,
A1111606	SAN DIEGO	CA		04/18/2016			0 n	n	n	n	n	n			n	n	,
	SAN DIEGO	CA CA		08/01/2002		203,532	0	0	0	0	0	0	18,429	18,429	0	0	٬
	SAN DIEGO	CA		09/03/2002		221,430	0	0	0	0	0	0			0	0)
A2061402	SAN DIEGO	CA		09/03/2002		245,585	0	0	0	0	0	0	6,729	6,729	0	0	
	SAN DIEGO	CA		12/05/2002		76,207	0	0	0	0	0	0	5,927	5,927	0	0	, C
	SAN DIEGO	CA		04/30/2003		351,549	0	0	0	0	0	0	8,110	8,110	0	0	, c
	SAN DIEGO	CA		06/16/2003		344,454	0	0	ļ0	ļ0	ļ0	ļ0	7,281	7,281	ļ0	ļ0	, c
	SAN DIEGO	CA		07/01/2004		209,035	0	0	0	0	0	0	4,004 578	4,004 578	0	0	1
	SAN DIEGO	CA		04/29/2014		314,215	0 n	n	0 n	n	n	n	4,327	4,327	0 n	n	,
	SAN DIEGO	CA		12/14/2017		168.394	0	0	0	0	0	0	2,501	2.501	0	0)
	SAN DIEGO	CA		03/10/2008		322,911	0	0	0	0	0	0	2,452	2,452	0	0	آ
	SAN DIEGO	CA		04/30/2009		856,984	0	0	0	0	0	0	16,524	16,524	0	0	,

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

				Showing /	All Mortgage Loans D	ISPOSED, Tra	nsferred or Rep	paid During th	e Current Qu	uarter						
1	Location	1	4	5	6		Chang	ge in Book Valu	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Book '	/alue/ 8	9	10	11	12	13	Book Value/				
					Reco	rded		Current				Recorded				
					Inves	ment		Year's Other-		Total		Investment		Foreign		
					Exclu	iding Unrealiz	ed Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Acci			Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte				Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior						Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9030410-1	SAN DIEGO	CA	1,500	04/29/2016	Buto 1 Hor	.236,803	n mediculon	n n	Otrici	(0.0.10.11)	DOOK VAIGO	5,110	5,110	Лороса	Diopodai	Diopodai
	SAN DIEGO	CA		07/29/2009		91,035	0	0 0	0	0	0	1,117	1,117	0	0	0
B0022601	SAN DIEGO	CA		04/26/2010		.463,357		0	0	0	0	19,573	19,573	0	0	0
B0040602	SAN DIEGO	CA		06/23/2010		.963,914	0	00	0	0	0	15,348	15,348		0	0
B0050706	SAN DIEGO	CA		07/01/2010		.463,812	0	00	0	0	0	17,642	17,642		0	0
	SAN DIEGO	CA		09/10/2010		,016,425	0	00	0	0	0	38,956	38,956		0	0
	SAN DIEGO	CA		04/11/2011		.301,219	0	00	0	00	0	1,844	1,844		0	0
	SAN DIEGO	CA		04/15/2011		93,673	0	0 0	0	0	0	16,463	16,463		0	0
	SAN DIEGOSAN DIEGO	CA		06/30/2011		.119,361		0 0	0		0				0	0
	SAN DIEGO	CA.		12/01/2011		,830,346	u	0 0			0	33,482	33,482		0 n	0
B2012002	SAN DIEGO	CA		03/21/2012		, 190 , 744	0	0	n	n	n	11,410	11,410		n	n
B2022708	SAN DIEGO	CA	L	05/14/2012		,848,100	0	o [n	n	ı [n	0	26,592			n	0
B2051603	SAN DIEGO	CA		07/27/2012		.311, 148	0	00	0	0	0	8,681	8,681	0	0	0
B2070303	SAN DIEGO	CA		08/17/2012		,150,061	0	00	0	0	0	10,642	10,642	0	0	0
	SAN DIEGO	CA	ļ	01/16/2018		.686, 135	0	0	0	00	0	4,058	4,058		0	0
B2091405	SAN DIEGO	CA	ļ	12/05/2012		.436,529	0	00	0	0	0	2,770	2,770		0	0
	SAN DIEGO	CA		04/05/2013		.850 , 183	0	00	0	0	0	5, 188	5, 188		0	0
	SAN DIEGO	CA		04/05/2013		.796,957	0	00	0	0	0	7,241		0	0	0
B3031302	SAN DIEGO	CACA	· · · · · · · · · · · · · · · · · · ·	06/05/2013		.640,497 .373,930	0	00			0	5,816	5,816 9.004	0	0	0
	SAN DIEGO	CA		08/01/2013		.201,900	n	0)o			12,795	0		n
	SAN DIEGO	CA		07/15/2013		.621,116	0	0	0	0	0	5.466	5,466		0	0
	SAN DIEGO	CA		08/21/2013		,233,334	0	0 0	0	0	0	3,509	3,509		0	0
	SAN DIEGO	CA		09/04/2013		.437,355	0	00	0	0	0	5,915	5,915		0	0
	SAN DIEGO	CA		08/29/2013		,788,397	0	00	0	0	0	15,437	15,437		0	0
	SAN DIEGO	CA		09/11/2013		.496,407	0	00	0	00	0	4,257	4,257	0	0	0
B3082004	SAN DIEGO	CA		11/12/2013		.422,534	0	00	0	00	0	3,311	3,311	0	0	0
B3112702	SAN DIEGO	CA		02/24/2014	·····	.114,725	0	00	0	0	0	916	916		0	0
	SAN DIEGO	CA.		03/18/2014		.226,679	0	00	0	0	0	1,255 2,835	1,255 2,835		0	0
	SAN DIEGO	CA.		12/19/2014		, 155, 081	0	0		0	0	9,109	9, 109		0	0
	SAN DIEGO	CA.		10/14/2014		.898,374	0	0 0	0	0	0	7,078	7,078		0	0
	SAN DIEGO	CA		01/06/2015		.916,214	0	00	0	0	0	4,871	4,871		0	0
B5011302	SAN DIEGO	CA		04/30/2015		.295,694	0	00	0	0	0	729	729	0	0	0
	SAN DIEGO	CA		04/01/2015		.396,300	0	00	0	0	0	2,965	2,965		0	0
B5012302	SAN DIEGO	CA		03/16/2015		.525,717	0	00	0	0	0	7,223			0	0
	SAN DIEGO	CA	····	03/30/2015		.392, 155	0	0 0	0	<u> </u> 0	0	1, 183	1, 183		0	0
	SAN DIEGO	CACA		06/12/2015		.438,022 .369.658		u 0	0	. 0	0	1, 129	1, 129 13.935		ļ0	0
	SAN DIEGO	CA		11/05/2015	1	.369,658	0	n	u	, 0 n	0	2,719			0 n	0 n
	SAN DIEGO	CA		01/11/2016		.696,234	0	0 0	n	n	n	5,065	5,065		n	n
	SAN DIEGO	CA		04/28/2016		.699.754	0	0	71,509	71,509	0	0	0	0	0	0
	SAN DIEGO	CA		09/23/2016	4	,044,691	0	00	0	0	0	29,755	29,755	0	0	0
B6110304	SAN DIEGO	CA	ļ	01/03/2017		.996,534	0	0	0	00	0	8,759	8,759		0	0
B6113003	SAN DIEGO	CA	ļ	07/11/2017	2	,888,453	0	00	0	00	0	13,004	13,004		0	0
	SAN DIEGO	CA	·	09/01/2017		.591,478	0	0 0	0	ļ0	0	3,759	3,759		0	0
B7091901	SAN DIEGO	CACA		12/04/2017		,557,153		0 0	0	. ō	0	3,310	3,310		ļ0	<u>0</u>
B7122801	SAN DIEGO	CACA.	·	03/30/2018		, 117 , 193		00	0		0	6,634	6,634		ļ0	0
	SAN DIEGO	CA	·	02/26/2018	<u> </u> 1	,571,733 .690,913	u	0 0	0	0	0	14,122	14, 122		0	
	SAN DIEGO	CA		06/06/2019		.305,593	0	0 0	n	n	n	2,439	2,439		n	n
B9041901	SAN DIEGO	CA.		06/26/2019		747,888	0	0	0	0	0	2,979	2,979		0	0
	SAN DIEGO	CA		10/29/2019		,430,562	0	00	0	0	0				0	0
B9080701	SAN DIEGO	CA		10/17/2019		.848,929	0	00	0	0	0	7, 151	7, 151	0	0	0
	SAN DIEGO	CA		10/24/2019		,307,851	0	00	0	0	0	7,853	7,853		0	0
B9090602	SAN DIEGO	CA	ļ	11/08/2019		.744,525	0	0 0	0	00	0	1,088	1,088		0	0
	SAN DIMAS	CA	ļ	04/06/2017		,416,297	0	0 0	48 , 153	48, 153	0	13,702	13,702		ļ0	0
B9091101	SAN DIMAS	CA	·	11/21/2019	1	,268 ,450	0	0 0	0	·	0	7,844	7,844	0	0	0

				Showing A	All Mortgage Loans	DISPOSED	D, Transfe										
1	Location		4	5		7			in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Value/	8	9	10	11	12	13	Book Value/				
						corded			Current		-		Recorded		F		
						stment		_	Year's Other-		Total		Investment		Foreign		-
							nrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							'aluation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			ncrease	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prio		ecrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9020303	SAN FERNANDO			05/06/2009		956,304	0	0	0	0	0	0	12, 143	12, 143	0	0	0
B0061102	SAN FERNANDO			08/11/2010		879,932	0	0	0	0	0	0	14,942 .	14,942		0	0
B3103001 B5082103	SAN FERNANDO		·	01/16/2014		709,811	0	0	0	0	0	0	7,444	7,444 8,328		0	0
A4042423	SAN FRANCISCO			07/01/2004		504,945		٥		o			9,668			0	
A4042423-1	SAN FRANCISCO	CA.		04/30/2014		145,932	0	0	0	0	0	0	1,243	1,243		0	0
A9042703	SAN FRANCISCO	CA		07/07/2009		119,070	0	0	0	0	0	0	1,518	1,518		0	0
B0081801	SAN FRANCISCO	CA		11/09/2010		130,254	0	0	0	0	0	0	32,797	32,797		0	0
B1020406	SAN FRANCISCO			04/15/2011		434,586	0	0	0	0	0	0	6,741	6,741		0	0
B1090704	SAN FRANCISCO SAN FRANCISCO			11/17/2011		472,019	0	0	0	0	0	0	4, 153	4, 153 2,640		0	0
B2083003 B3080202	SAN FRANCISCO	CACA		12/18/201211/05/2013		296,833 764,134	 n	0	0	0	0	0	2,640 5,831			0	0
B4120102	SAN FRANCISCO	CA.		01/26/2015		622,263	n	o	n	n	n	0	4,429	4,429		n	0
B5021304	SAN FRANCISCO			03/30/2015		.1,917,548	0	0	0	0	0	0	15,464	15,464		0	0
B5050407	SAN FRANCISCO			11/30/2015		3,095,398	0	0	0	0	0	0	7,514	7,514	0	0	0
B5050407-1	SAN FRANCISCO	CA	.	09/26/2018		349,495	0	0	0	0	0	0	788	788		0	0
B5080504	SAN FRANCISCO		.	12/22/2015		.5,742,563	0	0	0	75,415	75,415	0	0	0		0	0
B5082101 B5100901	SAN FRANCISCO			11/20/2015		.1,444,507	0	0	0	0	0	0	10,639	10,639		0	0
B6030306	SAN FRANCISCO			12/11/201505/12/2016		315,952 .7,814,836		0	0	0	0	0	2,280 57,138			0	0
B6030307	SAN FRANCISCO			05/12/2016		.1,197,236			0	0		0	8,754			0	0
B6030308	SAN FRANCISCO	CA.		05/12/2016		667,467	0	0	0	0	0	0	4.880	4.880		0	0
B7022001	SAN FRANCISCO	CA		05/12/2017		1, 137, 452	0	0	0	0	0	0	11,124	11,124		0	0
B8012502	SAN FRANCISCO	CA		03/16/2018		555, 137	0	0	0	0	0	0	3,353	3,353		0	0
B8012902	SAN FRANCISCO	CA		03/16/2018		402,096	0	0	0	0	0	0	2,427	2,427		0	0
B8030902 B8061301	SAN FRANCISCO SAN FRANCISCO		·	05/30/2018 08/02/2018	1	10,953,134 724,400	0	0	0	0	0	0	45,763	45,763 2,857		0	0
B8080801	SAN FRANCISCO			08/02/2018		1,522,602		0	0	0	0	0	2,857 6,226	6.226		0	0
B9030402	SAN FRANCISCO	CA		04/15/2019		817,776	0	0	0	0	0	0	3,364	3,364		0	0
B9062803	SAN FRANCISCO	CA.		09/30/2019		473,341	0	0	0	0	0	0	2,574	2,574		0	0
W8022601	SAN FRANCISCO	CA		05/17/2018		.4,923,591	0	0	0	0	0	0	22,079	22,079		0	0
B2042602	SAN GABRIEL	CA		06/26/2012		675, 166	0	0	0	0	0	0	6,409	6,409		0	0
A7021505	SAN JACINTO			05/08/2007		436,076	0	0	0	0	0	0	1,973	1,973		0	0
B2030101	SAN JACINTOSAN JOSE		·	04/10/2012 10/01/2002		176,241 862,874	0	0	0	0	0	0	1,73623,531	1,736	0	0	0
A3031301	SAN JOSE			06/02/2003		186,956		0	0	0	0	0	4,690	4,690	0	0	0
A5072807	SAN JOSE	CA.		10/20/2005		1,953,681	0	0	0	0	0	0	16,987	16,987	0	0	0
A5112205	SAN JOSE			02/22/2006		411, 113	0	0	0	0	0	0	7,371	7,371	0	0	0
A6011002	SAN JOSE			12/31/2006		114,976	0	0	0	0	0	0	4,004	4,004		0	0
A6051601	SAN JOSE	CA		12/31/2006		385,855	0	0	0	0	0	0	7,799			0	0
A6072401 A6082803	SAN JOSE		-	09/14/2006	·····	315,976	0	0	0	0	0	0				0	0
A7052405	SAN JOSE			07/05/2007		.1,100,937	n	 n	n	n	n	n				n	n
A8021407	SAN JOSE			04/25/2008		619,821	0	0	0	0	0	0	8,731	8,731		0	0
A8091803	SAN JOSE	CA		11/17/2008		708,879	0	0	0	0	0	0	4,870	4,870	0	0	0
B0051901	SAN JOSE		-	07/29/2010	ļ	547,861	0	0	0	0	0	0	6,074	6,074		0	0
B0090704	SAN JOSE	CA		11/18/2010		214, 171	0	0	0	ļ	0	0	7,531 .			0	0
B1021801 B1031004	SAN JOSE SAN JOSE			04/19/201105/05/2011		637,291 292,171	0 n	0	0	0	0	0	6,897 2,724	6,897 2,724		0	0
B1031004	SAN JOSE			11/30/2017		174,302	n	 n	n	n	n	n	1,781	1,781	n	n	0
B1101803	SAN JOSE			01/05/2012		377,520	0	0	0	0	0	0	2,204	2,204	0	0	0
B2031606	SAN JOSE	CA		05/11/2012		531,888	0	0	0	0	0	0			0	0	0
B2031606-1	SAN JOSE		.	10/26/2016		354,643	0	0	0	0	0	0	2,481	2,481		0	0
B2032802	SAN JOSE		-	05/14/2012		747 , 764	0	0	0	ļ <u>0</u>	<u>0</u>	0	6,982 .	6,982		0	0
B2050401 B2051703	SAN JOSE			06/29/201207/23/2012		.1,202,227	0	0	0	0	0	0	17,852 6,381	17,852		0	0
B2082201	SAN JOSE			11/20/2012		992,062	 n		n	n	n	0				U	0 n
B2082802	SAN JOSE			12/06/2012		3.664.111	η	0	0	0		0	33,373	33.373			0
B2082902	SAN JOSE			11/20/2012		.2,514,465	0	0		0	0	0	22,783	22,783		0	0
R20R2005	CAN INCE	CA		11/01/2012		2 004 240	0	0	١	1	1	0	26 906	26 906		1	0

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						Recorded			Current				Recorded				
						Investment			Year's Other-	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3011004	SAN JOSE	CA		02/27/2013		1,476,420 828,616	0	0	0		00	0	12,947	12,947	0	0	0
B3012302	SAN JOSE	CA		03/18/2013		828,616	0	0	0		00	0	7,672	7,672	0	0	0
B3041103	SAN JOSE			07/30/2013		2,872,889	0	0	0	·	00	0	25,590	25,590	0	0	0
B3053001	SAN JOSE SAN JOSE	CA		07/31/2013			0	0	0		00	0			0	0	0
B4040401	SAN JOSE	CA		06/03/2014		1,578,854	٥٥	0	0		n n	0		12.596	٥٥	0	0
B4040401-1	SAN JOSE	CA		11/21/2019			0	0	0	(0 0	0	4,556	4,556	0	0	0
B4121202	SAN JOSE			02/12/2015		243,996	0	0	0		00	0	2,893	2,893	0	0	0
B5021709	SAN JOSE	CA		06/11/2015		2,751,074	0	0	0	(00	0	22,088	22,088	0	0	0
B6082602	SAN JOSE			11/16/2016		1,924,817	0	0	0	ļ	0 0	0	13,587	13,587	0	0	0
B6101203	SAN JOSE	CACA	 	12/15/2016		694, 143	0	0	ļō	<u> </u>	n ō	0	11,374	11,374	0	0	0
B7012701 B7050901	SAN JOSE SAN JOSE	CACA.		07/31/2017	}	6,651,650 6,236,591	0	0	0	; ;	n 0	0	40,791 28,074	40,791 28,074	0	0	0
B7051605	SAN JOSE	CA		07/06/2017		1,818,789	o	0 n	n		n n	n	12,198		0	n	n
B7100607	SAN JOSE			01/03/2018		544, 101	0	0	0		0	0	3,433	3,433	0	0	0
B7100608	SAN JOSE	CA		01/03/2018		240,419	0	0	0		0	0	1,517	1,517	0	0	0
B7121401	SAN JOSE	CA		01/31/2018		328,325	0	0	0		00	0	2, 105	2, 105	0	0	0
B8081004	SAN JOSE	CA		10/30/2018		3,411,089	0	0	0		00	0	14, 171	14, 171	0	0	0
B9022502	SAN JOSE	CA		05/01/2019		2,255,174	0	0	0		0 0	0	6,008	6,008	0	0	0
B9022504 B9050801	SAN JOSE SAN JOSE	CACA		05/01/2019		420,428 782,293	0	0	0	·	00	0	1,584 4,327	1,584 4,327	0	0	0
B9120301	SAN JOSE	CA		00/28/2019			٥٥	0	0		n	0		4,327	٥٥	0	0
B1032501	SAN JUAN CAPISTRANO	CA		05/26/2011		615,294	0	0	0		0	0	5,674	5,702	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA.		04/30/2013		985,455	0	0	0		00	0	13,309	13,309	0	0	0
A7072001	SAN LEANDRO			09/28/2007		125, 144	0	0	0		00	0	1,781	1,781	0	0	0
B1112104	SAN LEANDRO			02/29/2012		488,114	0	0	0	(00	0	14, 190	14, 190	0	0	0
B9012404	SAN LEANDRO	CA		03/21/2019		914,386	0	0	0		0 0	0	5, 146	5, 146	0	0	0
00012701	SAN LEANDRO	CACA		03/17/2020		0	0	0	0		00	0	8,204	8,204	0	0	0
A4040216 A5113004	SAN LUIS OBISPO	CA CA		02/23/2005		774,567	٥	0	0		D	0	31,997	31,997 4,722	٥	0	0
A6072101	SAN LUIS OBISPO	CA		09/26/2006		235,635	0	0	0	(0	0	8,621	8,621	0	0	0
A7010201	SAN LUIS OBISPO	.CA.		02/08/2007		1, 151, 666	0	0	0		00	0	18,269	18,269	0	0	0
A7011907	SAN LUIS OBISPO	CA		05/14/2007		2,221,382	0	0	0		00	0	17,989	17,989	0	0	0
A7042503	SAN LUIS OBISPO	CA		06/26/2007		763,723	0	0	0	0	00	0	10,390	10,390	0	0	0
A7052201	SAN LUIS OBISPO			08/09/2007		223,363	0	0	0	9	0 0	0	2,938	2,938	0	0	0
A7092002 A7122104	SAN LUIS OBISPO	CA		12/06/2007 03/25/2008		373,228	0	0	0		0 0	0	5,390 3,186	5,390 3,186	0	0	0
B0031201	SAN LUIS OBISPO	CA CA		05/18/2010			٥		0		n	0		1,744	٥		0
B0072701	SAN LUIS OBISPO	CA		09/30/2010			0	0	0		0	0	4,898	4,898	0	0	0
B1031001	SAN LUIS OBISPO			05/26/2011		234,350	0	0	0		0	0	2,068	2,068	0	0	0
B1031002	SAN LUIS OBISPO	CA		05/26/2011		157,587	0	0	0	ļ(00	0	1,391	1,391	0	0	0
B1051301	SAN LUIS OBISPO			07/20/2011		177,672	0	0	0		00	0	5,650	5,650	0	0	0
B3103111	SAN LUIS OBISPO	CA		01/21/2014		237,893	0	0	0	J	D 0	0	1,911	1,911	0	0	0
B3122007	SAN LUIS OBISPO	CA		02/21/201402/13/2015			0 n	0	0 n		,	0	1,362 2,246	1,362 2,246	0 ^	0	0
B5040311	SAN LUIS OBISPO	CA CA		06/09/2015	ļ	1,446,345	o	0	n		n n	n			o	n	n
B6041804	SAN LUIS OBISPO	CA		06/01/2016		11,360,913	0	0	0		00	0	82,578	82,578	0	0	0
B7021301	SAN LUIS OBISPO			05/30/2017		620,707	0	0	0		0	0	4, 103	4, 103	0	0	0
B7100605	SAN LUIS OBISPO			12/11/2017		334,685	0	0	0	·	00	0	2, 125	2, 125	0	0	0
B8072605	SAN LUIS OBISPO			10/09/2018	ļ	627,604	0	0	0	ļ	0	0	3,577	3,577	0	0	0
B8092003 B9121602	SAN LUIS OBISPO	CA		11/20/2018		723,238	0	0	0	<u> </u>	n ō	0	3,958	3,958	0	0	0
A7 120415	SAN MARCOS	CA		02/27/2020			0	0	0	·	n 0	0	12,632	12,632	0	0	0
B3060602	SAN MARCOS	CA CA		08/12/2013	····		o	0	n		n	n			o	n	n
B5061603	SAN MARCOS			08/10/2015			0	0	0		0	0	4,613	4,613	0	0	0
B8030102	SAN MARCOS			05/17/2018		241,741	0	0	0		00	0	1,466	1,466	0	0	0
B6081801	SAN MARINO	CA		09/29/2016		1,220,010	0	0	0		00	0	9, 108	9, 108	0	0	0
B6103103	SAN MATEO			12/15/2016		1, 190, 659	0	0	0	ļ(0 0	0		8,356	0	0	0
A5051005	SAN PEDRO	CA		07/28/2005		200,082	0	0	ļ0	·	n ō	0	5,718	5,718	0	0	0

				Showing A	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	. 7			e in Book Value			_	14	15	16	17	18
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						ecorded			Current				Recorded				
						estment		_	Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6030203	SAN PEDRO	CA		05/23/2016		666,369	0	0	0	0	0	0	22,937	22,937	0	0	0
B1083009	SAN RAFAEL	CA		11/22/2011		656,488	0	0	0	0	0	0	6,398	6,398	0	0	0
B9012204	SAN RAFAEL SAN RAMON	CACA.		03/21/2019		569, 156163, 658	0	0	0	0	0	0	3,149	3, 149 2,305	0	0	0
	SAN RAMON	CA.		06/26/2018		3,489,355	٥			o	n		2,305	27,950		0	0
	SANTA ANA	CA.		01/15/2003		647,794	0	0	0	0	0	0	9,051	9.051	0	0	0
	SANTA ANA	CA.		03/14/2008		1, 128, 939	0	0	0	0	0	0	28,449	28,449	0	0	0
	SANTA ANA	CA		11/17/2008		918,013	0	0	0	0	0	0	11,793	11,793	0	0	0
A9081810	SANTA ANA	CA		10/20/2009		766,972	0	0	0	0	0	0	9,552	9,552	0	0	0
	SANTA ANA	CA		11/30/2009		713,566	0	0	0	ō	<u>0</u>	0	8,736	8,736	0	0	0
A9101603-1 B0051303	SANTA ANA SANTA ANA	CACA	·	08/25/2015 07/22/2010		319,573739,623	0	0	0	0	0	0	3,914 15,625	3,914	0	0	0
B1091902	SANTA ANA	CACA	····	11/14/2011	·····	570,826	 n	U	U	0	0	u	17,111	17,111	0	U	U
B2041603	SANTA ANA	CA		06/25/2012		342,089	 0	0	0	0	0	0	3,174	3, 174	0	0	0
B4042302	SANTA ANA	CA		07/22/2014		777,769	0	0	0	0	0	0	9,280	9,280		0	0
B4061301	SANTA ANA	CA.		09/26/2014		264,624	0	0	0	0	0	0	2,099	2,099	0	0	0
B4062302-1	SANTA ANA	CA		10/11/2017		200,056	0	0	0	0	0	0	1,513	1,513	0	0	0
B5010801	SANTA ANA	CA	· · · · · · · · · · · · · · · · · · ·	03/16/2015		670,556	0	0	0	0	0	0	5,481	5,481	0	0	0
B5050405	SANTA ANA	CA		07/17/2015		2,413,765	0	0	0	0	0	0	17,713	17,713 6.587	0	0	0
B6012803	SANTA ANA	CACA	· · · · · · · · · · · · · · · · · · ·	04/11/2016 03/16/2017		935,4632,459,979		0		0	0	0	6,587 17,763		0	0	0
B5013003	SANTA ANA SANTA BARBARA	CA		04/29/2015		1,260,625	 0	0		0	0		10,243	10,243	0	0	0
	SANTA BARBARA	CA.		02/25/2016		865,754	0	0	0	0	0	0	4,784	4,784	0	0	0
B6101401	SANTA BARBARA	CA		01/19/2017		773,328	0	0	0	0	0	0	5,396	5,396	0	0	0
	SANTA BARBARA	CA		01/19/2017		483,824	0	0	0	0	0	0	4,974	4,974	0	0	0
B9021903	SANTA BARBARA	CA		04/17/2019		258,764	0	0	0	0	0	0	1,448	1,448	0	0	0
B9100903	SANTA BARBARA SANTA CLARA	CA		01/13/2020		0	0	0	0	0	0	0	1,569	1,569 10,756	0	0	0
A5110302	SANTA CLARA	CACA	· · · · · · · · · · · · · · · · · · ·	12/31/2006		49,939234,326		0		0	0	0	10,756	2,989	0	0	0
B2070602	SANTA CLARA	CA CA		10/26/2012		573,819	 0	0		0	0		5,238	5,238	0	0	0
B2080903	SANTA CLARA	CA.		11/13/2012		413,760	0	0	0	0	0	0	3,750	3,750	0	0	0
B9071604	SANTA CLARA	CA		09/26/2019		772,034	0	0	0	0	0	0	4,581	4,581	0	0	0
A2092702	SANTA CLARITA	CA		12/17/2002		1,246,708	0	0	0	0	0	0	95, 108	95, 108	0	0	0
B1113002	SANTA CLARITA	CA		03/01/2012		699,099	0	0	0	0	0	0	10,501	10,501	0	0	0
B1121603 B5012102	SANTA CLARITA SANTA CLARITA	CACA		02/17/2012		961,310180,092	0	0	0	0	0	0	8,660 1,513	8,660 1,513	0	0	0
B7022101	SANTA CLARITA	CA		03/16/2015		1,015,215		0	0	0	0	0	6,544	6.544	0	0	0
B7031004	SANTA CLARITA	CA CA	·····	05/24/2017		573, 123	 n	n	n	n	n	n	5,168	5, 168	n	n	n
A3063003	SANTA CRUZ	CA		09/25/2003		671,127	0	0	0	0	0	0		40,291	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		923,694	0	0	0	0	0	0	55,261	55,261	0	0	0
A30630043	SANTA CRUZ	CA		01/28/2004		230 , 471	0	0	0	0	0	0	13,786	13,786	0	0	0
A7020702	SANTA CRUZ	CA		05/23/2007		458,413	0	0	0	0	0	0	6,922	6,922	0	0	0
A9012601	SANTA CRUZ SANTA CRUZ	CACA	· · · · · · · · · · · · · · · · · · ·	03/30/2009		218,983553,150	0	0	0	0	0	0	2,699 4,982	2,699 4,982	0	0	0
B1091502 B1091502-1	SANTA CRUZ	CA.	·	12/20/2013		307,907	 n	0 n	0 n	n	n	0 n	2,732	4,982	n	0 n	0 n
B2072004	SANTA CRUZ	CA		10/09/2012		347,380	0	n		n	n	0	2,127	2,732		n	o
B3013009	SANTA CRUZ	CA		04/29/2013		353,060	0	0	0	0	0	0	4,568	4,568	0	0	0
B8020802	SANTA FE SPRINGS	CA		04/25/2018		241,374	0	0	0	0	0	0	1,379	1,379	0	0	0
	SANTA FE SPRINGS	CA	ļ	05/15/2018	ļ	1,941,063	0	0	0	0	0	0	35,821	35,821	0	0	0
A7042502	SANTA MARIA	CA		06/26/2007		482,765	0	0	0	0	0	0	6,570	6,570	0	0	0
A8021306 B4032603	SANTA MARIA	CACA		04/24/2008		399,512348,824	0	0	0	0	0	0	5,656 2,822	5,656	0	0	0
B6110204	SANTA MARIA	CA	·	06/05/2014		1,015,883	 n	0 n	0 n	n	n	0 n	5,308	5,308	n	U	0 n
B7022802	SANTA MARIA	CA		04/27/2017		893,384	0	n		n	n	0	5,759	5,759		n	o
B9110801	SANTA MARIA	CA		02/04/2020		0	0	0	0	0	0	0	18,617	18,617	0	0	0
B1011703	SANTA MONICA	CA		02/28/2011		1,893,032	0	0	0	0	0	0	11,629	11,629	0	0	0
B3020701	SANTA MONICA	CA		05/08/2013		429,504	0	0	0	0	0	0	3,785	3,785	0	0	0
B4011501	SANTA MONICA	CA		04/01/2014		136 , 107	0	0	<u>0</u>	ļ0	ļ0	0	2,356	2,356	0	0	0
B4011502	SANTA MONICA	CA		04/01/2014		136, 107	0	0	0	0	0	0	4,720	4,720 8 450	0	0	0

SCHEDULE B - PART 3

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

					All Mortgage Loans DISP	USED, Transi								1		
1	Location		4	5	6 7		Chang	e in Book Value				14	15	16	17	18
	2	3]		Book Value	/ 8	9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmen			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
												Accrued		Gain	Gain	Gain
				D.11	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange		0			
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4071704-1	SANTA MONICA	CA		06/22/2017	813,4	37	0	0	0	0	0	5, 101	5, 101	0	0	0
B4111002	SANTA MONICA	CA		01/12/2015	450,3		0	0	0	0	0	3,530	3,530		0	0
B5011501	SANTA MONICA	CA		04/09/2015	933, 1		0	0	0	0	0	5,334	5,334		0	0
B5020507	SANTA MONICA	CA		04/23/2015	590,4 464.8		0	0	0	0	0	4,733	4,733		0	0
B6081604	SANTA MONICA	CA		10/03/2016			0	0	٥٥	0	0	3,363			0	0
B6081605	SANTA MONICA	CA		10/03/2016	565,2				٥٥		0	1,324	1,324			n
B9121903	SANTA MONICA	CA		02/14/2020		0	0	0	0	0	0	8.445	8.445		0	0
C0012704	SANTA MONICA	CA		03/19/2020		0 0	0	0	0	0	0	43,229	43,229		0	0
B2121102	SANTA PAULA	CA		02/21/2013			0	0	0	0	0	28,015	28,015		0	0
B6022901	SANTA PAULA	CA		05/02/2016	3,544,0	220	0	0	13,347	13,347	0	16,159	16,159	0	0	0
A7121102	SANTA ROSA	CA		04/10/2008	1,914,4		0	0	0	0	0	16,764	16,764		0	0
B2061201	SANTA ROSA	CA		08/13/2012	591,6		0	0	0	0	0	1,781	1,781		0	0
B2112907	SANTA ROSA	CA		02/19/2013	310,8		0	0	0	0	0	4,235	4,235		0	0
B5112403	SANTA ROSA	CA		02/10/2016	170,5		0	0	0	0		2,957	2,957	0	0	0
B7110101	SANTA ROSA	CA		12/20/2017	1,904,7		ļ0	0	24,068	24,068	0	0	0	0	0	ļ0
B8030101	SANTA ROSA	CA	}	05/31/2018	2,010,1		0	0	0	ļ0	0	8,757	8,757	0	0	ļ0
B9081301 B3012405	SANTA ROSA	CACA		10/11/2019 04/15/2013	1,634,8 954,5		0	0	0	0	0	9,816 5,800	9,816 5,800	0	0	0
B6072601	SANTEE	CA		10/19/2016	954,5	12		0	0	0	0	9,336			0	0
A8022210	SAUSALITO	CA		05/15/2008					۰۰۰۰	0	0		3,039			U
A4010801	SCOTTS VALLEY	CA		03/13/2006			n	0	o	n	n	11,336	11,336		n	n
B5031001	SEASIDE	CA.		04/23/2015	352.9		n	0	o	0	0	2,640	2,640		n	0
C0030604	SEASIDE	CA.		05/21/2020		.0	0	0	0	0	0	3,709	3,709		0	0
B2091107	SEBASTOPOL	CA		11/08/2012		3	0	0	0	0	0	5,400	5,400		0	0
A2040802	SHERMAN OAKS	CA		06/28/2002	628,5	70	0	0	0	0	0	18,201	18,201	0	0	0
A7011205	SHERMAN OAKS	CA		04/05/2007	306,3		0	0	0	0	0	8,413	8,413		0	0
A8050601	SHERMAN OAKS	CA		07/01/2008	260,8		0	0	0	0	0	3,466	3,466		0	0
B0062802	SHERMAN OAKS	CA		09/15/2010	1,275,4		ļ0	0	0	ļ0	0	12, 152	12, 152		0	0
B0062802-1	SHERMAN OAKS	CA		07/31/2015	478,3		J0	0	0	0	0	5,331	5,331	ō	0	ļ0
B5081101 B5081405	SHERMAN OAKS SHERMAN OAKS	CACA	·	10/29/2015			0	0	9,342 6,359			0	0	0	0	0
B5081408	SHERMAN OAKS	CA		10/29/2015				0	6,036			0	 ^		0	0
B5081409	SHERMAN OAKS	CA		10/29/2015				0				n	 n	n	n	n
A5051006	SIGNAL HILL	CA		07/28/2005			n	n	, 100 N	, 100 N	n	4. 197	4.197	n	n	n
A7100303	SIGNAL HILL	CA.		01/11/2008	45.0		0	0	0	0	0	3,353	3.353		0	0
B2092602	SIGNAL HILL	CA		11/20/2012			0	0	0	0	0	6,756	6,756		0	0
B4101002	SIGNAL HILL	CA	ļ	11/24/2014		l1	0	0	0	0	0	13,284	13,284	0	0	0
B8070201	SIGNAL HILL	CA		09/11/2018	1,136,7	io	0	0	0	0	0	6,514	6,514		0	0
B9112702	SIGNAL HILL	CA		02/14/2020		00	0	0	0	0	0	3,628	3,628		0	0
A8022202	SIMI VALLEY	CA		05/27/2008	830,0		ļ0	0	0	0	0	7,219			0	0
B7103002	SIMI VALLEY	CA	·	12/19/2017	554,6	i2 0	ļ0	0	0	ļ0	0	3,519	3,519	0	0	ļ0
B9091209 C0031208	SIMI VALLEY	CACA	·	12/05/201906/04/2020	775,0	n 0	0	0	0	0	0	3,211	3,211	0	0	0
B6091202	SONORA	CA		11/30/2016	163.7	и		0	0	0	0	1.089		0	0	0
B6091202-1	SONORA	CA CA		10/10/2017				n	o	n	n	1,089	1,069		n	n
B6091202-2	SONORA	CA		11/18/2019			n	0	o	n	n	1,636	1,636		n	n
B1021804	SOQUEL	CA.		05/31/2011	368.1			0		0		3.324	3.324			n
A1102901	SOUTH EL MONTE	CA		02/28/2002	425,0		0	0	0	0	0	48,165	48,165		0	0
B5100601	SOUTH GATE	CA	ļ	12/01/2015	4,327,5	520	0	0	0	0	0	31,675	31,675	0	0	0
B7092701	SOUTH LAKE TAHOE	CA		12/12/2017	747,2		0	0	0	0	0	4,666	4,666	0	0	0
A9031204	SOUTH PASADENA	CA		05/08/2009	1,106,2		0	0	0	0	0	8,884		0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010	575,9		0	0	0	0	0	6,917	6,917	0	0	0
B3062106	SPRING VALLEY	CA		08/21/2013			ļ0	0	0	ļ0	0	6,720	6,720		0	0
B7031003	SPRING VALLEY	CA		05/30/2017	815,0		0	0	0	ļō	0	12,497	12,497		0	ļ0
B0020201 B0021803	STANTON	CACA	·	03/31/2010			0	0	0	0	0	20,990	20,990		0	0
B6110205	STANTON	CA		04/29/2010				0	٥٥	0	0	5,027	5,027		0	0
B1040604	STEVENSON RANCH	CA		05/26/2011				0	o	n	n			n	n	n
A9030203	STOCKTON	CA.		05/28/2009		95	0	0	0	0	0	12.132	12.132	0	0	0

				Showing A	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	vestment vestment		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
						kcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Ir	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1020803	STOCKTON	CA		05/04/2011		626,248	0	0	0	0	00	0	10,696	10,696	0	0	0
B1061608	STOCKTON	CA		08/23/2011		204,704	0	0	0	0	0	0	6,325		0	0	0
B3082802	STOCKTON	CA	·	11/14/2013		742,676 677,803	0	0	0	0	0	0	9,541	9,541	0	0	0
B4040803	STOCKTONSTOCKTON			06/06/2014		747 , 181	٥	0	0	0	0	0	1,830	1,830	0	0	0
B9071103	STOCKTON	CA.		09/27/2019		572,839	0	0	0	0	0	0	1, 102	1, 102	0	0	0
B9091210	STOCKTON	CA.		12/05/2019		1,100,000	0	0	0	0	0	0	1,919	1,919	0	0	0
B3031812	SUN VALLEY	CA		05/31/2013		942,380	0	0	0	0	0	0	8,403	8,403	0	0	0
B5042903	SUN VALLEY	CA		07/22/2015		963,733	0	0	0	0	0	0	17,996	17,996	0	0	0
B6032301	SUN VALLEY	CA		06/09/2016		712,070	0	0	0	ļ	0	0	5,027	5,027	0	0	0
B9061803 A9052102	SUNLAND-TUJUNGA	CA	·	08/20/201907/28/2009		451,709438,964	0	0	0	0	0	0	2,649 8,066	2,649 8,066	0	0	0
A9052103	SUNNYVALE	CACA	·	07/28/2009	 	315,820	 n	U	U	u	, ⁰	0	5,804		U	U	0
B1020405	SUNNYVALE	CA.		04/22/2011		336,572	0	n	0	0) [0		3,604	3,604	0	0	0
B2051004	SUNNYVALE	CA.		07/30/2012		230,465	0	0	0	0	00	0	6,450	6,450	0	0	0
B5061601	SUNNYVALE	CA		09/02/2015		673, 109	0	0	0	0	0	0	7,348	7,348	0	0	0
A6072702	SUSANVILLE	CA	.	12/31/2006		65,855	0	0	0	0	0	0	10,842	10,842	0	0	0
B4040702	SYLMAR			06/17/2014		238,693	0	0	0	0	00	0	2,871	2,871	0	0	0
B5091601 B5091601-1	SYLMAR SYLMAR	CACA	·	01/04/2016		6,693,209	0	0	0	0	00	0	47,298 30,991		0	0	0
A7050803	TAFT	CA.		07/31/2007		191,598	٥	0			0	0			0	0	0
B0072005	TARZANA	CA		09/22/2010		191,596	٥١	0		0	0	0	2, 159	2,159	0	0	0
B2030602	TARZANA	CA		05/14/2012		379,747	0	0	0	0	0	0	2,340	2,340	0	0	0
A8020402	TEHACHAPI	CA.		11/03/2008		476,435	0	0	0	0	00	0	6, 176	6, 176	0	0	0
B4101402	TEHACHAPI	CA		01/07/2015		312,067	0	0	0	0	00	0	3,481	3,481	0	0	0
B2072501	TEMECULA			10/26/2012		318,663	0	0	0	0	0	0	2,705	2,705	0	0	0
B3121101	TEMECULA		·	01/27/2014		1,151,0691,249,191	0	0	0	0	00	0	9,369	9,369 10.567	0	0	0
B3121102	TEMECULA	CA	·	01/27/2014		578,053	٥	0	0	0	0	0			0	0	0
B3121103	TEMECULA	CA CA		01/27/2014		3,543,033	0	0	0	0	0	0	28,832	28,832	0	0	0
B3121104	TEMECULA	CA		01/27/2014		879,341	0	0	0	0	00	0	7,438		0	0	0
B3121104-1	TEMECULA	CA		11/29/2018		1,149,242	0	0	0	0	0	0	6,291	6,291	0	0	0
B4032401	TEMECULA	CA		06/18/2014		153, 186	0	0	0	0	00	0	3, 181	3, 181	0	0	0
B5072706	TEMECULA	CA		10/05/2015		333,336	0	0	0	0	00	0	2,435	2,435	0	0	0
B5102101 B5102102	TENECULA	CACA		12/15/2015		2,353,596	0	0	0	0	0	0	17,225	17,225	0	0	0
B6041102	TEMPLETON	CA	· · · · · · · · · · · · · · · · · · ·	05/31/2016		5,096,613	٥	0	0	0	0	0	37,265	37,265	0	0	0
A5112204	THOUSAND OAKS	CA		12/31/2006		337,005	0	0	0	0	0	0	6,028	6,028	0	0	0
A6102706	THOUSAND OAKS	CA		01/10/2007		664,077	0	0	0	0	0	0	9,412	9,412	0	0	0
A7051807	THOUSAND OAKS	CA	·	07/25/2007		354,272	0	0	0	0	0	0	4,739	4,739	0	0	0
B1020201	THOUSAND OAKS	CA	· 	04/27/2011	 	85,393	0	0	0	ļ0	<u> </u> 0	0	15,010	15,010	0	0	0
B3043005 B3062510	THOUSAND OAKSTHOUSAND OAKS	CA	·	06/28/2013		656,788576,609	0	0	0	0	0	0	9,027 4,821	9,027 4,821	0	0	0
A8082101	THOUSAND PALMS	CA		10/30/2008		454,412	0 n	0 n	n	n	n	n	6,044	6,044	0 n	0 n	n
B1040106	THOUSAND PALMS	CA.		05/31/2011		419,871	0	0	0	0	0	0	4,416	4,416	0	0	0
B0120305	TORRANCE	CA		01/31/2011		2,063,155	0	0	0	0	0	0	20,074	20,074	0	0	0
B3013006	TORRANCE	CA		04/10/2013		1,290,952	0	0	0	0	0	0	11,444	11,444	0	0	0
B4033103	TORRANCE	CA	·	06/20/2014		165,603	0	0	0	0	00	0	1,322	1,322	0	0	0
B9022202	TORRANCE TRACY	CACA	· 	07/25/2019	 	8,644,393	0	0	ļ	0	0	0	80,521	80,521	ļ0	0	ļ0
B2043004	TRACY	CA	·	06/25/2012	····	1,806,5391,362,021	0 n	0 n	0 n	0 n	, 0 n	0	16,362	16,362	0 n	0	0
B8032801	TRACY	CA.		10/09/2018		827,328	0	0	0	0	0	0	1,448	1,448	0	0	0
C0010701	TRACY	CA		05/29/2020		0	0	0	0	0	0	0	173,459	173,459	0	0	0
A8071804	TRUCKEE	CA	.	01/28/2009		1,421,980	0	0	0	0	0	0	17,972	17,972	0	0	0
B3083004	TRUCKEE	CA		11/21/2013		215,580	0	0	0	0	0	0	1,801	1,801	0	0	0
A6080801	TULARE	CA		12/31/2006		167, 139	0	0	0	0	0	0	2,769	2,769	0	0	0
B0032509	TUST IN	CACA		05/26/2010		621,16945,892	0	0	0	0	0	0	7,423	7,423	0	0	0
A8012902	TWENTYNINE PALMS	CA	·	04/14/2008	<u> </u>	1,340,405	 n	n	n	n	,	n	11,883		n	n	n
R/112501	IKIAH	CA		01/27/2015		1,340,403	٥	n	n	n	n		3 302	3 302	n		n

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

				Showing A	All Mortgage Loai	ns DISPOS	SED, Transf	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	restment		14	15	16	17	18
	2	3			Be	ook Value/	8	9	10	11	12	13	Book Value/				
					F	Recorded			Current				Recorded				
					Ir	nvestment			Year's Other-		Total		Investment		Foreign		
					E	Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7043004	UNION CITY	CA	Турс	07/11/2007	Date	391,890	(Decrease)	Accietion	Necognized	Other	(0+9-10+11)	DOOK Value	5,953	5,953	Disposai	Disposai	Disposai
A7043005	UNION CITY	CA		07/11/2007		272,612	٥٥	0	0	0	0		4, 141	4, 141	٥	0	0
B1020104	UPLAND	CA.		03/31/2011		482,250		0	0	0	0	0	4,519	4,519		0	0
B4121506	UPLAND	CA		02/02/2015		913,495	0	0	0	0	0	0		7,310	0	0	0
B4121506-1	UPLAND	CA		12/16/2016		238,778	0	0	0	0	0	0	1,897	1,897	0	0	0
B8061404	UPLAND	CA		08/01/2018		1,840,201	0	0	0	0	0	0	7,406		0	0	0
A4122403	VACAVILLE	CA		03/15/2005		189,284	0	0	0	0	0	0	5,340	5,340	0	0	0
A6040303	VACAVILLE	CA		06/01/2006		1,483,871	0	0	0	0	0	0	12, 107	12, 107	0	0	0
B5071602	VACAVILLE	CA		10/21/2015		301,070	0	0	0	0	0	0	2,232	2,232	0	0	0
B7051603	VACAVILLEVALLEJO	CACA		07/07/2017		807,514	0	0	ļ	ļ0	ļ	0	6,487	6,487	0	0	0
A8121203 B5013006	VALLEJO	CACA		02/20/200904/06/2015		166,939 776,561	0	0	0	0	0	0	1,739 6,222	1,739 6,222	0	0	0
B6062403	VALLEJO	CA		09/22/2016		2,200,863	٥			0	0		15,953		٥		
B6122001	VALLEJO	CA		04/04/2017		4,828,322	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	27,738	27,738	 n	n	n
B1042102	VAN NUYS	CA		07/06/2011		294,092	0	0	0	0	0	0	3,085	3,085	0	0	0
B1062802	VAN NUYS	CA		10/11/2011		477,201	0	0	0	0	0	0	4,379	4,379	0	0	0
B2100301	VAN NUYS	CA	L	11/29/2012		232,070	0	0	0	0	0	0	3,299		0	0	0
B3032801	VAN NUYS	CA		05/29/2013		1,488,097	0	0	0	0	0	0	20,788	20,788	0	0	0
B3043001	VAN NUYS	CA		07/15/2013		1,301,961	0	0	0	0	0	0	7,760		0	0	0
B4010803	VAN NUYS	CA		02/27/2014		499,574	0	0	0	0	0	0	3,987	3,987	0	0	0
B4012901	VAN NUYS	CA		03/31/2014		703,640	0	0	0	0	0	0	5,432	5,432	0	0	0
B4050601 B6051803	VAN NUYS	CA	· · · · · · · · · · · · · · · · · · ·	07/30/2014 07/14/2016		696,428	0	0	0	0	0	0	5,744	5,744	0	0	0
B6081002	VAN NUYS	CACA.		12/30/2016		1, 123, 914		0	0	0	0	0	8,243 6,685			0	0
B7012402	VAN NUYS	CA		04/06/2017		1,970,625	٥٥	0		o		0	11,929	11,929	٥	0	
B7050504	VAN NUYS	CA		09/01/2017		628,939	00	0	0	0	0	0	5,442	5,442	0	0	0
B7071701	VAN NUYS	CA.		09/28/2017		1,494,178	0	0	0	0	0	0	8,622		0	0	0
B9020105	VAN NUYS	CA		04/11/2019		647,484	0	0	0	0	0	0	3,379	3,379	0	0	0
B9020106	VAN NUYS	CA		04/11/2019		647,484	0	0	0	0	0	0	3,379	3,379	0	0	0
C0012804	VAN NUYS	CA		04/15/2020		0	0	0	0	0	0	0	13,675	13,675	0	0	0
A4032302	VENTURA	CA		05/10/2004		361,947	0	0	0	0	0	0	7,733	7,733	0	0	0
A8112401	VENTURA	CA		01/27/2009		1,224,965	0	0	0	0	0	0	15,906	15,906	0	0	0
B0071902 B1110404	VENTURA	CA		10/25/2010		425,822		0	0	0	0	0	7,176 2,666	7,176 2,666		0	0
B1113001	VENTURA	CA		02/17/2012		167,704	٥	0	0 n	o			1,493	1,493	٥	0	
B2061901	VENTURA	CA		08/30/2012		817.087	0	0	0	0	0	0	7.384	7,384	0	0	0
B4051603	VENTURA	CA		07/29/2014		612,621	0	0	0	0	0	0	4,794	4,794	0	0	0
B7051101	VENTURA	CA		08/03/2017		648,859	0	0	0	0	0	0	21, 163	21, 163	0	0	0
B7051102	VENTURA	CA		08/03/2017		530,702	0	0	0	0	0	0	2,377	2,377	0	0	0
B8041905	VENTURA	CA		06/20/2018		322,681	0	0	0	0	0	0	1,852	1,852	0	0	0
B8092009	VENTURA	CA		12/04/2018	ļ	735,333	0	0	ļ0	ļ0	ļ0	0	4,210	4,210	0	0	0
C0020601 B5010805	VENTURA	CA		04/01/2020	····	0	0	0	ļ0	ļ0	0	0	18,084	18,084 4,685	0	ļ0	ļ0
B9121902	VERNON	CACA		04/17/2015		405, 115	0	0	0	0	0	0	4,685	4,685	0	0	0
A6040601	VICTORVILLE	CA.		12/31/2006			 n	n	n	n	n	0 n		2,774	 n	n	n
B1022802	VICTORVILLE	CA CA		05/31/2011		1,353,062	n	n	n	11,244	11,244	n	4,393	4,393	n	n	n
B2022705	VICTORVILLE	CA		04/23/2012		429,645	0	0	0	0	0	0	3,723	3,723	0	0	0
B7090601	VICTORVILLE	CA		10/31/2017		453,243	0	0	0	0	0	0	4,235	4,235	0	0	0
B8082802	VICTORVILLE	CA	L	10/18/2018		398,249	0	0	0	0	0	0	3,265	3,265	0	0	0
C0021907	VICTORVILLE	CA		05/14/2020		0	0	0	0	0	0	0	6,677	6,677	0	0	0
A4082704	VISALIA	CA		12/28/2004		313,883	0	0	0	0	0	0	19, 158	19, 158	0	0	0
B0122202	VISALIA	CA		02/24/2011		800, 176	ō	0	<u>0</u>	0	0	0	27, 127	27, 127	0	0	0
B8120502	VISALIA	CACA		01/11/2019	····	1,129,960	0	0	ļ	ļ	ļ	0	6,324	6,324	0	ļ0	ļ0
B1040702 B3041505	VISTA			06/20/2011	····	1,585,548	0	0	0	0		0	7,250 12,071	7,250 12,071	0	0	0
B3041505-1	VISTA	CA.		11/17/2017		1,501,100	 ^	0	0	0	0	0	5, 198	5. 198		0	0
B3050201	VISTA	CA	· · · · · · · · · · · · · · · · · · ·	07/01/2013		668,653	 n	n	n	n	n	n	9,112	9,112	 n	n	n
B4021802	VISTA	CA		05/12/2014		1,327,492		n	n	n	0	n	9,974	9,974		n	0
B5012701	VISTA	CA		03/23/2015		1,630,939	0	0	0	0	0	0	11,423	11,423	0	0	0
DE400400	LVIOTA	0.4		04 /40 /0040		070 070		1					0.000	0.000			

				Showing /	All Mortgage Loan	s DISPOS	ED, Transfe										
1	Location		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment		_	Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pi	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5100102-1	VISTA	CA		04/22/2020		0	0	0	0	0	0	0	5,070	5,070	0	0	0
B6020801	VISTA	CACA		04/11/2016		839,421	0	0	0	0	0	0	6,086	6,086	0	0	0
B8020101	VISTA	CACA		04/09/2018		723,802	0	0	0	0	0	0	4,415	4,415 3,550	0	0	0
B9031201	VISTA	CA		05/22/2019		618,278	٥			0 n	n		3,500	3,500		0	
B9082701	VISTA	CA.		11/27/2019		1,800,000	0	0	0	0	0	0	10.941	10.941	0	0	0
C0031305	VISTA	CA		05/27/2020		0	0	0	0	0	0	0	13,782	13,782	0	0	0
A9101305	WALNUT	CA		12/16/2009		310,639	0	0	0	0	0	0	5,313	5,313	0	0	0
B0060105	WALNUT CREEK	CA	ļ	07/14/2010		433,321	0	0	0	0	0	0	4,287	4,287	0	0	0
B1120704	WALNUT CREEK	CA		02/09/2012		1,636,718	0	0	0	<u>0</u>	<u>0</u>	0	14,400	14,400	0	0	ļ0
B5110904	WALNUT CREEK	CA.	·	01/27/2016		1,582,343	0	0	0	0	0	0	11,511 5,940	11,511 5,940	0	0	0
B8112702	WALNUT CREEK	CA	ļ	02/01/2019	····	1,312,328	 n	U	U	U	0	0			۰۰	U	U
A4110807	WEST COVINA	CA		01/31/2005		489,988	 0	0	0	0	0	0	9,836	9,836	0	0	0
A8111202	WEST COVINA	CA		01/27/2009		113,241	0	0	0	0	0	0	6,099	6,099	0	0	0
B4122904	WEST COVINA	CA		02/26/2015	ļ	3,046,381	0	0	0	0	0	0	16,986	16,986	0	0	0
B8071601	WEST COVINA	CA	ļ	09/11/2018		634,296	0	0	0	0	0	0	1, 177	1, 177	0	0	0
B8121801	WEST COVINA	CA		02/19/2019		1, 107, 394	0	0	0	0	0	0	6, 161	6, 161	0	0	0
B2010503	WEST HOLLYWOOD	CA		03/08/2012		3,627,632	0	0	0	0	0	0	33,965	33,965	0	0	0
B2010503-1	WEST HOLLYWOOD	CA.	· · · · · · · · · · · · · · · · · · ·	12/16/2016		1,670,089		0		0	0	0	11,372	11,372		0	0
B3050801	WEST HOLLYWOOD	CA CA		07/19/2012		1, 171, 731	٥١	0	0	8,275	8.275	0	3,428	3,428		0	0
	WEST HOLLYWOOD	CA		09/17/2013		544.057	0	0	0	0,273	0,275	0	4,492	4,492	0	0	0
	WEST HOLLYWOOD	CA		06/26/2014		944,650	0	0	0	0	0	0			0	0	0
	WEST HOLLYWOOD	CA		06/19/2018		597,768	0	0	0	0	0	0	4,490	4,490	0	0	0
B1051101	WEST SACRAMENTO	CA		11/15/2011		1,033,379	0	0	0	0	0	0	15,050	15,050	0	0	0
C0051201	WEST SACRAMENTO	CA		07/10/2020		0	0	0	0	0	0	0	1,751	1,751	0	0	0
A6120806 B8091704	WESTCHESTER WESTLAKE VILLAGE	CA		01/29/2007		1,230,257	0	0	0	0	0	0	2,461 5,058	2,461 5,058	0	0	0
A2091802	WESTLAKE VILLAGE	CA		11/20/2002		1,230,257	٥	0	0	0						0	0
B3062107	WESTMINSTER	CA.		02/05/2014		960,515	0	0	0	0	0	0		7,466	0	0	0
B5050806	WESTMINSTER	CA		07/31/2015		1,663,408	0	0	0	0	0	0	10,165	10,165	0	0	0
B0072003	WHITTIER	CA		10/14/2010		197,605	0	0	0	0	0	0	619	619	0	0	0
B2081304	WHITTIER	CA		11/14/2012		958,545	0	0	0	0	0	0	25,259	25,259	0	0	0
B3051604	WHITTIER	CA		08/12/2013		507,742	0	0	0	0	0	0	4,438	4,438	0	0	0
B4030504 B7082501	WHITTIER	CACA		05/22/2014		1,639,482		0	0	0	0	0	4,337 6.130	4,337 6.130	0	0	0
B8012905	WHITTIER	CA		03/30/2018		308,209	٥		0	0	0	0	1,891	1,891		0	0
B8112301	WHITTIER	CA		01/28/2019		276,070	0	0	0	0	0	0	3,427	3,427	0	0	0
B9111501	WHITTIER	CA		02/21/2020		0	0	0	0	0	0	0	4,823	4,823	0	0	0
B1060902	WILDOMAR	CA	ļ	07/25/2011	ļ	1,968,321	0	0	0	0	0	0	18,271	18,271	0	0	0
B2043001	WILDOMAR	CA	·	06/08/2012	ļ	516,719	0	0	0	0	<u>0</u>	0	7,493	7,493	0	0	ļ0
B3100201	WILDOMAR WILDOMAR	CACA		01/02/2014		740,004	0	0	0	0	0	0	5,718	5,718 16,274	0	0	0
B3051410	WILDOMAR WILMINGTON	CA.		08/28/2013		495,041	 n	0 n	0 n	0 n	n	n	16,274 4,327	4,327	u	0 n	n
B3122604	WILMINGTON	CA		03/05/2014		210,527	0	n		0	n		1.584	1,584	0	n	
C0060301	WILMINGTON	CA		08/07/2020		0	0	0	0	0	0	0	300,000	300,000	0	0	0
B3073001	WINDSOR	CA		10/10/2013		835, 167	0	0	0	0	0	0	11,403	11,403	0	0	0
A5062203	WOODLAND	CA	ļ	09/06/2005		98 , 167	0	0	0	0	0	0	8,278	8,278	0	0	0
B9091302	WOODLAND	CA	}	10/30/2019		1,472,076	0	0	0	0	0	0	6,544	6,544	0	0	0
A3041109	WOODLAND HILLS	CACA		07/02/200305/30/2013		293,656	0	0	0	0	0	0	6,579 20,879	6,579 20,879	0	0	0
B3031810	WOODLAND HILLS	CA		05/30/2013		2,341,735	 n	0 n	0 n	0 n	0 n	0 n		4,273	u	U	n
B4021804	WOODLAND HILLS	CA		05/01/2014		756,625	0	n		0	n		5,919	5,919	0	n	
B2013104	YORBA LINDA	CA		04/12/2012		316,865	0	0	0	0	0	0	981	981	0	0	0
B7082401	YORBA LINDA	CA		11/14/2017		1, 199, 362	0	0	0	0	0	0	7,295	7 , 295	0	0	0
B8091301	YREKA	CA	ļ	11/28/2018		7,532,559	0	0	0	0	0	0	42,653	42,653	0	0	0
B8030901	YUBA CITY	CA	····	05/04/2018	 	483,003	0	0	0	<u>0</u>	ļ0	0	2,929	2,929	0	0	ļ0
B8091204	YUBA CITY	CA	·	11/13/2018		490,574	0	0	0	0	0	0	2,874	2,874	0	0	0

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Val		9	10	11	12	13	Book Value/				
					Recorde			Current				Recorded				
					Investme			Year's Other-		Total		Investment		Foreign		
					Excludin	g Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		`/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
C0020608	YUCCA VALLEY	CA		04/17/2020		0)	0	0	0	0	4,576 4,622	4,576	0	0	0
A6031005	ARVADA			12/31/2006	274	345	0	00	0	0	0			0	0	0
B8100503	ARVADA	00		03/20/2019	988		0	0	0	0	0	4,415			0	0
A7110501	AURORA			01/30/2008	165			00	0	0	0	2, 116			0	0
B2031309 B3051302	AURORA			06/26/2012 07/30/2013	483		J	0	3.421	3.421	0	4,695	4,695		0	0
B5072707	AURORA	CO.		10/05/2015)	0			0	1,844	1,844			0
B8080903	AURORA	CO		11/27/2018	625		0 (0	0	0	0	3,606	3,606		0	0
B8080904	AURORA			11/13/2018		422	0	00	0	0	0	4,312	4,312	0	0	0
B8080905	AURORA			11/27/2018	657		0	0	0	0	0	3,790	3,790	0	0	0
B8080906	. AURORA			11/27/2018	365		0	0	0	0	0	2, 103	2,103		0	0
B2091105	BOULDER	00	-	11/08/2012	1,439		,	0	0	0	·0	4,363	4,363		ļ0	0
B3022707	BOULDER BOULDER			04/29/2013	641 	815	,	0	0	0	0	5,833	5,833		0	0
A4111902	BROOMFIELD	CO		02/15/2019			,	,	0 n	n	n	9,001	9.001		n	n
B2042404	CASTLE ROCK			06/14/2012			j	0	0	0	0	1,667	1,667		0	0
B1033105	CENTENNIAL			06/30/2011	629	186)	0	0	0	0	6,713	6,713		0	0
B2032601	CENTENNIAL	CO		05/17/2012	1,273	640	0	00	0	0	0	11,617	11,617	0	0	0
B2051002	CENTENNI AL	00		07/19/2012	1,368)	0	0	0	0	37,685			0	0
B8013104	CENTENNIAL	00		04/05/2018	613)	0	0	0	0				0	0
A5042204A6070708	COLORADO SPRINGS			07/12/2005	368			0	0	0	0	7, 107	7,107		0	0
A7051808	COLORADO SPRINGS			09/15/2006		118	J	0	0	0	0	3,628			0	0
A8020101	COLORADO SPRINGS	CO	· · · · · · · · · · · · · · · · · · ·	04/09/2008	495))	0	0	0	6,983			0	0
A8082902	COLORADO SPRINGS	CO		11/10/2008	1,655		0	0	0	0	0	8,891			0	0
B1082904	COLORADO SPRINGS			10/28/2011	684		Ď	0	0	0	0	3,996	3,996	0	0	0
B2102501	COLORADO SPRINGS			12/19/2012	540		0	00	0	0	0	4,576	4,576		0	0
B5050401	COLORADO SPRINGS	00		09/01/2015	610		0	0	0	0	0	4,449	4,449		0	0
B7050201	COLORADO SPRINGS			07/31/2017	715	695		0	0	0	0	4,389	4,389		0	0
B9091714	. COLORADO SPRINGS			12/12/2019	500 450		J	0	0	0	0	1,900	1,900		0	0
B9041101	COMMERCE CITY			06/25/2019	682)	0	0	0	0	3,908	3,908		0	0
A7041602	DELTA			07/24/2007	225)	0	0	0	0	5,889	5,889		0	0
A5120602	DENVER			01/25/2006	75	520	0	0	0	0	0	2,593	2,593	0	0	0
A8082009	DENVER			10/02/2008	341	777	0	00	0	0	0	4,427	4,427		0	0
B1030103	DENVER		·	04/22/2011	215	053	0	0	0	0	0	620			0	0
B1030105	DENVER	00		04/22/2011	247			0	0	0	0	713	713		0	0
B1031604 B1052502	DENVER DENVER		·	07/08/2011	305		,	,0	0	0		9,610 2,845	9,610 2,845		0	0
B1052503	DENVER			07/21/2011			j)	0	0	0	2,166	2,166		0	0
B1062402	DENVER			09/01/2011)	0	0	0	0	3,665			0	0
B1070602	DENVER			09/22/2011	400	503)	0	0	0	0	2,014	2,014		0	0
B1110102	DENVER	00		12/13/2011	222	497	0	00	0	0	0	1,297	1,297		0	0
B2031602	DENVER			06/06/2012	370	511	,	0	0	J0	J0	2,109			0	0
B2042502-1 B2051104	DENVER			05/18/2015			,	0	0	0		4,842 2,160	4,842 2,160		0	0
B2071901	DENVER		·	09/18/2012		313	,	,	n	n	n	3,919	3,919		n	n
B2082803	DENVER	.00		11/21/2012	427		Ď	0	0	0	0	3,832	3,832		0	0
B3011503	DENVER			02/26/2013	514	664)	0	0	0	0	2,979	2,979		0	0
B3040401	DENVER			06/14/2013	352		0	00	0	0	0	2,014	2,014	0	0	0
B3040402	DENVER			06/14/2013	823		0	0	0	0	0	4,698	4,698		0	0
B3040403 B3040403-1	DENVER DENVER		·	06/14/2013	888		,	0	0	0	ō	5,070	5,070		ļ0	0
B3040403-1	DENVER			10/25/2018			,	0	0	0	0	2,482	2,482		0	0
B3050204-1	DENVER	00	·	02/21/2020	954	0	,	,	n	n	n	4.040	4.040		n	n
B3071802	DENVER	.00		09/30/2013		020	Ď	0	0	0	0	2,132	2, 132		0	0
B4010302	DENVER			03/10/2014	387	354)	0	0	0	0	1,868	1,868	0	0	0
B4030701	DENVER		.	05/12/2014	1,229)	0	0	0	0	9,361	9,361		0	0
B4091201	DENVER			11/07/2014	182		0	0	0	0	0	932			0	0
IR4U912U1-1	I I I I I I I I I I I I I I I I I I I	(1)	1	11272872018		/53 [ι	۱ ۸		ι	1 ///1	1 ///1		ι 0	

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	. 7			e in Book Value				. 14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B4091702	DENVER	CO		01/05/2015		790,242 484,430	0	0	0	0	00	0	9,081	9,081 2,280	0	0	0
B5050402	DENVER	00	· · · · · · · · · · · · · · · · · · ·	07/16/2015		484,430	0	0	0	0	0	0	2,280	2,280	0	0	0
B5103002	DENVER	00	·	01/15/2016		437, 187	0	0	0	0	0	0	2,009	2,009	0	0	0
B5103003	DENVER			01/15/2016				0	0	0	0	0	1,011	1,011	0	0	0
B6010402	DENVER	CO		02/26/2016			٥٥	0	0	0	0	0	2,671	2,671		0	0
B6012203	DENVER	CO		03/25/2016	***************************************	3,501,316	0	0	0	0	0	0	26,282	26,282	0	0	0
B6033001	DENVER			05/31/2016		872,369	0	0	0	0	0	0	4,091	4,091	0	0	0
B6041103	DENVER			06/21/2016		604,402	0	0	0	0	0	0	2,861	2,861	0	0	0
B6082201	DENVER	00		10/20/2016		503,476	0	0	0	0	00	0	8,276	8,276	0	0	0
B6082502	DENVER	00		11/03/2016		349,256	0	0	0	0	0	0	2,466	2,466	0	0	0
B7062801	DENVER		· 	09/06/2017		1,159,995 981,946	0	0	0	0	0	0	4,413 4,326	4,413 4,326	0	0	0
B7083001	DENVER		·	03/15/201/			 n	0	0	0			4,326	4,326	0	0	0
B8022201	DENVER	CO	· · · · · · · · · · · · · · · · · · ·	04/30/2018		1,292,393	 n	n	n	n	n	n			n	n	n
B8031201	DENVER			05/23/2018		822,897	0	0	0	0	0	0	4,829	4,829	0	0	0
B8051702	DENVER			07/20/2018		576,236	0	0	0	0	0	0	2,024	2,024	0	0	0
B8051703	DENVER			07/20/2018		292,257	0	0	0	0	0	0	1,027	1,027	0	0	0
B8092006	DENVER	00	· · · · · · · · · · · · · · · · · · ·	11/09/2018		606,588	0	0	0	0	0	0	2, 189	2, 189	0	0	0
B9020103	DENVER	00		04/15/2019		414,024	0	0	0	0	00	0	1,529	1,529	0	0	0
C0042201 B1021703	DENVER			07/08/2020			0	0	0	0	0	0	505,774	505,774	0	0	0
B2051103	ENGLEWOOD ENGLEWOOD			03/1//2011			 n	0	0	0	0	0	2,040		0	0	0
B2060601	ENGLEWOOD	CO		09/27/2012		497,445	0	0	0	0	0	0	7, 194	7, 194	0	0	0
B2110601	ENGLEWOOD			01/10/2013		309,837	0	0	0	0	0	0	1, 192	1, 192	0	0	0
B2111603	ENGLEWOOD			01/10/2013		515,812	0	0	0	0	0	0	2,969	2,969	0	0	0
B2111603-1	ENGLEWOOD			07/11/2018		544,732	0	0	0	0	0	0	3, 135	3, 135	0	0	0
B3011802	ENGLEWOOD			03/12/2013		939,868	0	0	0	0	0	0	5,402	5,402	0	0	0
B3103002 B5031903	ENGLEWOOD			01/07/2014			0	0	0	0	0	0	1,893	1,893	0	0	0
B5031904	ENGLEWOOD ENGLEWOOD			05/15/2015			 0	0	0	0	0	0	2,473		0	0	0
B5050403	ENGLEWOOD			07/16/2015		428,528	0	0	0	0	0	0	2,017	2,017	0	0	0
B5103004	ENGLEWOOD			01/15/2016		874,373	0	0	0	0	0	0	4,019	4,019	0	0	0
B5103005	ENGLEWOOD			01/15/2016		314,762	0	0	0	0	0	0	1,447	1,447	0	0	0
B7121501	ENGLEWOOD	00		02/22/2018		1,662,911	0	0	0	0	0	0	6,447	6,447	0	0	0
B8080902	ENGLEWOOD	00		11/27/2018		453,588	0	0	0	0	00	0	2,614	2,614	0	0	0
B9071203	ERIE			09/23/2019		435,885	0	0	0	0	0	0	1,650	1,650	0	0	0
A5060601 B6102402	FIRESTONE		·	08/24/2005 01/13/2017		341,872	0 n	0	0	0	, 0 n	0	13,006	13,006	0	0	0
A8080806	FORT COLLINS			10/28/2008		2,570,991	0	0	0	0	0	0	32,713	32,713	0	0	0
B2091103	GLENWOOD SPRINGS			11/29/2012		942,077	0	0	0	0	0	0			0	0	0
B2091104	GOLDEN	00		11/08/2012		1,909,705	0	0	0	0	0	0	5,700	5,700	0	0	0
B5071001	GOLDEN	00		09/17/2015		463,656	0	0	0	0	0	0	3,457	3,457	0	0	0
B9072502	GOLDEN			10/10/2019		5,435,947	0	<u>0</u>	0	0	. ō	0	32,079	32,079	0	0	0
A8061308	GREELEY GREELEY	00	·	08/25/2008		208,853	0	0	0	0	0	0	1,781	1,781 1,848	0	0	0
B6030810	GYPSUM		·	06/03/2016		2,275,441	 n	n	n	n	,u	n	1,848	1,848	n	n	n
A6122303	HENDERSON			03/29/2007		1,046,038	0	0	0	0	0	0	14,307	14,307	0	0	0
B6070701	HENDERSON	00		08/31/2016		3,542,732	0	0	0	0	0	0	25,450	25,450	0	0	0
B9061001	HENDERSON	00		07/26/2019		1,651,220	0	0	0	0	00	0	3,267	3,267	0	0	0
B2053101	LAFAYETTE	00		10/05/2012		1,660,705	0	0	0	0	0	0	23,237	23,237	0	0	0
B4021203	LAFAYETTE	00		03/27/2014		284,098	0	0	0	0	0	0	1,815	1,815	0	0	0
B8011702	LAFAYETTE		·	04/13/2018		638,389	0	0	0	0	0	0	1,283	1,283	0	0	0
B8012402 A7022602	LAFAYETTELAKEWOOD		·	04/13/2018		313,013	 n	0	0	0		ļ0	630	630 6.199	0	0	0
B7111402	LAKEWOOD	CO		12/20/2017		2,045,888	 n	n	n	n	n	n	13,404		n	n	n
B9010701	LAKEWOOD			04/15/2019		712,079	0	0	0	0	0	0	3,782	3,782	0	0	0
W5032401	LITTLETON			05/21/2015		8,226,988	0	0	0	0	0	0	47, 104	47, 104	0	0	0
A7033002	LONGMONT	00		06/15/2007		414,578	0	0	0	0	0	0	11,701	11,701	0	0	0
V1U3U3U3	LUITEALITE	M	1	05/11/2004		212 445	۸			١			6 903	6 803		Λ.	

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Locatio	n	4	5	6	7		Change	in Book Valu	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D.1.	D:	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5030605	LOVELAND		· · · · · · · · · · · · · · · · · · ·	05/15/2015 06/18/2014		3,646,905 344,232	0	0	0	0	0	0	30,284	30,284	0	0	0
B2042405	PARKER			06/18/2014		469,944	٥٥	0	٠٥	0	0	0	2,298	2,298		0	
B2042406	PARKER			06/14/2012		448, 115	00	0	0	0	0	0	2,191	2,191	0	0	
B2051102	PARKER			06/27/2012		186,427	0	0	0	0	0	0	904	904	0	0	0
B2052202	PARKER			08/02/2012		1,014,885	0	0	0	0	0	0	14,341	14,341	0	0	0
B2052202-1	PARKER	00		02/13/2020		0 .	0	0	0	0	0	0	10,479	10,479	0	0	0
B5011601	PARKER PARKER			02/27/2015			0	0	0	2,815	2,815		4,492	4,492 2,236	0	0	0
B9082702	PARKER			10/31/2019			ں۔۔۔۔۔۔ ۱	n	 n	0	n	n			 n	n	r
A8080805	PLATTEVILLE			10/28/2008		441,038	0	0	0	0	0	0	5,612		0	0	
B4082501	PUEBL0	co	ļ	12/05/2014		347,390	0	0	0	0	0	0	2,740	2,740	0	0	0
A2070301	. THORNTON			12/02/2002		673,390	0	0	0	0	0	0	17,828	17,828	0	0	0
B4071701 A7050103	THORNTON WESTMINSTER			09/26/2014 07/18/2007		101,052	0	0	0	0	0	0	2,434	2,434	0	0	0
A8061001	WESTMINSTER WESTMINSTER	CO		08/27/2008		972,203	ں ۱	n	0 N	0 n	n	n	11,000	11,000	 n	0 n	r
B2061801	WESTMINSTER			08/13/2012		939,308	0	0	0	0	0	0	2,897	2,897	0	0	
A5101206	WHEAT RIDGE			12/31/2006		67,738	0	0	0	0	0	0	2,382	2,382	0	0	0
A7033001	. WHEAT RIDGE		· · · · · · · · · · · · · · · · · · ·	05/29/2007		337,689	0	0	0	0	0	0	5,218	5,218	0	0	0
A6010501	. WINDSOR			12/31/2006		37,115	0	0	0	0	0	0	7,447	7,447	0	0	0
A8061208	BETHEL DANBURY	CT		08/12/2008		211, 191	0۰	0	٥٥	0	0	0	2,757	2,757 7,428	0	0	0
C0020706	EAST HARTFORD	.CT		03/26/2020			00	0	0	0	0	0	5, 102	5, 102	0	0	
A3101002	NORWALK	CT		02/12/2004		243, 191	0	0	0	0	0	0	13,249	13,249	0	0	0
B0080612	. STRATFORD	CT		10/26/2010		128,922	0	0	0	0	0	0	2,400	2,400	0	0	0
B9011601	. WESTPORT	CT		03/21/2019		492,670	0	0	0	0	0	0	2,869	2,869	0	0	0
A5030402 B0040901	WASHINGTON WASHINGTON		· · · · · · · · · · · · · · · · · · ·	06/29/2005		587,673	٥٥	0	0	0	0	0	15,005	15,005 3,895		0	0
B1011106	WASHINGTON	DCDC.		03/11/2011		444,276	0	0	0	0		0	2,302		0	0	
B1011106-1	. WASHINGTON	DC		04/05/2018		120,111	0	0	0	0	0	0	616	616	0	0	0
B1110901	. WASHINGTON	DC.		12/22/2011		624,918	0	0	0	0	0	0	3,765	3,765	0	0	0
B3070302 B4110602	WASHINGTON WASHINGTON			09/26/2013		384,360518.001	0	0	0	0	0	0	4,977	4,977	0	0	0
B4121201	WASHINGTON	DC		01/23/2015		3,382,397	0۱	0	0	0		0		3,791 27,645	0	0	
B4121201-1	WASHINGTON	.DC.		01/30/2018		2,001,777	0	0	0	0	0	0	15,417	15,417	0	0	0
B4121702	WASHINGTON	DC		02/25/2015		920,785	0	0	0	0	0	0	6,976	6,976	0	0	0
B5080401	. WASHINGTON	DC	ļ	09/25/2015		690,699	0	0	0	0	0	0	3,401	3,401	0	0	0
B6031701	. WASHINGTON	DCDC		05/16/2016		6,465,082 1,743,711	0	ō	0	0	0	ō	31,416	31,416	0	0	0
B6111701	WASHINGTON	DCDC.		01/31/2017 03/27/2017			0 n	0 n	0 n	0 n	0	0 	8,939		0 n	0 n	0
B8030601	WASHINGTON	DC		05/27/2017		1,507,267	0	0	0	0	0	0	6,567	6,567	0	0	
B8051001	. WASHINGTON	DC		07/24/2018		1, 102, 178	0	0	0	0	0	0	4,556	4,556	0	0	0
B8081502	. WASHINGTON	DC		11/02/2018		1,876,253	0	0	0	0	0	0		7,590	0	0	0
B8092102 B8101804	WASHINGTON WASHINGTON	DCDC		12/27/2018		4,179,254	0	0	0	0	0		16,816	16,816 8,024	0	0	0
B9030401	WASHINGTON	DC		05/22/2019		2,093,476 732,126	ں م	U	۰۰۰۰		u	, ₀		8,024	٥	U	
B9061301	WASHINGTON	DC		08/30/2019		2,664,324	0	0	0	0	0	0	11,212	11,212	0	0	
B9081403	WASHINGTON	DC		10/03/2019		3,074,903	0	0	0	0	0	0	13,966	13,966	0	0	0
C0012805	. WASHINGTON	DC		03/19/2020		0	0	0	0	0	0	0	51,938	51,938	0	0	0
C0031201	. WASHINGTON	DCDE		07/30/2020		0	0	0	0	0	0	0	3,366,798	3,366,798	0	0	ļ0
B0120817	HARRINGTON	DE DE		08/05/2005		1,199,571	ں ۱	0 n	0 N	0 n	n	,o	21, 165	21, 165	 n	0 n	u
B6021101	APOPKA	FL.		05/27/2016		2,684,216	0	0	0	0	0	0	19,626	19,626	0	0	
A7021202	. ATLANTIC BEACH	FL		04/24/2007		373,260	0	0	0	0	0	0	5,774	5,774	0	0	0
B0120802	. ATLANTIS	<u>F</u> L		03/01/2011		1,389,522	0	0	0	0	0	0	13, 125	13, 125	0	0	0
B3013101 B8030501	AUBURNDALE AUBURNDALE	. <u>F</u> L		04/22/2013		579,835 .	0	0	0	0	0	. ō	5, 141 3,442	5,141	0	0	0
B6032901	AVON PARK	. tLrL		05/11/2018		405,752	0 ^	0	0	0	0	0		3,442 15,764	0	0	0
B7013104	AVON PARK	FL		04/20/2017		1,281,885	00	0	٥٥	0	0	0	2,854		٥	0	o
B7013104-1	AVON PARK	FL		08/09/2017		543,664	0		0	0	0	0	3,683		0	0	
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					All Mortgage Loans D	ISPOSED, Tran										
1	Location		4	5	6 7	'		ge in Book Valu				14	15	16	17	18
	2	3			Book '		9	10 Current	11	12	13	Book Value/ Recorded				
				1	Inves			Year's Other-	.	Total		Investment		Foreign		
					Exclu		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Acci			Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior			Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A6020903	BARTOW	State	Type	12/31/2006	Date Filor	53,204	Accietion	Recognized	Other	(0+9-10+11)	DOOK Value		8,799		Disposai	Disposai
B8092004	BARTOW	FI		11/27/2018		.310,953	0	0	0	0	0	1,731	1,731		0	0
B5072705	BOCA RATON	FL		10/05/2015		455,547	0	0 0	0	0	0	3,328	3,328		0	0
B9121701	BOYNTON BEACH	FL.		02/05/2020		0	0	00		0	0	3,321	3,321		0	0
C0062501	BOYNTON BEACH	FL		07/28/2020		0	0	00		00	0	282,489	282,489		0	0
B5030506	BRADENTON	FL		06/01/2015		,930,263		00		0	0	15,928	15,928		0	0
B6111401	BRADENTON	FL		01/30/2017		,419,453		0 0		00	0	9,755	9,755		0	0
B7031308 B8012501	BRADENTON	tL		06/09/2017		,243,539 ,038,795		00		0	0	2,567 6.042	2,567 6.042		0	0
W8051801	BRADENTON	FI		03/10/2018		250,000	0	n n		0	0	18.882	18,882		0	0
B9052006	BRANDON	FL		08/28/2019		426,818	.0	0		0	0	13,270	13,270		0	0
B2013101	BROOKSVILLE	FL.		03/28/2012	1	401,476	.0 []	0	C	0	0	8,454	8,454		0	0
B5030508	BUSHNELL	FL		06/01/2015	1	808,567		0 0	0) 0	0	14,927	14,927		0	0
B5031901	CAPE CORAL	FL		06/15/2015		330,611		00	0	00	0	3,332	3,332		0	0
B2113002	CASSELBERRY	F	·	01/30/2013	1	087,286	.0	0 0	<u>0</u>	0	0	9,718	9,718		0	0
A5070602 A3051907	CHIEFLAND		-	09/22/2005	 	.422,092		u 0		0	ļ0	15,842 5,158	15,842		0	0
A3051907	CLEARWATER	FL	·	08/14/2003 02/28/2008		.357 , 116 .565 , 994		n 0		0	0		5, 158	0	0	0
B3090501	CLEARWATER	FI		11/22/2013		463.615	0	n)	0	3,631	3,631	0	0	0
B9032701	CLEARWATER	FL		06/07/2019		899, 175	0	0 0	0	0	0	4.974	4.974	0	0	0
B9052005	CLEARWATER	FL		08/28/2019		985,052	.0	00		0	0	27,259	27,259	0	0	0
B9072904	CLEARWATER	FL		11/04/2019	2	372,000		0	0	00	0	9,673	9,673		0	0
C0030301	CLEARWATER	FL		06/18/2020		0		00	0	00	0	3,559	3,559		0	0
B9031801	CLERMONT	FL	. 	05/20/2019		338,700		00	c	0	0	18,898	18,898		0	0
A4040230 A4040230-2	CORAL GABLES	FL		07/08/2004		.335, 164		0 0	0	00	0	16,569	16,569		0	0
A4040230-2 A6040405	CORAL GABLES	FL		07/15/2015 12/31/2006		.547,721 29,551		D		0	0	4,080	4,080 3,038		0	0
A7112701	CORAL GABLES	FI		01/18/2008		.190, 118	0	0	0	0	0	1,807	1,807		0	0
B2083004	CORAL GABLES	FL		11/20/2012		.368,066	.0	00	0	0	0	5,317	5,317	0	0	0
B8011503	CORAL GABLES	FL		03/15/2018		.305,320		0	2,422	2,422	0	589	589		0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		,099,287	0	00	0	00	0	4,442	4,442		0	0
B1029922	CRESTVIEW	<u>F</u> L		03/31/2011		.579,044	0	0 0	L	00	0	3,769	3,769		0	0
B5010902	DANTA	FL		04/10/2015		, 174 , 492		00		0	0	9,032	9,032	0	0	0
B7042502 B8101801	DAYTONA BEACH	 FI		06/30/2017 01/11/2019		.585, 126	0	n		0	0	67,891	67,891 4,700	0	0	0
B6081803	DEFUNIAK SPRINGS	FL		10/31/2016		626,338	0	0	0	0	0	12,511	12,511	0	0	0
B7022102	DEFUNIAK SPRINGS	FL		03/31/2017		188,663	0	00	0	0	0	14,602	14,602	0	0	0
B5072704	DELAND	FL		10/05/2015		.227,609		00		00	0	1,663	1,663		0	0
A8022219	DELRAY BEACH	FL		05/15/2008		.129,709		00	0	00	0	572	572		0	0
B3020801	DELRAY BEACH	FL		04/05/2013		452,880		D 0	J) ō	<u>0</u>	3,966	3,966		<u>0</u>	0
B1080201 B1029915	DELTONA			10/13/2011		.560 , 793 .927 , 606		0		0	0	17, 189 5, 167	17, 189 5, 167		0	0
B1029915	DESTIN	FL	·	05/24/2011		.927,606	0	n 0		,0	0				0 n	0
B6031801	DUNNELLON			06/24/2016		,326,112		0	0) [0	17,856	17,856		0	0
B3081904	FLORIDA CITY	FL	[11/05/2013		285,609	.0	0		0	0	6,553	6,553		0	
B5021702	FLORIDA CITY	FL		05/22/2015		.481,337	.0	0	ļ0	00	0	9,461	9,461	0	0	0
B8103003	FORT LAUDERDALE	FL		01/29/2019		.530,927		00	0) 0	0	2,871	2,871	0	0	0
00032302	FORT LAUDERDALE	FL		05/14/2020		0		D 0	J) ō	<u>0</u>	11,210	11,210		<u>0</u>	0
B1110702 B1110702-1	FORT MYERS		· 	01/18/2012		.367,474		0		0	0	3,376	3,376		0	0
B1110/02-1	FORT MYERS	FL	·	08/03/2020		.265,020		n 0		,0	0		49,000		0	0
B3032803	FORT MYERS	FI		05/13/2013		.700,086	0	D n	n	,)	n	5,755	5,755		n	n
B3120301	FORT MYERS	FL		02/11/2014		306, 193	.0	0	0	0	0	2,287	2,287		0	0
B8060701	FORT MYERS	FL		08/17/2018		.875,260	0	0			0	3,329	3,329		0	0
B1091303	FORT PIERCE	FL		11/23/2011		.882, 134	.0	0	11,812	11,812		0	0	0	0	0
B5121402	FORT PIERCE	FL		03/10/2016	1	,715,259		00	20,150	20,150	0	0	0	0	0	0
B7030304	FORT PIERCE	F		06/30/2017		810,587	0	0 0	L	0 0	0	5,244	5,244		0	0
B2062004	FORT WALTON BEACH			10/31/2012		.317,411 		n 0		, <u>0</u>	ļō				0	0
B1029929 A5071903	FT LAUDERDALE	FL	·	05/24/2011	J ¹	,024,278 489.550	0	n 0		,0	0 n	5,265 5.821	5,265		0 n	0 n

			1			oans DISPO	SED, Transf										
1	Locat		4	5	6	7				e/Recorded In			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-	-	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date	Prior Year	(Decrease)	`/Accretion ´	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
A6080301	GAINESVILLE	FL		09/28/2006		.516.511	0	0	0		0	0	6.232	6,232	0	0	0
A8052001	GAINESVILLE	FL.		07/15/2008			0	0	0		00	0	6,232	39,876	0	0	0
B1029937	GULF BREEZE	FL		05/06/2011		286,481	0	0	0		00	0	9, 135	9, 135	0	0	0
B1029938	GULF BREEZE	FL		09/30/2011			0	0	0	(00	0		3, 109	0	0	0
A9042004	HAINES CITY	FL		06/30/2009		625,297	0	0	0		00	0	7,952	7,952	0	0	0
B0020801	HIALEAH	<u> </u> <u>F</u> L		03/30/2010		745,762	0	0	0		0 0	0	5,743	5,743	0	0	0
B4071401	HIALEAH	<u> </u> <u>!</u> L	···	09/23/2014		354,381	0	0	0	3, 105	53, 105	0	837	837	0	0	0
A9021203 B8012201	HOLLYWOOD	FL		04/16/2009			0	0	0		00	0	6,279 6,480	6,279 6,480	0	0	0
B6042702	HOMOSASSA			08/31/2018		1,710,710	٥٥	0	0		n	0				0	0
B5030507	HUDSON	FI		06/01/2015		2,209,621	o	n	n		n n	0 n	17,730	17,730	o	n	n
A2092705	JACKSONVILLE	FL		12/12/2002		146, 199	0	0	0	(0	0	3,244	3,244	0	0	0
A7013005	JACKSONVILLE	FL.		03/30/2007		190,755	0	0	0		00	0	1,918	1,918	0	0	0
A7120701	JACKSONVILLE	FL		02/26/2008			0	0	0		0	0	3,062	3,062	0	0	0
B1012704	JACKSONVILLE	FL		03/25/2011		2, 197, 982	0	0	0	0	00	0	33,523	33,523	0	0	0
B3032501	JACKSONVILLE	FL		06/04/2013		435,452	0	0	0	(00	0	5,884	5,884	0	0	0
B3041901	JACKSONVILLE	FL		06/28/2013		431,312	0	0	0		00	0	10,538	10,538	0	0	0
B5010502	JACKSONVILLE	<u>F</u> L		03/25/2015		219,717	0	0	0		00	0	819		0	0	0
B5011901	JACKSONVILLE	<u>t</u>		03/25/2015			0	0	0		00	0	17,330 .	17,330	0	0	0
B5031301	JACKSONVILLE JACKSONVILLE		·	05/28/2015		427,934	0	0	0	· · · · · · · · · · · · · · · · · · ·	0	0	1, 175 9, 136	1, 175	0	0	0
B5041405	JACKSONVILLE	FL	·· ····	06/05/2015 06/30/2015		1,086,649	0	0	0		00	0		9, 136 13, 002	0	0	0
B6061002	JACKSONVILLE JACKSONVILLE	Гь		00/30/2013		539,546	٥٠	0	0 n		n	0	3,414	3,414	٥		
B6112201	JACKSONVILLE	FI		01/30/2017		2,416,642		0	0		n n			17, 121		0	
B7100914	JACKSONVILLE	FI		12/12/2017			0	0	0		0 0	0	2,397	2,397	0	0	0
B8030701	JACKSONVILLE BEACH	FL		05/11/2018		1,600,801	0	0	0		00	0	6,549	6,549	0	0	0
B8062201	JUPITER	FL		.08/24/2018			0	0	0		ō [o	0	4,553	4,553	0	0	0
B8081501	JUPITER	FL		10/12/2018		627,863	0	0	0		00	0	3,519	3,519	0	0	0
B9010401	JUPITER	FL		02/27/2019			0	0	0	(00	0	4,524	4,524	0	0	0
B9121801	JUPITER	FL		03/31/2020		0	0	0	0	0	00	0	3,811	3,811	0	0	0
A8121018	KISSIMMEE	<u>F</u> L	···	03/30/2009		406,977	0	0	0	ļ	0 0	0	8,546	8,546	0	0	0
B1011403	KISSIMMEE		···	04/05/2011		669,828	0	0	0		00	0	21,921	21,921	0	0	0
B3061302	KISSIMMEE	FL		09/06/2013		990,249	0	0	0		00	0	8,600 647	8,600 647	0	0	0
B9052003	KISSIMMEE	Гь		06/26/2019		675,565	٥٠٠		0 n		n		5,462	5,462	٥	o	0
B2082901	LAKE CITY	FI		12/07/2012		489,569	0	0	0		0 0	0	4,250	4,250	0	0	0
B9032901	LAKE CITY	FL		06/17/2019		2,354,547	0	0	0		00	0	4,290	4,290	0	0	0
B2050904	LAKE MARY	FL		07/20/2012			0	0	0		00	0	5,609	5,609	0	0	0
B4120302	LAKE MARY	FL		02/02/2015			0	0	0	0	00	0	3,087	3,087	0	0	0
B2090402	LAKE WORTH	FL		10/31/2012		735,724	0	0	0	ļ0	0 0	0	6,847	6,847	0	0	0
B2032301	LAKELAND	<u>-</u> <u>F</u>		06/29/2012		741,942	0	0	0	ļ	D 0	0	7,042	7,042	0	0	0
B3020601	LAKELAND	<u>F</u> L		04/09/2013		759, 198	0	ļ0	ļō	<u> </u>	n 0	0	6,487	6,487	0	ļ0	ļ0
B6032903 B8010205	LAKELAND		·	07/12/2016 04/30/2018		1,344,005	0	0	0	· · · · · · · · · · · · · · · · · · ·	n 0	0	22,2172,726	22,217	0	0	0
A7121803	LARGO	FI		02/29/2008		862,263	o	0 n	0 n		n	0 n			o	n	n
B5030511	LARGO	FI		06/01/2015		1,744,551	n	n	n		o	n	13,814	13.814	n	n	n
A2110405	LAUDERHILL	FL		01/22/2003		147,072	0	0	0		0	0	6,473	6,473	0	0	0
B7030303	LEESBURG	FL.		06/30/2017		412,768	0	0	0		0	0	3,381	3,381	0	0	0
B8050301	LEHIGH ACRES	FL		07/20/2018			0	0	0		00	0	2, 182	2, 182	0	0	0
B1050401	LIVE OAK	FL		06/15/2011		829,344	0	0	0	ļ0	0 0	0	4,660	4,660	0	0	0
A7080106	LONGWOOD	<u>F</u> L		10/24/2007		379,321	0	0	0	2,073		0	1,761	1,761	0	0	0
B8072602	LONGWOOD	<u>F</u>	···	09/07/2018		536,471	0	0	0		•	0	3,074	3,074	0	0	0
B8072603	LONGWOOD	<u>-</u> <u>-</u>	 	09/07/2018		653,460	0	ļ0	ļ0		n 0	0	3,745	3,745	0	ļō	ļ0
B2010501	MADEIRA BEACH			04/11/2012 06/28/2007		1,502,579 523,876	٥	0	0	5,513	0	0	22,537	22,537	0	0	0
A7080910	MEDLEY	FI		10/05/2007			o	0 n	u		n n	0 n			0 n	n	n
A8030713	MELBOURNE	FL		06/25/2008	************	140,723	o	0	0		0 0		1,868	1,868	0	0	0
B1092201	MELBOURNE	FL		11/18/2011		829,598	0	0	0		00	0	12,735	12,735	0	0	0
B4022001	MELBOURNE	FL		04/28/2014		1,874,769	0	0	0				14,661	14,661	0	0	0
DAU0420A	MEI DOLIDNE			10/21/2014	I	736 003	n	0	1	5 52	1 5 501	0	1 900	1 900	Λ	0	0

					All Mortgage Loans [DISPOSED, Trans									1	
1	Location		4	5	6	7		ge in Book Value				14	15	16	17	18
	2	3			Reco	Value/ 8 prded itment uding Unrealized		10 Current Year's Other- Than-	11 Capitalized	Total Change	13 Total Foreign			Foreign Exchange	Realized	Total
			Loan	Date		rued Valuation erest Increase		Temporary i) Impairment	Deferred Interest and	in Rook Value	Exchange in	Accrued Interest on	Consid-	Gain (Loss) on	Gain (Loss) on	Gain (Loss) on
Loan Number	Citv	State	Type	Acquired		erest Increase Year (Decrease	(Amortization /Accretion	Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6050901	MELBOURNE	FL	Турс	07/28/2016		1,702,283	0 /Accretion) (1	Other	(0.9-10.11)	DOOK Value	28,015	28,015		0	0
B7030308	MELBOURNE	FL		05/12/2017		738,639	.0	0	0	0	0	4,660	4,660	0	0	0
B9081502	MELBOURNE	<u>F</u> L	. 	11/07/2019	1	,850,000	.0	00	0	0	0	72,012	72,012		0	0
B2101502	MERRITT ISLAND	.		12/19/201212/31/2006		486,391 277,188	.0) 0	0		0	6,855	6,855		0	0
A6040403	MIAMI	FL.		12/31/2006		48,306	.0	0	0	0	0	1,071	1,071		0	0
A6040404	MIAMI	FL		12/31/2006		90,266	.00	00	0	0	0	2,017	2,017		0	0
A6040406A6122702	MIAMI	FL		12/31/2006	····	78,357	.0	0	0	0	0	1,744	1,744		0	0
A7082203	MIAMI	FI		11/07/2007		246,858	0	0	0	0	0		6, 158		0	0
A8080101	MIAMI	FL		10/23/2008		171,489	.0	0	0	00	0	6,550	6,550	0	0	0
B1063009	MIAMI	FL	·	09/26/2011	ļ	781,398	.0	0	0	0	0	7,880	7,880		0	0
B2053002	MIAMI	FL		12/07/201203/08/2013	<u> </u>	242,474	.0	0	0	0	0	2,156 10,085	2, 156		0	0
B3032002	MIAMI	FL		05/08/2013		.114,278	0	0	0	0	0		7,748		0	0
B5032501	MIAMI	, FL		06/30/2015		575,275	.0	0	0	0	0	4,730	4,730	0	0	0
B6121205	MIAMI	FL	-	02/21/2017	·	1,248,295	.0	0	0	0	0	19,357	19,357	0	0	0
B8110601	MIAMI BEACH	FL	·	01/24/201903/15/2018		780,434 411,296	.0	0	3.001	3.001	0	2,037 838	2,037		0	0
B3042905	MIAMI GARDENS	FL		07/31/2013		1,047,234	0 (0		0	0	9,216	9,216		0	0
B1041903	MIDDLEBURG	FL		06/28/2011		1,152,311	.0	0	0	00	0	5,659	5,659	0	0	0
00031210	MILTON	<u>F</u> L	. 	05/27/2020		0	.0	0	0	0	0	4,325	4,325		0	0
A7052408	NAPLES			08/15/2007 07/15/2011		283,611 380.102	.0		0	0	0	3,775	3,775 3.377		0	0
B9022701	NAPLES	FL.		05/03/2019		488,535	.0	0	0	0	0	1,794	1,794		0	0
B7020805	. NEPTUNE BEACH	FL		04/26/2017		541,594	.0 0.	0	0	0	0	1, 150	1, 150	0	0	0
B6120103	NEW PORT RICHEY	FL	·	02/10/2017		1,293,563	.0	00	0	0	0		8,309		0	0
B5031302 B5052701	NORTH FORT MYERS	FI		08/31/2015		3,261,242 2,375,718	.0	,	0	0	0	25, 162 8, 976	25, 162		0	0
A8093003	OCALA	FL.		11/01/2008		1,172,052	.0	0	0	0	0	4,958	4,958		0	0
B3030704	OCALA	FL		05/16/2013		490,712	.0	0	0	0	0	4, 166	4, 166		0	0
B9020401	OCALA	FL		04/03/2019		618,820 1.678.024	.0	0	0	0	0	5,004 9,408	5,004 9,408		0	0
B9072903	OLDSMAR	FI		11/12/2019		5,121,650	0	0	21,061	21,061	0				0	0
B0011902	ORANGE PARK	FL.		03/22/2010		592,669	.0	0	0	0	0		7,116		0	0
A4021301	ORLANDO	<u>F</u> L		03/30/2004		647,834	.0	00	0	0	0	8,760	8,760		0	0
B0022303	ORLANDO	FL		08/02/2010	·····	764,031 1,356,126	.0	0	0	0	0	8,933	8,933		0	0
B0072606 B1042805	ORLANDO		·	11/30/2010 07/15/2011	·	.409,626	0	0	n	0	0		4,293		0	0
B2091201	ORLANDO	,FL		12/11/2012		1,770,844	.0	0	0	00	0	16,129	16,129		0	0
B3041902	ORLANDO	FL		07/11/2013	 	630,209	.0	0	5,205	5,205	0	0	0	0	0	0
B4010802 B4013001	ORLANDO	FL		04/04/2014	·	2,310,965 512.804	.0	0	0	0	0	27,724	27,724		0	0
B6102101	ORLANDO	FL.		04/23/2014		1,844,492	.0	Ď [0	0	0	0	21, 147	21, 147		0	0
B7033002	ORLANDO	FL		08/30/2017		2,912,446	.0	0	0	0	0	18,037	18,037	0	0	0
B7072002	ORLANDO	FL		10/05/2017	ļ	1,299,650	.0	0	0	0	0	11,155	11, 155		0	0
B7102602 B7122001	ORLANDO ORLANDO	.	-	12/22/201702/12/2018		3,662,530 5,490,214	.0	,	0	0	0 n	54,962 34,433	54,962 34,433		0 n	0 n
B8101601	ORLANDO	FL		12/21/2018		1,678,873	.0	ō [0	0	0	6,756	6,756		0	0
B9053103	ORLANDO	FL		07/30/2019		1,778,964	.0	0	13,293			0	0	0	0	0
W8032701	ORLANDO	. FL	·	05/21/2018	. 10),303,502	.0	<u>0</u>	99,453		0	11,093	11,093		0	0
B5041504 B3020502	PALMIKA PALMIBAY	FI	· · · · · · · · · · · · · · · · · · ·	06/30/2015 05/28/2013		820,795 _404,112	0	٥٠	u	, n	0 n	9,542	9,542		n	0 n
B3020502-1	PALM BAY	FL.		12/20/2017		354,237	.0	0	0	0	0	3,006	3,006		0	0
B3042902	PALM BAY	FL		07/29/2013		472,941	.0	0	0	0	0	3,958	3,958	0	0	0
B6042701 B1050602	PALM BAYPALM COAST	. FL		07/21/2016		1,066,539 325,841	.0	Ö ō	0	0	ļ0	11, 178	11,178	0	0	0
B8011001	PALM HARBOR	FI	·	07/20/2011	·	325,841	.0	,	u	,u	0	4,978	4,978		0	0
B1070502	PALMETTO	FL		09/08/2011		491,704	.0	Ď	0	0	0	5,004	5,004		0	0
B1029901	PANAMA CITY	FI		05/25/2011		.388.667	0	0	0	0	0	7.736	7.736		0	0

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

				Showing A	All Mortgage Loans I	DISPOSE	D, Transfe	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location		4	5		7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3			Book	Value/	8	9	10	11	12	13	Book Value/				
					Rec	orded			Current				Recorded				
					Inves	stment			Year's Other-		Total		Investment		Foreign		
					Excl	luding U	Jnrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5091703	PANAMA CITY	FL	1350	11/06/2015	Buto 1 Hot	515,883	n	// (COTOLIOI)	1 teeogriized	011101	(0.0 10.11)	DOOK VAIGE	3,800	3,800	Люрова	О	Diopodai n
B5091704	PANAMA CITY	FL		11/06/2015		773,839	0	0	0	0	0	0	5,700	5,700	0	0	0
B5091705	PANAMA CITY	FL		11/06/2015		1,303,320	0	0	0	0	0	0	9,599	9,599	0	0	0
B1029906	PANAMA CITY BEACH	FL		05/25/2011		2,024,626	0	0	0	0	0	0	10,401	10,401	0	0	0
B1029909	PANAMA CITY BEACH	FL		05/25/2011		.1,094,157	0	0	0	0	0	0	5,622	5,622	0	0	0
B1029949	PANAMA CITY BEACH	FL		10/14/2011		674,469	0	0	0	0	0	0	4,733	4,733	0	0	0
B8082701	PANAMA CITY BEACH	FL		11/05/2018		715, 191	0	0	0	0	0	0	3,982	3,982	0	0	0
B9061302	PANAMA CITY BEACH	<u>F</u> L		08/23/2019		426,614	0	0	0	0	0	0	2,502	2,502	0	0	0
B7102601	PEMBROKE PINES	tL		12/22/2017 05/25/2007		5,307,089 284,104	0	0	0	0 4,585	4,585	0	33,673	33,673	0	0	0
A7091403	PENSACOLA	FL		05/25/2007		284, 104	ا ۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰	0 n	0	4,585 n	4,585	0			 n	0	0
B1029961	PENSACOLA	FI		05/06/2011		425,265	o	n	0 n	n	n	0 n	13,559	13,559	 n	n	0 n
B6022602	PENSACOLA	FL		04/19/2016		.3,445,814	n		n	n	n	n	25,345	25,345		n	
B8090701	PENSACOLA	FL		12/17/2018		4,760,170	0	0	0	0	0	0	25,893	25,893	0	0	0
B8092703	PENSACOLA	FL		12/20/2018		2,897,951	0	0	0	0	0	0	16,313	16,313	0	0	0
B9120601	PENSACOLA	FL		02/27/2020		0	0	0	0	0	0	0	9,086	9,086	0	0	0
C0042302	PENSACOLA	FL		06/18/2020		0	0	0	0	0	0	0	590,544	590,544	0	0	0
B5111902	POMPANO BEACH	FL	· · · · · · · · · · · · · · · · · · ·	02/05/2016		418 , 107	0	0	0	0	0	0	3,024	3,024	0	0	0
B8073003	POMPANO BEACH	<u>F</u> L		10/18/2018		603,329 534,300	0	0	0	0	0	0	3,436	3,436	0	0	0
A8022220 B5030510	PORT CHARLOTTE		· · · · · · · · · · · · · · · · · · ·	05/15/2008		534,300		0	0	0	0	0	2,355 18,855	2,355 18,855		0	
B5112001	PORT CHARLOTTE	FL		02/03/2016		914,480		0	0	0 n		0		3,310	٥	0	
B9053107	PORT CHARLOTTE	FI		08/26/2019		334,667	0	0	0	0	0	0	1,896	1,896		0	0
B9011001	PORT ST LUCIE	FL		03/27/2019		1,331,258	0	0	0	0	0	0	2,425	2,425	0	0	0
B1029931	PORT ST. JOE	FL		05/25/2011		759,533	0	0	0	0	0	0	4,231	4,231	0	0	0
C0022702	QUINCY	FL		05/01/2020		0	0	0	0	0	0	0	11,501	11,501	0	0	0
A7060804	ROSEMARY BEACH	FL		09/07/2007		285,683	0	0	0	0	0	0	4,002	4,002	0	0	0
B8042005	ROTONDA WEST	<u>F</u> L		07/13/2018		239,678	0	0	0	0	0	0	678	678	0	0	0
B6121201	SAFETY HARBOR	FL		02/27/2017	······	.4,425,334	0	0	0	0	0	0	9,661	9,661	0	0	0
	SAINT CLOUD	rL		05/15/2015 07/09/2013		761,494 414,111		0	0		3,274	0	14,625	14,625	٥	0	0
A6061304	SANFORD	FI	· · · · · · · · · · · · · · · · · · ·	08/22/2006		968.792		0	0			0	29,570	29.570		0	0
B7041204	SANFORD	FL		06/19/2017		948,110	0	0	0	0	0	0		6,040	0	0	0
B1029950	SANTA ROSA	FL		05/24/2011		1,528,710	0	0	0	0	0	0	7,853		0	0	0
A7051604	SANTA ROSA BEACH	FL		08/02/2007		1,102,652	0	0	0	0	0	0	8,511	8,511	0	0	0
A6030704	SARASOTA	FL		12/31/2006		335,779	0	0	0	0	0	0	10,858	10,858	0	0	0
B1080802	SARASOTA	FL		10/20/2011		354,556	0	0	0	0	0	0	10,788	10,788	0	0	0
B2042005	SARASOTA	<u>F</u> L		06/28/2012		776,784	0	0	0	<u>0</u>	ļ0	0	10,741	10,741	0	0	0
B5110601	SARASOTA SARASOTA	tL		01/04/2016		2,759,962 1,979,349	0	0	0	ļ0	0	0	19,309	19,309	0	0	0
B8020806	SARASOTA	FL		05/21/2018		2,370,497	u	u	0 n	U	0	0 n	12,234	12,234	 n	U	0
B9112601	SARASOTA	FI		02/20/2020		n	o	n	n	n	n	n	2,431	2,431	٥	n	n
B2091702	SEBASTIAN	FL		12/17/2012		1,484,234		0	0	0	0	0	13, 198		0	0	0
A8012303	SPRING HILL	FL		04/14/2008		861,355	0	0	0	0	0	0	3,829	3,829	0	0	0
A7073103	ST AUGUSTINE	FL	L	10/05/2007		63,443	0	0	0	0	0	0	902	902	0	0	0
C0030503	ST PETERSBURG	FL		05/28/2020		0	0	0	0	0	0	0	4,551	4,551	0	0	0
C0030505	ST PETERSBURG	<u>F</u> L		05/28/2020		0	0	0	0	0	0	0	7,841		0	0	0
B3120302	ST. PETERSBURG	FL		02/04/2014		208,089	0	0	0	ļō	ļ	0	1,619	1,619	0	ļ0	0
B6111020	ST. PETERSBURG	tL		01/18/2017		1,482,219	0	0	0	0	0	0	10,341	10,341	0	0	0
B7091902 C0030504	ST. PETERSBURGST. PETERSBURG	rL		11/17/2017 05/28/2020		588,718	0	0	0	0	0	0		2,402 3,641	0	0	0
B3071001	STUART	FI		03/28/2020		784.291	o	o	n	n	n	n	5.992	5.992	 n	n	n
B1032201	TALLAHASSEE	FL		05/10/2011		1,261,686		0	0	14, 157	14, 157	0	0	0	0	0	0
B3031805	TALLAHASSEE	FL.		06/07/2013		302,953	0	0	0	0	0	0	3,990	3,990	0	0	0
B3031807	TALLAHASSEE	FL		05/30/2013		1,530,496	0	0	0	0	0	0	13,312	13,312	0	0	0
B6021001	TALLAHASSEE	FL		06/13/2016		1,927,999	0	0	0	0	0	0	32, 166	32, 166	0	0	0
B6111011	TALLAHASSEE	<u>F</u> L		04/03/2017		2,715,460	0	0	0	0	0	0	16,697	16,697	0	0	0
B0120803	TAMARAC	FL		03/01/2011		1,205,653	0	ļ <u>0</u>	0	ļ0	ļ0	0	11,387	11,387	0	ļ0	0
A5112303	TAMPA	tL		12/31/2006		222,242	0	0	0	ļ0	0	0	7,616	7,616	0	J0	0

					All Mortgage Loans		SED, Transf										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal II	nterest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8061701	TAMPA	FL		08/22/2008		175,773352,152	0	0	0	0	0	0	4, 154	4,154 4,522	0	0	0
A8081102	TAMPA	. <u>F</u> L		10/02/2008		352, 152	0	0	0	0	0	0	4,522		0	0	0
B0011401	TAMPA	. 	·	03/30/2010		542,459	0	0	0	0	0	0	21,865	21,865	0	0	0
B0111605	TAMPA			02/04/2011		440,558	٥٥	0	0	0	0	0	7,739	7,739 5,300	0	0	0
B1082202	TAMPA	FI		10/11/2011		816,208	0	0	0	0	0	0	12,554	12.554	0	0	0
B2100102	TAMPA	FL.		12/14/2012		1,006,419	0	0	0	0	0	0	9,056	9,056	0	0	0
B3082303	TAMPA	FL		11/20/2013		715,738	0	0	0	0	0	0	5,980	5,980	0	0	0
B3100704	TAMPA	. <u>F</u> L	.	12/30/2013		4,821,287	0	0	0	0	0	0	26,226	26,226	0	0	0
B4012403	TAMPA	. <u>F</u> L		04/15/2014		409,615	0	0	0	ō	<u>0</u>	0	3,312	3,312	0	0	0
B4031002 B5022601	TAMPA	.		06/12/2014 04/13/2015		202,738567,222	0	0	0	0	0	0	4, 186	4, 186 11, 117	0	0	0
B5031602	TAMPA	FI	-	05/28/2015	·····	845,852	 n	n	n	n	n	n		6,465		n	n
B5031902	TAMPA	FL		06/10/2015		3,583,312	0	0	0	0	0	0	28,374	28,374	0	0	0
B5110401	TAMPA	FL		01/29/2016		795, 155	0	0	0	0	0	0	5,378	5,378	0	0	0
B6072101	TAMPA	FL	.	10/13/2016		329,981	0	0	0	0	0	0	2,240	2,240	0	0	0
B9012501	TAMPA	. <u>F</u> L	-	04/19/2019	ļ	388,491	0	0	0	0	0	0	2,027	2,027	0	0	0
B9102501	TAMPA	. <u> </u>	·	01/16/2020		0	0	0	0	0	0	0	3,649	3,649	0	0	0
C0020401 C0031204	TAMPA	.	·	05/06/2020 06/03/2020			0	0	0	0	0	0	16,946	16,946	0	0	0
W8051001	TAMPA	FI		08/21/2018		6,586,989	 0	0	0	31,714	31,714		137,410	137,416	0	0	
W8051001A	TAMPA	FL		09/16/2019		122,549	0	0	0	629			0	0	0	0	0
A6041203	TARPON SPRINGS	FL		12/31/2006		348,163	0	0	0	0	0	0	10,920	10,920	0	0	0
B9090901	TEMPLE TERRACE	FL		12/06/2019		5,250,000	0	0	0	0	0	0	12,578	12,578	0	0	0
B9012302	VALRICO	FL		03/28/2019		985,341	0	0	0		7,403	0	1,836	1,836	0	0	0
B9052007	VALRICO	. FL	·	08/28/2019	• • • • • • • • • • • • • • • • • • • •	1,213,770	0	0	0	0	0	0	6,637	6,637	0	0	0
B2121201	VENICE	FL		02/14/2013 04/25/2013		777,372758,275	٠٥	0	0	0	0	0	2,245 10,701	2,245 10,701	0	0	0
B7030306	VENICE	FI	·	05/05/2017		912,023	 0	0	0	0	0	0	2,872	2,872		0	0
B3071002	VERO BEACH	FL		09/23/2013		611,277	0	0	0	0	0	0	4,671	4,671	0	0	0
C0013102	VERO BEACH	FL		04/15/2020		0	0	0	0	0	0	0	11, 181	11, 181	0	0	0
A7102306	WESLEY CHAPEL	FL		12/21/2007		262,997	0	0	0	0	0	0	3,241	3,241	0	0	0
B8042501	WESLEY CHAPEL	. <u>F</u> L	·	09/27/2018		14,700,000	0	0	0	203,952	203,952	0	0	0	0	0	0
B2052204 B2100104	WEST PALM BEACH	.	·	08/17/201212/05/2012		443,370238,032	0	0	0	0	0	0	4,234 2,140	4,234 2,140	0	0	0
B9112501	WEST PALM BEACH	FI		01/24/2020		230,032	0	0	0	0	0	0	2,380	2,380	0	0	0
B6083101	WILDWOOD	FL		11/04/2016		1,209,227	0	0	0	0	0	0	2,859	2,859	0	0	0
A7042704	WINTER HAVEN		.	07/11/2007		175,861	0	0	0	0	0	0	2,548	2,548	0	0	0
B9052004	WINTER HAVEN	<u>.</u> <u>F</u> L		08/28/2019		5,587,513	0	0	0	0	0	0	30,554	30,554	0	0	0
00022501	YULEE			04/24/2020			0	0		0	ļ	0			0	0	0
A6042901 B1042001	ACWORTH	GA	-	12/31/2006		552,729	٥						7,871	7,871 8,377		0	
B3040201	ACWORTH	GA		05/30/2013		528,482	0	0	n	o	0	0			0	0	0
B7051203	ACWORTH	GA.		07/26/2017		1,069,516	0	0	0	0	0	0	9,848	9,848	0	0	0
B9071602	ACWORTH	GA	.	09/30/2019		493,389	0	0	0	0	0	0	2,877	2,877	0	0	0
C0021910	ACWORTH		.	04/24/2020		0	0	0	0	0	0	0	6,855	6,855	0	0	0
W8030501 B7030853	ACWORTH			04/19/2018		6,964,064310,602	0	0	0	0	0	0	24, 157	24, 157	0	0	0
B7030853 B7090101	ADATHSVILLE ADATHSVILLE			05/18/2017 12/15/2017		656,094	0 n	0 n	0 n	0 n	0 n	0 n	1,782	1, /82	0 n	0 n	0 n
A2100206	ALPHARETTA	GA		12/19/2002		227,740	0	n	0	o		0	5,689	5,689	0	0	
A5090901	ALPHARETTA			12/01/2005		354,049	0	0	0	0	0	0	6,358	6,358	0	0	0
A8021905	ALPHARETTA	GA		05/13/2008		154,861	0	0	0	0	0	0	10,299	10,299	0	0	0
A9022301	ALPHARETTA		-	04/23/2009		896,109	0	0	0	0	0	0	7,364	7,364	0	0	0
B2100302	ALPHARETTA	GAGA	-	11/28/2012	·····	1,082,187	0	0	0	ļ0	0	ļ0	6,472	6,472	0	0	0
B2103115 B3050102	ALPHARETTA	GAGA		01/31/2013		328,129552,077	0	0	0	0	0	0		8,512 3,228	0	0	0
B3050103	ALPHARETTA		-	08/14/2013		281,547	 n	n	n	n	n	n			0 n	n	n
B5021803-1	ALPHARETTA			08/23/2019		73,465	0	0	0	0	0	0		366	0	0	0
B5072801	ALPHARETTA	GA		09/29/2015		773,906	0	0	0	0	0	0	5,372	5,372	0	0	0
R0061003	AL DILADETTA	CV.		11/21/2010		606 650	0	1	1	1	0	1	2 102	2 102	١	١	1

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

					Showing A	All Mortgage Le	oans DISPOS	SED, Transfe	erred or Repa	aid During th	ne Current Qu	ıarter						
1		Location		4	5	6	7		Change	e in Book Valu	e/Recorded Inv	restment		14	15	16	17	18
	2		3				Book Value/	8	9	10	11	12	13	Book Value/				
							Recorded			Current				Recorded				
							Investment			Year's Other-	-	Total		Investment		Foreign		
							Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
				Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment		Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City		State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9100403	ALPHARETTA		GA		12/12/2019		1,600,000	0	0	0	0	0	0	1,222	1,222	0	0	0
B9101701	ALPHARETTA		GA		01/09/2020		0	0	0	0	0	0	0	9,342	9,342	0	0	0
B8090604	AMERICUS		GA		10/31/2018		4,668,002	0	0	0	00	0	0	8,312		0	0	0
B1042604	ATHENS		GA		07/07/2011		576,387	0	0	0	0	0	0	8,607	8,607	0	0	0
B2012101	ATHENS		GAGA	· · · · · · · · · · · · · · · · · · ·	04/26/2012		187,736 517,195	0	0	0	0	0	0		884 4.065	0	0	0
A6042902	ATLANTA		GA		06/29/2006		123,417	 0	0		0	0	0	15,587		 0	0	0
A6042903	ATLANTA		GA GA		06/29/2006		69,671	0	0	0	0	0	0	7,661		0	0	0
A7020602	ATLANTA				04/05/2007		386,540	0	0	0	00	0	0	5,280	5,280	0	0	0
A7032006	ATLANTA		GA	.	05/14/2007		293,929	0	0	0	0	0	0	5,262	5,262	0	0	0
A7032801	ATLANTA		GA	- 	07/06/2007		722,882	0	0	0	0	0	0	10,556	10,556	0	0	0
A7052108	ATLANTA		GA	-	07/20/2007		490,236	0	0	ļ0	2,039	2,039	ļ0	4,636	4,636	0	0	0
A8020801 A8030501	ATLANTA		GAGA	·	04/15/2008		499,254	0	0	0	0		0	34, 192 15, 636	34, 192	0	0	0
A8072812	ATLANTA		GA		09/18/2008		713,823	 n	0 n	n	n	n	n	3,568	3,568	 n	0 n	0 n
A8081101	ATLANTA		GA.		10/02/2008		1,004,102	0	0	0	0	0	0	5,221	5,221	0	0	0
A8082010	ATLANTA		GA	.	11/12/2008		516,705	0	0	0	0	0	0	11,793	11,793	0	0	0
A9081801	ATLANTA		GA		11/10/2009		103,233	0	0	0	0	0	0	2,912	2,912	0	0	0
A9090906	ATLANTA		GA		11/20/2009		642,724	0	0	0	2,692			3,066	3,066	0	0	0
A9090907	ATLANTA		GA	·	11/20/2009		414,353	0	0	0	1,735	1,735		1,977	1,977	0	0	0
A9090913	ATLANTA		GAGA	·	12/31/2009		3,220,661 1,153,513		0	0	13,489	13,489	0	15,352 12,975	15,352	0	0	0
B1071501	ATLANTA		GA		03/22/2011			0	0	0	0	0	0	2,312	2,312		0	0
B1082402	ATLANTA		GA.		10/28/2011			0	0	0	0	0	0	2,215	2,215	0	0	0
B1120703	ATLANTA		GA		02/01/2012		1,719,378	0	0	0	00	0	0	5,091	5,091	0	0	0
B2030701	ATLANTA		GA		05/01/2012		1,092,406	0	0	0	0	0	0	15,990	15,990	0	0	0
B2040406	ATLANTA		GA		05/24/2012		413,887	0	0	0	0	0	0	8,044	8,044	0	0	0
B2060811	ATLANTA		GAGA	·	07/31/2012		117,704	0	0	0	0	0	0	3,280	3,280	0	0	0
B2072602 B3111201	ATLANTA		GAGA		10/25/2012		1,237,450 240,735	 	0	0	0	0	0	11, 157 5,257	11, 157	 		0
B4021101	ATLANTA		GA		04/22/2014		753,258	0	0	0	0	0	0	9,205	9,205	0	0	0
B4042101	ATLANTA		GA		06/24/2014		561,236	0	0	0	0	0	0	2,956	2,956	0	0	0
B4042501	ATLANTA		GA		06/27/2014		259,866	0	0	0	00	0	0	1,966	1,966	0	0	0
B5052801	ATLANTA		GA		08/31/2015		763,771	0	0	0	0	0	0	5,261	5,261	0	0	0
B5052802 B6042601	ATLANTA		GAGA	· · · · · · · · · · · · · · · · · · ·	08/31/2015		1,542,018 526.616	0	0	0	0	0	0	10,618	10,618	0	0	0
B6051702	ATLANTA		GAGA		08/31/2016			٥	0	0	,o	0	0	2,900	2,900	٥	0	0
B6061503	ATLANTA		GA		10/28/2016		413,203	0	0	0	0	0	0	1,415	1,415	0	0	0
B6081101	ATLANTA		GA		10/27/2016		753,599	0		0	0	0	0	5,513	5,513	0	0	0
B6110401	ATLANTA		GA	.	02/03/2017		3, 122, 965	0	0	0	0	0	0	5,052	5,052	0	0	0
B6111102	ATLANTA		GA	-	01/13/2017		2,260,856	0	0	0	0	0	0	15,303	15,303	0	0	0
B7030202 B7030811	ATLANTA		GAGA	- 	05/09/2017 05/18/2017		627,708 1,057,955	0	0	0	ō	ļō	0	5,930	5,930	0	0	0
B7030811 B7030819	ATLANTA		GAGA		05/18/2017		1,057,955	0 n	0	0	0 	0	0			0 n	0	0
B7030820	ATLANTA		GA		05/18/2017		1,025,614	0	0	0	0	0	0	5,882	5.882	0	0	0
B7030822	ATLANTA		GA	.	05/18/2017		1, 134, 482	0	0	0	00	0	0	6,507	6,507	0	0	0
B7030824	ATLANTA		GA	.	05/18/2017		1,486,506	0	0	0	0	0	0	8,525	8,525	0	0	0
B7030834	ATLANTA		GA	.	05/18/2017		1,297,477	0	0	0	·0	0	0	7,440	7,440	0	0	0
B7030841	ATLANTA		GAGA	- 	05/18/2017		565,482	0	0	0	. 0	ļ0	0	3,243	3,243	0	0	0
B7030843	ATLANTA	·····	GA	·	05/18/2017		999,246	0	0	0	0		0	5,729 2,948	5,729 2,948	0	0	0
B7102603	ATLANTA		GA		12/20/2017		1,397,003	 0	0	o	10.971	10.971	0	2,946	2.974	 0	0	0
B8020203	ATLANTA		GA	. [05/02/2018		14,796,141	0	0	0				93,289	93,289	0	0	0
B8020208	ATLANTA		GA	.	04/10/2018		8,079,582	0	0	0	0	0	0	32,539	32,539	0	0	0
B8020801	ATLANTA		GA	.	05/10/2018		319,287	0	0	0	0	0	0	1,905	1,905	0	0	0
B8021601	ATLANTA		GA		04/23/2018		301,007	0	0	0	0	0	0	4,065	4,065	0	0	0
B8100502 B9011602	ATLANTA		GAGA	-	12/18/2018		1,314,724 283,507	0	0	0	0		0	7,276 1,569	7,276 1,569	0	0	0
B9020803	ATLANTA			-	04/23/2019		400,994	 n		U	3,098	3,098	n	728	728	 n	n	0 n
00020000	ATLANTA		unun		51 02 102 TFU			0	0							0		

				Showing A	All Mortgage L	oans DISPOS	SED, Transf	erred or Rep	aid During the	e Current Qu	uarter						
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	/estment	_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	\/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9041801	ATLANTA	GA		06/17/2019		337,347	0	0	0	0	0	0	1,933 2,104	1,933 2,104	0	0	0
B9061703	ATLANTA	GA		09/11/2019		373,641	0	0	0	0	0	0	2, 104	2, 104	0	0	0
B9081402	ATLANTA	GA		10/28/2019		2,249,005	0	0	0	0	0	0	9,998	9,998		0	0
B9103111	ATLANTA	GAGA		02/21/2020		0	0	0	0	0		0	4,240	4,240 6,734		0	0
B9112603	ATLANTA	GA		02/05/2020		0	٥٥	0	0 n	o	,o	0	2,958	2,958		0	
C0020901	ATLANTA	GA		04/14/2020	***************************************	0	0	0	0	0	0	0	8,417	8,417		0	0
C0021801	ATLANTA	GA.		04/20/2020		0	0	0	0	0	0	0	18,408	18,408		0	0
	ATLANTA	GA		05/29/2020		0	0	0	0	0	0	0	15,337	15,337		0	0
	AUBURN	GA		06/19/2020		0	0	0	0	0	0	0	2,340	2,340		0	0
B2071102	AUGUSTA	GA	· · · · · · · · · · · · · · · · · · ·	09/27/2012				ļ0	<u>0</u>	ļ	. ō	0	66,618	66,618		0	0
B2100202 B2100202-1	AUGUSTA	GAGA	·	12/18/2012		1,015,500 707,750	0	0	0	0		0	13,729	13,729		0	0
B2100202-1	AUGUSTA	GAGA		09/2//2019			0 n		0	0 n	0 	0	9,729	9,729 4,080		0	0
B4082001	AUGUSTA	GA		11/07/2014		318,268	o	0	0	n	0	0	6,256	6,256		0	0
B8011101	AUGUSTA	GA.		02/28/2018		1,718,260	0	0	0	0	0	0				0	0
B9041702	AUGUSTA	GA		07/15/2019		254, 103	0	0	0	0	0	0	1,473	1,473	0	0	0
B3042501	AUSTELL	GA		07/30/2013		992, 166	0	0	0	0	0	0	8,841	8,841		0	0
B7030836	AUSTELL	GA		05/18/2017		695,459	0	0	0	0	0	0	3,990	3,990		0	0
B7030858	AUSTELL	GA.		05/18/2017		1,488,619	0	0	0	0	0	0	8,534 4,125	8,534		0	0
B8122801 B1120801	BALDWIN	GA		04/12/2019		776,815 436,144	٥٥	0	0	0	0	0		4, 125 3.546		0	0
	BALL GROUND	GA		05/18/2017			00	0	0	0	0	0	4,387	4,387		0	0
	BETHLEHEM	GA.		12/31/2006		711,678	0	0	0	0	0	0	13,263	13,263		0	0
	BETHLEHEM	GA		06/19/2020		0	0	0	0	0	0	0	265,832	265,832	0	0	0
	BLUE RIDGE	GA		07/01/2013		518,659	0	0	0	0	0	0	6,827	6,827		0	0
B6031405	BOGART	GA		05/16/2016		422,531	0	0	0	0	0	0	3,002	3,002	0	0	0
	BRUNSWICK	GAGA		11/18/2011		500,741	0	0	0	0	0	0	4,536	4,536		0	0
	BUFORD	GA		09/28/2007		960,377 883,222	٥٥	0	0	0	0	0	5,365	5,365 4,935		0	0
	BUFORD	GA		09/28/2007		1,226,843	00	0	0	0	0	0	6,855	6,855		0	0
	BUFORD	GA		01/29/2016		708,678	0	0	0	0	0	0	7,834			0	0
	BUFORD	GA		10/27/2017		285,365	0	0	0	2, 126	2, 126	0	867	867		0	0
A6101411	CALHOUN	GA		01/31/2007		51,157	0	0	0	0	0	0	1,885	1,885		0	0
A7121205	CALHOUN	GA		04/25/2008		176,701	0	0	0	0	0	0	2,741	2,741	0	0	0
B7090102	CALHOUN	GAGA		12/15/2017 06/30/2006		656,094 70,004	0	0	0	0		0	16,844	16,844		0	0
A7080213	CANTON	GA GA	ļ	09/28/2007		1,077,273	 n	n	n	n	,	n				n	n
B3061701	CANTON	GA.		09/03/2013		420,289	0	0	0	0	0	0	1, 172	1, 172		0	0
B5040901	CANTON	GA		06/19/2015		770,953	0	0	0	0	0	0	4,441	4,441	0	0	0
B7120603	CANTON	GA	ļ	02/26/2018		285,746	0	0	0	0	0	0	591	591		0	0
B9091801	CANTON	GA	ļ	11/22/2019		8,575,000	0	ļ0	0	0	<u> </u> 0	0	16,960	16,960		0	ļ0
B5111708	CARTERSVILLE CARTERSVILLE	GAGA		02/09/2016 05/18/2017		551,519	0	0	0	0	0	0	5,865 7,969	5,865 7,969		0	0
A6101426	CEDARTOWN	GA	·····	01/31/2007			 n	n	0 n	n	, 0 n	n				0 n	n
A6121613	CEDARTOWN	GA		02/27/2007		175,773		0		n	0	0	6,209	6,209		n	
A8072807	CENTERVILLE	GA		09/18/2008		674, 177	0	0	0	0	0	0	3,369	3,369	0	0	0
B7030842	CHAMBLEE	GA		05/18/2017		495, 129	0	0	0	0	0	0	2,840	2,840		0	0
B7041801	CHAMBLEE	GA	ļ	07/06/2017		864,020	0	0	0	0			1,282	1,282		0	0
B7062601	CHAMBLEE	GA	·····	09/05/2017		920 , 148	0	ļō	ļ0	0			5,755	5,755	0	0	ļ0
A9090904 A9090912	COLLEGE PARK COLLEGE PARK	GAGA	·····	11/20/2009		1,268,612 1,615,201	0		0	5,313 6,765			6,048 7,700	6,048 7,700		0	0
B0090310	COLLEGE PARK	GA	·····	11/30/2010			 n	n	0 n		,	0			0 n	U	n
B7030817	COLLEGE PARK	GA		05/18/2017				0		o	0	0	4.456	4,456	0	n	
B7030861	COLLEGE PARK	GA		05/18/2017		910,348	0	0	0	0	0	0	5,220	5,220	0	0	0
A9111901	COMMERCE	GA		12/30/2009		1,686,955	0	0	0	0	0	0	13,816	13,816		0	0
A9090911	CONYERS	GA		12/31/2009		1,564,783	0	0	0	6,554	6,554	0	7,462	7,462		0	0
B3050701	CONYERS	GA	ļ	07/24/2013		484,517	0	ļō	ļ0	ļō	0	ļ0	2,138	2,138		0	ļ0
B7030835	CONYERS	GA		05/18/2017		1,095,219	0		0	0	0	0	6,281	6,281	0	0	0

					All Mortgage Lo		SED, Transf										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6042909	CUMMING	GA		12/31/2006			0	0	0	0	0	0	12,728	12,728 6,018	0	0	0
A7080206	CUMM I NG CUMM I NG	GAGA		09/28/2007		1,077,273	0	0	0	0	0	0	6,018	6,018	0	0	0
A7080207 A7122602	CUMMING	GA		09/28/2007		566,602 194,537		0	0	0	0	0	3, 165 4, 579	3, 165 4,579		0	0
B1110203	CUMMING	GA		02/29/2012		170,912	٥١			o				18,492		0	
B3112501	CUMMING	GA GA		02/04/2014		1,086,646	0	0	0	0	0	0	5,797	5,797		0	0
B6101201	CUMMING	GA		01/06/2017		741,109	0	0	0	0	0	0	3,417	3,417		0	0
B7030833	CUMMING	GA		05/18/2017		1,497,737	0	0	0	0	0	0	8,588	8,588		0	0
A7080211	DACULA	GA	ļ	09/28/2007		829,619	0	0	0	0	0	0	4,634	4,634		0	0
A7080212	DACULA	GA		09/28/2007		1,076,836	0	0	0	ō	0	0	6,016	6,016		0	0
A8022702	DACULA DACULA	GAGA	·	05/16/2008		3,004,008 674,177	0	0	0	0	0	0	13,358	13,358		0	0
B7120602	DACULA	GA GA	ļ	02/26/2018		311,455	٥	U	U	0	U	0				U	u
B9091602	DACULA	GA		11/08/2019			 0	0	0	0	0	0	4,533	4,533	0	0	0
A8072806	DALLAS	GA		09/18/2008		634,443	0	0	0	0	0	0	3, 170	3,170		0	0
B1101303	DALLAS	GA		12/22/2011		256,765	0	0	0	0	0	0	3,621	3,621	0	0	0
B7030832	DALLAS	GA	ļ	05/18/2017		606,907	0	0	0	0	0	0	3,481	3,481	0	0	0
B8121403	DALLAS	GA		02/27/2019			0	0	0	0	0	0	1,547	1,547	0	0	0
B7030851	DAWSONVILLE	GAGA		05/18/2017		1,373,359	0	0	0	0	0	0	7,875	7,875	0	0	0
B7030903	DAWSONVILLE	GA	· · · · · · · · · · · · · · · · · · ·	06/09/2017 12/31/2006		3,952,020 915,978		0		0		0	8,697 17,231	8,697 17,231		0	0
A7080217	DECATOR	GA		09/28/2007		753,023	 0	0		0		0	4,207	4.207		0	
A8082502	DECATUR	GA		11/12/2008		837,655	0	0	0	0	0	0	3,610	3,610		0	0
A9081803	DECATUR	GA.		11/10/2009		125,673	0	0	0	0	0	0	3,546	3,546		0	0
A9081809	DECATUR	GA		11/10/2009		33,378	0	0	0	0	0		943	943		0	0
A9090903	DECATUR	GA		11/20/2009		464 , 174	0	0	0	1,939	1,939	0	3,093	3,093		0	0
B0022204	DECATUR DECATUR	GA		04/29/2010		381, 165	0	0	0	0	0	0	4,803	4,803		0	0
B2060812 B2081501	DECATUR	GAGA		07/31/2012		510,101 501,287	0	0	0	0	0	0	6,834 4,574	6,834 4,574		0	0
B2081602	DECATOR	GA		11/14/2012			٥٥	0	0	0 n	0		1,484	1,484		0	0
B2081603	DECATUR	GA.		11/14/2012		241,972	0	0	0	0	0	0	3,440	.3,440		0	0
B3052901	DECATUR	GA		09/03/2013		598,794	0	0	0	0	0	0	5,006	5,006		0	0
B3082805	DECATUR	GA		11/13/2013		370,686	0	0	0	0	0	0	3,059	3,059		0	0
B7030816	DECATUR	GA		05/18/2017		390 , 141	0	0	0	0	0	0	2,237	2,237		0	0
B7030818	DECATUR	GA		05/18/2017		750,553	0	0	0	0	0	0	4,304	4,304		0	0
B7030830 B7030860	DECATUR DECATUR	GAGA	· · · · · · · · · · · · · · · · · · ·	05/18/2017 05/18/2017		582,578 714,380		0	0	0	0	0	3,340 4.096	3,340 4.096		0	0
B7060602	DECATOR	GA		08/22/2017			٥٥	0		0			3,817	3,817		0	0
B8081601	DECATUR	GA		11/21/2018		543,957	0	0	0	0	0	0	3,017	3,081	0	0	0
B9103103	DECATUR	GA		01/23/2020		0	0	0	0	0	0	0	2,009	2,009	0	0	0
B2031305	DORAVILLE	GA	ļ	05/03/2012		846,780	0	0	0	0	0	0	7,725	7,725		0	0
B9110101	DORAVILLE	GA	ļ	02/04/2020		0	0	0	0	0	0	0	2,950	2,950		0	0
B1051901	DOUGLASVILLE DOUGLASVILLE	GAGA	····	07/26/2011		841,031	0	0	0	0	0	0				0	0
B3013004 B4090801	DOUGLASVILLE	GA		04/29/2013		271,567	0 n	0	0 n	0 n	0	0	3,545 8,118	3,545 8,118	0 n	0	0
B6071102	DOUGLASVILLE	GA		09/09/2016		983,228	 0	0	0	0	0	0	7,024			0	0
B7030810	DOUGLASVILLE	GA		05/18/2017		972,955	0	0	0	0	0	0	5,577	5,577	0	0	0
B7030812	DOUGLASVILLE	GA		05/18/2017		578,257	0	0	0	0	0	0	3,315	3,315		0	0
B7030813	DOUGLASVILLE	GA	ļ	05/18/2017		1,003,859	0	0	0	0	0	0	5,755	5,755		0	0
B9081905	DOUGLASVILLE	GA	····	09/30/2019		946,231	0	0	<u>0</u>	ļ <u>0</u>	<u>0</u>	0	1,918	1,918		0	0
B7030825 B2031902	DUBL IN	GAGA		05/18/2017		908 , 272	0	0	0	0	0	0	5,209	5,209		0	0
B2031902 B2082001	DULUTH	GA		05/30/201210/31/2012			0 n	0	0	0 n	0	0	12,301	12,301		0	0
B3112203	DULUTH	GA	·	02/27/2014		778,995	 n	n	n	n	n	n	9,329			n	0 n
B5030601	DULUTH	GA		05/20/2015		2,317,072	0	0	0	0	0	0	17,955	17,955		0	0
B5111704	DULUTH	GA		01/29/2016		730,847	0	0	0	0	0	0	8,077	8,077	0	0	0
B5111706	DULUTH	GA		01/29/2016		221,468	0	0	0	0	0	0	2,448	2,448	0	0	0
A7081002	DUNWOODY	GA	ļ	09/06/2007		299,775	0	0	0	0	0	0	4, 163	4, 163		0	0
A8090505	DUNWOODY	GA	·	10/16/2008		497,040	0	0	0	0	0	ļ0	6,382	6,382		J0	0

				Showing A	All Mortgage Loans [DISPOSED, Tran										
1	Location		4	5		7	Chang	ge in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book		9	10	11	12	13	Book Value/				
					Reco			Current				Recorded				
						tment		Year's Other-		Total		Investment		Foreign		
						uding Unrealized		Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						rued Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte	rest Increase	(Amortization	n) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior	Year (Decrease) /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A2090505	EAST POINT	GA		11/19/2002		120,863	0	00	0	0	0	6,377	6,377	0	0	0
A6042904	EAST POINT	GA		06/29/2006		45,457		00	0	0	0	4,030	4,030		0	0
A9090905	EAST POINT	GA GA	·	11/20/2009		447,039		0 0	1,872	1,872	0	2, 134	2, 134		0	0
B7030844 B7030864	EAST POINT	GA		05/18/2017 05/18/2017		, 149,232 		0	0	0	0				0	0
B7030814	ELBERTON	GA GA		05/18/2017	1	,140,114	0	0 0	0	0	0	6,537	6.537		0	0
A6042911	ELLENWOOD	.GA		06/29/2006		.637,538	.0	00	0	0	0	11,994	11,994		0	0
A6042912	ELLENWOOD	GA		12/31/2006		79,631		0	0	0	0	11,750	11,750		0	0
A6042913	ELLENWOOD	GA		12/31/2006		86,266		00	0	0	0	12,728	12,728		0	0
A6042914	ELLENWOOD	GA		12/31/2006		82,280	.0	0 0	0	<u>0</u>	ļ0	12,140	12, 140		ļ0	0
A6042915	ELLENWOODFAIRBURN	GAGA		12/31/2006 08/21/2007		411,136 713,652		0 0	0	0	0	7,736	7,736 10,083		0	0
A8072804	FAIRBURN	GA	-	09/18/2008	·····	634,443	0	n n	U	n	0				n	0
B8042304	FAYETTEVILLE	GA.		07/26/2018		755,007		0	0	0	0	1,323	1,323		0	0
B6080401	FITZGERALD	GA		09/30/2016		,001,197	.0	0	0	0	0		8,694		0	0
B7030831	FLOWERY BRANCH	GA		05/18/2017		636,635	.0	0	0	0	0	3,651	3,651	0	0	0
B5111709	FOLKSTON	GA		02/09/2016	ļ	358,483		00	0	0	0	3,812	3,812	0	0	0
B8051605	FOLKSTON	GAGA		07/20/2018		726,645 	0	0 0	0	0	0	1,295	1,295		0	0
A8072810	FORT VALLEY	GA		09/18/2008		.110,577		0 0	0	0	0	3,369	3,369	0	0	0
A6101415	FRANKLIN	GA		01/31/2007			0	0	0	0	0	1,241	1,241			
B1110202	GAINESVILLE	GA.		02/29/2012		.147.518	0	0 0	0	0	0	15.966	15.966		0	0
B3031808	GAINESVILLE	GA.		06/06/2013		693,389	.0	00	0	0	0	17,024	17,024		0	0
B7030846	GAINESVILLE	GA		05/18/2017		494,555	.0	00	0	0	0	2,836	2,836		0	0
B5080602	GREENSBORO	GA		02/19/2016				00	0	0	0	3,364	3,364		0	0
A7080215	GRIFFIN	GAGA		09/28/2007		870,207		0 0	0	0	0	4,862	4,862		0	0
B3032103 A7082304	GROVETOWN	GAGA		06/05/2013		906,313 		n	0	0	0	12,034	12,034		0	0
B5112402	HAMPTON	GA		03/18/2016		, 108 , 458	0	n n	0	0	0	31,772	31,772		0	0
B9053106	HAPEVILLE	GA.		07/23/2019		,295,752	.0	00	0	0	0	7,638			0	0
B3061703	HARTWELL	GA		09/20/2013				00	0	0	0	4,839	4,839		0	0
A6042916	HOLLY SPRINGS	GA		06/29/2006		72,981	0	00	0	0	0	10,771	10,771	0	0	0
B5111710	HOMERVILLE	GA		02/09/2016		340 , 105		0 0	0	0	0	3,617	3,617	0	0	0
B9031802	HOMERVILLE	GAGA		05/31/2019		464,063 57,400		00	0	0	0	2,450	2,450 8,469		0	0
B6120801	JASPER	GA		02/16/2017	1	,482,689	0	0 0	0	0	0	9, 128	9,128		0	0
A6042918	JEFFERSON	GA.		06/29/2006		95,878	.0	0	0	0	0	14, 147	14, 147		0	0
B0052806	JOHNS CREEK	GA		08/06/2010		, 129, 597		00	0	0	0	7, 138	7, 138		0	0
B1100601	JOHNS CREEK	GA		01/31/2012		810,487		00	0	0	0	7,926	7,926		0	0
B1100602	JOHNS CREEK	GA		01/31/2012		.886,806		0 0	0	0	0	5,241	5,241		0	0
A5062901 A5062901-1	JONESBORO	GAGA	·	12/31/2006	·····	797,585 128,936	0	v 0	0	0	0	28,302 4,567	28,302 4,567	0	0	0
A6042919	JONESBORO	GA		06/29/2006		822,271	0	0	n	n	n		15,471	n	n	n
A6042920	JONESBORO	GA.		12/31/2006		702,553	.0	0	0	0	0	13,216	13,216		0	0
A6042921	JONESBORO	GA		06/30/2006		62,375	.0	0	0	0	0	9,206	9,206		0	0
A9081804	JONESBORO	GA		11/10/2009	ļ	60,090		00	0	0	0	1,696	1,696	0	0	0
B3051305	JONESBORO	GA		08/16/2013		284,005	0	0 0	1,322	1,322	<u>0</u>	2,301	2,301	0	0	0
B7022801 B7030848	JONESBORO JONESBORO	GAGA		03/30/201705/18/2017		.910,327 ,279,209	0	u 0	0	0	0	5,997 7,336	5,997 7,336	0	0	0
B4111101	KENNESAW	GA		01/23/2015	·····	.349,692	0	0	U	n	n				n	0
B6051108	KENNESAW	GA.		07/22/2016		699,715		0	0	0	0	1,668	1,668		0	0
B6052704	KENNESAW	GA		08/12/2016		,279,206	.0	0	0	0	0	13,904	13,904		0	0
B7030815	KENNESAW	GA		05/18/2017			.0	00	0	0	0	4,571	4,571	0	0	0
B9042201	KENNESAW	GA	·	06/21/2019	 	605,793		0	0	0	ļ0	1, 124	1, 124		0	0
C0031203	KENNESAWKINGSLAND	GAGA		06/03/2020		0		n 0	0	0	<u>0</u>	157,418	157,418		0	0
B0062504 B7030857	LAFAYETTE			09/17/201005/18/2017		331,981 	0	n 0	0	0 n	0	5,543	5,543		0	0
A8020702	LAVONIA	GA		04/04/2008		185.563	0	Ď	n	n	n	2,720	2,720		n	n
A7080208	LAWRENCEVILLE	GA.		09/28/2007		637,398	.0	00	0	0	0	3,561	3,561		0	0
R10/1001	I AWDENCEVILLE	GA.		05/21/2011	l	517 677	0	0	1	1	0	17 760	17 760	1	0	0

			_		All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B3121802	LAWRENCEVILLE	GA		02/26/2014		0	0	0	0	0	0	6,994	6,994	0	0	0
B4060501 B5041508	LAWRENCEVILLE LAWRENCEVILLE	GAGA	· · · · · · · · · · · · · · · · · · ·	09/12/2014			0	0	0	0	0	534	534 3,416		0	0
B8012903	LAWRENCEVILLE	GA		04/30/2018	374.431		0	0	0	0	0	1.459	1.459		0	
B8012904	LAWRENCEVILLE	GA.		04/30/2018			0	0	0	0	0	151,035	151,035		0	0
B9102502	LAWRENCEVILLE	GA		01/21/2020		00	0	0	0	0	0	5,999	5,999		0	0
B3041503	LITHIA SPRINGS	GA		06/21/2013	413,219		0	0	0	0	0	1,960	1,960		0	0
B4121101 B5021102	LITHIA SPRINGSLITHIA SPRINGS	GAGA		02/19/2015			0	0	0	0	0	2,144	2,144		0	0
B7030859	LITHIA SPRINGS	GA.		05/18/2017	1,683,841		0	0	0	0	0	9,653	9,653		0	0
A9081808	LITHONIA	GA		11/10/2009		0	0	0	0	0	0	1,371	1,371	0	0	0
B2102401	LITHONIA	GA		12/28/2012	1,260,629		0	0	0	0	0	5,900	5,900		0	0
B3071701 B9072402	LITHONIA	GAGA		10/10/2013	250,036 3.065.696		0	0	0	0	0	1,019	1,019		0	0
A7080216	LOCUST GROVE	GA		09/28/2007	1,125,283		n	n	0 n	n	n				n	n
B7030840	LOCUST GROVE	GA		05/18/2017	1,256,018	0	0	0	0	0	0			0	0	0
B9042401	LOGANVILLE	GA		06/27/2019			0	0	0	0	0	3,073	3,073		0	0
C0040602	LOGANVILLE	GA	· · · · · · · · · · · · · · · · · · ·	06/19/2020		0	0	0	0	0	0	298,864	298,864		0	0
A8072811	MABLETON	GAGA	· · · · · · · · · · · · · · · · · · ·	09/18/2008			0	0	0	0	0	3,369 5,520	3,369	0	0	0
B5041401	MACON	GA		06/25/2015	1,887,655		0	0	13,352	13,352	0	4,768	4,768	0	0	0
B5041401-1	MACON	GA		10/25/2019			0	0	5,074			1,733	1,733		0	0
A7100103	MARIETTA	GA		04/25/2008	243,984		0	0	0	0	0	2,920	2,920	0	0	0
A8092201	MARIETTA	GA		10/30/2008	2,283,753		0	0	0	0	0	44,835	44,835		0	0
A9031001	MARIETTA	GAGA		05/06/2009	551, 197 624, 495		0	0	0	0	0	5,574	5,574 2,827		0	0
B3040902	MARIETTA	GA		06/28/2013	480,552		0	0	0	0	0	2,301	2,301		0	0
B3062502	MARIETTA	GA		09/12/2013	163,838	0	0	0	0	0	0	705	705	0	0	0
B5102301	MARIETTA	GA		01/08/2016	1,301,103		0	0	0	0	0	4,743	4,743		0	0
B6052302	MARIETTA	GAGA		08/03/2016	594,288		0	0	0	0	0	4, 144	4, 144 9.582		0	0
B6091201 B7030809	MARIETTA	GA		10/28/201605/18/2017	1,329,589 1,265,136		0	0	0	0	0	9,582 7,256	9,582		0	0
B7030821	MARIETTA	GA.		05/18/2017	710.886		0	0	0	0	0	4.075	4.075		0	0
B7030823	MARIETTA	GA		05/18/2017	481,886		0	0	0	0	0	2,766	2,766		0	0
B7030845	MARIETTA	GA	· · · · · · · · · · · · · · · · · · ·	05/18/2017	439,952		0	0	0	0	0	2,522	2,522		0	0
B8082702 A6042922	MARIETTAMCDONOUGH	GAGA		11/02/201812/31/2006			0	0	0	0	0	2,640	2,640 7,490		0	0
A6042923	MCDONOUGH	GA GA		12/31/2006	606.272		0	0	0	0	0	11,406			0	0
A6042924	MCDONOUGH	GA.		12/31/2006		00	0	0	0	0	0	5,374	5,374	0	0	0
A7011201	MCDONOUGH	GA		03/20/2007	758,898		0	0	6, 177	6, 177	0	1,941	1,941	0	0	0
A70112013	MCDONOUGH	GA		01/01/2009	15,459		ļ0	0	0	ļ0	0	93	93		0	0
B7030828 B6063001	MILLEDGEVILLE	GAGA		05/18/2017	852,855 2.302.446		0 n	0 n	0 n	0 n	0	4,889	4,889		n	0 n
B6080101	MONROE	GA		10/14/2016	658,291		0	0	0	0	0	4,605	4,605		0	0
C0040601	MONROE	GA		06/19/2020	(00	0	0	0	0	0	259,540	259,540	0	0	0
A8020602	MORROW	GA		03/17/2008	244,979	0	0	0	0	0		5,831	5,831		0	0
A9090908 A9090909	MORROW	GAGA	·····	11/20/2009	1,776,255 1,361,591		0	0	7,439			8,469 6,491		0	0	0
B6072102	MOULTRIE	GA		10/06/2016	923, 129		0	0			0	9,473	9,473	0	0 n	0 n
B7120601	NEWNAN	GA		04/02/2018			0	0	0	0	0		649		0	0
A8072809	NORCROSS	GA		09/25/2008	674, 177	·0	0	0	0	0	0	3,369	3,369	0	0	0
B2082801	NORCROSS	GA		10/30/2012	1,382,988		0	0	0	0	0	19,667	19,667	0	0	·····ō
B3070301	NORCROSS	GAGA		09/03/2013	1,769,490 1,278,564		0	0	22,419	22,419	0			0	0	0
B8121401	OCILLA	GA		02/27/2019			0	0	0	0	0	1,330	1,249		n	n
B6022202	PEACHTREE CITY	GA		04/27/2016	1,019,237	·0	0	0	0	0	0	17,329	17,329	0	0	0
B6120102	PEACHTREE CORNERS	GA		01/27/2017	1,359,632		0	0	0	0	0	8,925	8,925		0	0
A6042925	POWDER SPRINGS	GA		12/31/2006	62,031		0	0	0	0	0	9, 155	9, 155		0	0
A6042926	REX RINGGOLD	GAGA	·····	12/31/2006	54,407 143.846		10	0	0 n	10	0				0	0

	T.				All Mortgage Loans DISPO	SED, Transf									1	
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B7030856	RINGGOLD	GA.	. , , , ,	05/18/2017			00	0	0	0	0	4,096	4,096		0	0
A9081807	RIVERDALE	GA		11/10/2009		00	0	0	0	0	0	1,062	1,062	0	0	0
B2071204 B7030838	RIVERDALE RIVERDALE	GA		09/05/2012	911,211		0	0	0	0	0	8,341	8,341		0	0
A6100701	ROME	GAGA		05/18/2017			0	0	0	0	0				0	0
A6100707	ROME	GA		11/29/2006	122,072	0	00	0	0	0	0	14,925	14,925	0	0	0
A6100710	. ROME	GA		11/29/2006	126,793		0	0	0	0	0	15,489	15,489		0	0
A6100711A6101401	ROME	GAGA	-	11/29/2006	143,846			0	0	0	0	17,566	17,566		0	0
A6101402	ROME	GA.		01/26/2007	54,596		0	0	0	0	0	2,009	2,009		0	0
A6101404	ROME	GA		01/26/2007	51,387	0	0	0	0	0	0	5,766	5,766	0	0	0
A6101405	ROME	GA	.	01/26/2007			0	0	0	0	0	1,229	1,229		0	0
A6101406A6101407	ROME	GAGA	·	01/26/2007			0	0	0	0	0	995		0	0	0
A6101408	ROME			01/26/2007	47,892		0	0	0	0	0	1,764	1,764		0	0
A6101410	ROME	GA		02/27/2007	58,558	0	0	0	0	0	0	2,069	2,069	0	0	0
A6101412	ROME	GA		02/27/2007	66,108	0	0	0	0	0	0	2,336	2,336	0	0	0
A6101416	ROME	GAGA		01/31/2007			0	0	0	0		2,071 1,229	2,071 1,229	0	0	0
A6101427	ROME	GA GA		01/30/2007	27,496		0	0	0	0	0	1,015	1,015		0	0
A6101428	ROME	GA		01/30/2007	105,413	0	00	0	0	0	0	3,877	3,877	0	0	0
A6101430	ROME	GA		01/30/2007	121,910		0	0	0	0	0	13,671	13,671		0	0
A6101431	ROME ROME	GAGA		02/27/2007	30,206		0	0	0	0	0	3,252 4,584	3,252 4.584		0	0
A6101433	ROME	GA		01/30/2007	33,915		0	0	0	0	0	1,248	1,248		0	0
A6101434	ROME	GA		01/30/2007	31,735	i0	0	0	0	0	0	1,171	1, 171	0	0	0
A6121601	ROME ROME	GA		02/27/2007	16,913	0	0	0	0	0	0	603	603	0	0	0
A6121604 A6121606	ROME	GA		02/27/2007			0	0	0	0		2,814	2,814		0	0
A6121607	ROME	GA.		02/28/2007	37,267		0	0	0	0	0	1,320	1,320		0	0
A6121607-1	ROME	GA		10/16/2014	31,924	0	0	0	0	0	0	973	973	0	0	0
A6121609	ROME	GA		02/27/2007	36,199		0	0	0	0	0	1,281	1,281		0	0
A6121610 A6121614	ROME	GAGA		02/27/2007				0	0	0		990	990 854		0	0
A6121615	ROME	GA.		02/27/2007	21,410		0	0	0	0	0				0	0
A6121616	ROME	GA		02/27/2007	21,643		00	0	0	0	0	760	760		0	0
A6121617	ROME	GA		02/28/2007	26,349		0	0	0	0	0	932	932		0	0
A6121619 A6121621	ROME	GAGA	·	02/27/2007			, 0 n	0	0 n	0 n	0 n	583	583		0 n	0 n
A7032107	ROME	GA		06/28/2007	184,939	00	0	0	0	0	0	5,642	5,642	0	0	0
B1020701	ROME	GA		04/28/2011	2,817,338	0	0	0	21,023	21,023	0	10,042	10,042		0	0
B4120801 B4120801-1	ROME	GAGA	-	05/29/2015	302,445		0	0	0	0	0	5,384	5,384		0	0
B4 12080 1- 1 B7030855	ROME	GA	· · · · · · · · · · · · · · · · · · ·	05/18/2017	288,396		,o	0	0	0	0	1,654	1,435		n	0
A7082409	ROSWELL	GA		11/26/2007	235, 156	0	0	0	0	0	0	1,110	1, 110	0	0	0
A8070303	ROSWELL	GA		08/28/2008	228,896	0	0	0	0	0	0	975	975		0	0
B0051403 B3062501	ROSWELL ROSWELL	GAGA		06/30/2010		0	0	0	0	0	0	11,6492,342	11,649		0	0
B6041801	ROSWELL	GA		06/30/2016	887,565	0	0	0	0	0	0	2, 128			0	0
B6062101	ROSWELL	GA		09/02/2016	1,015,769	00	0	0	0	0	0	7,364	7,364	0	0	0
B6092801	ROSWELL	GA		12/08/2016	1,180,566	0	0	0	0	0	0	8,039	8,039		0	0
B3030802 A7120401	SANDY SPRINGS	GA GA	· · · · · · · · · · · · · · · · · · ·	05/03/2013			0	0	0	0	0	14,638	14,638 11,500		0	0
B9032604	SAVANNAH	GA	· · · · · · · · · · · · · · · · · · ·	05/08/2019			,o	n	53, 189	53,189	n	0	0		n	n
B9121201	SAVANNAH	GA		03/31/2020		00	00	0	0	0	0		8,398	0	0	0
A6042927	SMYRNA	GA		06/30/2006	806,719		0	0	0	0	0	15, 176	15, 176		0	0
A8120504 A9090910	SMYRNA SMYRNA	GAGA	·	02/02/2009			0	0		0	0	23,985 4,884	23,985 4,884		0	0
B4012301	SMYRNA	GA		11/20/2009	1,024,772		, ,	n	4,292 n	4,292	n	4,884	4,884		n	n
B4062003	SMYRNA	GA GA		09/25/2014	480.144		0	0	0	0	0	1.893	1.893		n	0

					All Mortgage L	oans DISPO	SED, Transf						4.	4-	40		40
1		ocation	4	5	6	7 Book Value/				e/Recorded In		40	14	15	16	17	18
	2	3			1	Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
					1	Investment			Year's Other-	.]	Total		Investment		Foreign		
						Excluding	Lingalizad	Current	Than-	Conitalizad	Change	Total Faraian	Excluding		Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current Year's		Capitalized Deferred	in	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest			Temporary				Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Disposal	Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	(8+9-10+11)	Change in Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6101902	SNELLVILLE	State	Type	01/13/2017	Date	1 019 010	(Declease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	4,772	4,772	Disposai	Dispusai	Disposai
B7030837	SNELLVILLE	GA GA		05/18/2017		1,018,910 1,035,524	0	0	0	(0	0	5,936	5,936	0	0	0
B7030839	SNELLVILLE	GA.		05/18/2017		1,352,250	0	0	0		0	0	7,754	7,754	0	0	0
B7030852	SNELLVILLE	GA		05/18/2017		1,460,473	0	0	0		0	0	8,373	8,373	0	0	0
B9042402	SNELLVILLE	GA		07/30/2019		305,045	0	0	0	(0	0	553	553	0	0	0
A3040202	STATESBORO	GA		06/17/2003		950,713	0	0	0		00	0	23,462	23,462	0	0	0
A6101417	STATESBORO	GA		01/29/2007		54,596	0	0	0		00	0	2,009	2,009	0	0	0
B1122102 B7030847	STOCKBRIDGE	GA		03/01/2012 05/18/2017		791, 158	0	0	0		0	0	11,431	11,431	0	0	0
B8072401	STOCKBRIDGE STOCKBRIDGE			09/25/2018		616,408		0	0	4,98		0				0	0
A9081806	STONE MOUNTAIN	GA GA		11/10/2009			0	0	0	,30	0	0	1,559	1.559	0	0	0
B0042102	STONE MOUNTAIN	GA.		06/01/2010		371,528	0	0	0		0	0	23,767	23,767	0	0	0
A6101413	SUMMERVILLE	GA		01/31/2007	ļ	38,494	0	0	0		0	0	1,421	1,421	0	0	0
A2121704	SUWANEE	GA		02/26/2003		308,269	0	0	0	0	00	0	2,591	2,591	0	0	0
A7022106	SUWANEE	GA		04/24/2007		839,351	0	0	0		0 0	0	11,553	11,553	0	0	0
B2100101	SUWANEE SUWANEE	GA		12/06/2012	·	478,983	0	0	ļ0	<u> </u>	, ō	0	4, 106	4, 106	0	0	0
B4080105 B5111703	SUWANEE	GA		09/30/2014		1, 190, 197 553, 654	0	0	0		0	0	6,703 6,120	6,703 6,120	0	0	0
B6061501	SUWANEE	GA		08/10/2016		1, 190, 505	٥	0	o	8.610		0	4.038	4.038	٥		0
B8060801	SUWANEE	GA GA		08/23/2018		803,982	0	0	0		0	0	4,480	4.480	0	0	
B9100102	SUWANEE	GA.		01/09/2020		0	0	0	0		0	0	14.713	14,713	0	0	0
B5112401	SYLVANIA	GA		02/26/2016		307,018	0	0	0		0	0	1,753	1,753	0	0	0
B9060404	THOMASVILLE	GA		08/01/2019		410,638	0	0	0	(0	0	3,365	3,365	0	0	0
A7082205	TIFTON	GA		10/18/2007		673,244	0	0	0		0	0	8,678	8,678	0	0	0
A9090915	TUCKER	GA		11/20/2009		1,112,707	0	0	0	4,660	4,660	0	5,306	5,306	0	0	0
B0111504 B5021103	TUCKER	GA.	···	12/28/2010 03/27/2015		1,008,558 .696,758	0	0	0		0	0	9,891 5,695	9,891 .5,695	0	0	0
A7080218	UNION CITY	GA	···	03/27/2013		928.114	٥	0)o	0	5, 184	5, 184	٥		0
B1092907	UNION CITY	GA GA		12/19/2011		479,298	0	0	0		0	0	1,425	1,425	0	0	0
B2072002	UNION CITY	GA.		10/24/2012		839,388	0	0	0		0	0	2,432	2,432	0	0	0
B7030829	UNION CITY	GA.		05/18/2017		1,408,459	0	0	0		0	0	8,075	8,075	0	0	0
B9012301	VALDOSTA	GA		03/28/2019		271,319	0	0	0	3,476	3,476	0	0	0	0	0	0
B1061703	VILLA RICA	GA		08/19/2011		519, 102	0	0	0		00	0	4,783	4,783	0	0	0
B3122004	WARNER ROBINS	GAGA		03/11/2014		365,377	0	0	0		00	0	2,784	2,784	0	0	0
B4030602 B6032305	WARNER ROBINS	GA		06/11/2014 05/24/2016			0	0	0		J	0	3,545 8,611	3,545 8,611	0	0	0
B7092504	WARNER ROBINS	GA GA		12/18/2017		1,580,954	0	0	0		0	0	9.625	9.625	0	0	0
A8012301	WATKINSVILLE	GA.		03/24/2008		894, 152	0	0	0		0	0	7,883		0	0	0
B3062801	WATKINSVILLE	GA.		09/27/2013		220, 145	0	0	0		0	0	13,556	13,556	0	0	0
B2041211	WAYCROSS	GA		08/13/2012		376,728	0	0	0		00	0	10, 186	10,186	0	0	0
B8030904	WAYCROSS	GA		05/25/2018	ļ	266,073	0	0	0	ļ	0	0	523	523	0	0	0
B7030854	WHITE	GA.		05/18/2017	ł	353,345	0	0	ļ0	<u> </u>	, 0	ļ0	2,026	2,026	0	0	0
A8072808 B2060810	WINDER WOODSTOCK	GA		09/18/2008 07/31/2012		634,443	0 n	0	0		, 0	0	3, 170 3, 160	3, 170 3, 160	0 n	0	0
B2122802	WOODSTOCK	GA		02/26/2013		651,952	0 n	n	n		j	n	2,974	2,974	0 n	n	0
B3081903	WOODSTOCK	GA.		10/04/2013	L	614,944	0	0	0		0	0	1.638	1.638	0	0	0
B4091901	WOODSTOCK	GA.		12/11/2014		1,740,538	0	0	0		0	0	13,540	13,540	0	0	0
B5041402	WOODSTOCK	GA		07/10/2015		1,759,275	0	0	0		0	0	13, 141	13, 141	0	0	0
B7030808	WOODSTOCK	GA		05/18/2017	ļ	1,295,396	0	0	0	ļ0	00	0	7,427	7,427	0	0	0
B7030850	WOODSTOCK	GA		05/18/2017	ļ	614,430	0	0	0	ļ(00	0	3,523	3,523	0	0	0
B9101003	WOODSTOCK	GA		01/08/2020		0	0	ō	ļ	J	0	ō	4,998	4,998	0	0	0
B3031804 A7121901	COUNCIL BLUFFS	IA		05/30/201302/08/2008	····		0	0	ļ0	;	, ō	0	18,381 2,015	18,381 2,015	0	0	0
B3041504	DES MOINES	IA		02/08/2008	·	1,033,553	۰۰۰۰		0		, ⁰		2,015	2,015	۰۰۰۰	0	
B6090102	INDIANOLA	IA		10/21/2016	İ	725,035	0	0	0	(j	0	3.301	3.301	0	0	0
A7041301	AMMON	ID.		01/16/2008		907,974	0	0	0		0	0	5,893	5,893	0	0	0
A7100203	BOISE	ID		12/20/2007		385,238	0	0	0		0	0	3,222	3,222	0	0	0
A8021403	B01SE	ID		04/08/2008	ļ	366,965	0	0	0	ļ(0	0	5,083	5,083	0	0	0
A8111102	BOISE	ID		01/20/2009	ļ	250,989	0	0	0	ļ	0	0	3,144	3,144	0	0	0
ΔQ122202	ROISE	In	1	02/12/2010	•	612 600											

	·				All Mortgage Loans DISPO	OSED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value Recorded Investment Excluding	Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	Total Change	13 Total Foreign			Foreign Exchange	Realized	Total
			1	Data	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
Lance No. of the con-	0''	0	Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2070305	BOISE BOISE	ID. ID		09/06/2012			0	0	0		0	5,614 29,615	5,614 29,615	0	0	0
B4120803-1	BOISE	ID.		07/11/2017	1,181,39		0	0	0	0	0	7,362			0	0
B6041402	BOISE	ID.		05/13/2016	1,705,17		0	0	0	0	0	12,108	12.108		0	0
B1082502	COEUR D ALENE	ID		12/22/2011	4,412,54	6	0	0	0	0	0				0	0
B1082502-1	COEUR D ALENE	ID		11/20/2018	1,497,35		0	0	0	0	0	3, 138	3, 138		0	0
B5100801	COEUR D'ALENE	ID.		02/10/2016	241,92	9 0	0	0	0	00	0	1,699	1,699		0	0
B8082902 B7110701	COEUR D'ALENE	ID		10/31/2018	5,019,93 579,56		0	0	0	0	0	25,429	25,429		0	0
B2061904	GARDEN CITY	ID		09/26/2012	2,650,76		0	0	0	0	0	24,644	24.644		0	0
B0042703	GRANGEVILLE	ID ID		06/24/2010			0	0	n) [0	0	13,681	13,681		0	0
B5121401	HAYDEN	ID.		05/03/2016	526,29	0	0	0	0	0	0	3,628	3,628		0	0
A7012902	IDAHO FALLS	ID		04/05/2007	458,50	90	0	0	0	0	0	2,282	2,282	0	0	0
B4121504	IDAHO FALLS	ID		01/30/2015	580,43		0	0	0	0	0	6,475	6,475		0	0
B8030801	IDAHO FALLS	ID.	·	05/24/2018			0	0	0	<u> </u> 0	0	6,556	6,556		<u>0</u>	0
A9022706 A6072502	KETCHUM MERIDIAN	ID	· 	05/21/2009	1,014,04 		0	0	0	0	0	4, 165	4, 165 4, 863		0	0
A2122603	NAMPA	U	·	02/26/2003		3u	0	0 n	0 n	,u	n	4,863			n	0 n
B8100405	NAMPA	ID		01/11/2019	933.74		0	0	0	0	0	5, 138	5. 138		0	0
A4033010	POCATELLO .	ID.		06/22/2005	426,46		0	0	0	0	0	16,507	16,507	0	0	0
A7030108	POCATELLO	ID		04/30/2007			0	0	0	00	0	4,571	4,571		0	0
A9100101	POCATELLO	ID		12/10/2009	981,28		0	0	0	0	0	12, 155	12, 155		0	0
B5110602	POCATELLO	ID	· · · · · · · · · · · · · · · · · · ·	01/15/2016			0	0	0	0	0	2,830	2,830		0	0
B8111601	POCATELLO	ID	·	01/31/2019	516, 17		0	0	0	0	0	2,791	2,791		0	0
B1060802	ALGONQUIN	 -		09/09/2011	1,073,18 535,00		0	0	0		0	9,481 2,031	9,481 2,031		0	0
B0120302	ARLINGTON HEIGHTS			02/25/2011			0	0	0	0	0	3,724	3,724		0	0
B1022405	ARLINGTON HEIGHTS	IL		05/31/2011	718,52	0	0	0	7,606	7,606	0	0	0	0	0	0
B1031605	ARLINGTON HEIGHTS	IL		06/08/2011	1,249,77		0	0	0	0	0	6,326	6,326	0	0	0
B3051708	BEDFORD PARK	IL		07/25/2013	354, 19	70	0	0	0	0	0		8,510		0	0
B9100302	BLOOMINGDALE	<u> </u> L		01/23/2020		0 0	0	0	0	00	0	15,630	15,630		0	0
B4031203 B5022712	BOURBONNAIS	L		06/10/2014			0	0	0		0	2,307 5.976	2,307 5,976		0	0
B8091702	BRADLEY			11/27/2018			0	0	0	0			2,464		0	
B2090501	BUFFALO GROVE	IL		11/28/2012			0	0	0	0	0	11,481	11,481		0	0
B6020802	BURR RIDGE	IL		04/22/2016			0	0	5,765	5,765	0	1,617	1,617		0	0
B5110603	CAHOK I A	IL		01/22/2016	1,990,47		0	0	0	00	0	7,040	7,040	0	0	0
B4011401	CALUMET CITY	<u> </u> L	.	03/11/2014	923,66		0	0	0	0	0	7,814		0	0	0
B7020602 B7020603	CHAMPAIGN	IL	-	04/07/2017	1,925,35		0	0	0	0	0	8,986 8,665	8,986 8,665	0	0	0
A9061701	CHICAGO	IL		04/07/2017	1,856,59 312,02	ں۔۔۔۔۔ں ۱	u	0 n	u	,u	0 n	3,509	3,509		0 n	0
A90617013	CHICAGO	L		08/31/2010			0	0	0	,o	0	7,805			0	0
B0060802	CHICAGO	IL		09/30/2010			0	0	0	0	0	12,820	12,820		0	0
B1041202	CHI CAGO	IL		06/30/2011	1,264,85		0	0	0	0	0	11,063	11,063		0	0
B1041202-1	CHICAGO	IL	-	12/03/2015	477,05		0	0	0	0	0	3,444	3,444	0	0	0
B1061604	CHICAGO	ļ	· 	08/11/2011		1 0	J0	0	ļō	. <u>0</u>	ļ0	0	0	0	ļō	ļ0
B1061605	CHICAGO	IL	·	08/11/2011	1,718,16		0	0	0		0	5,202 2,274	5,202		0	0
B1070609	CHICAGO	IL	·	12/14/2011			n	0 n	n	,o	n	1,364	1,364	0 n	n	n
B1082603	CHICAGO	IL		09/28/2011	1,279,25		0	0	0	0	0	3,888	3,888	0	0	0
B2031204	CHICAGO	IL		06/21/2012	1,362,99	40	0	0	0	0	0	12,491	12,491	0	0	0
B2032302	CHICAGO	IL		06/22/2012		20	0	0	0	0	0	9,522	9,522	0	0	0
B2061805	CHICAGO	IL	· 	09/14/2012			0	0	0	0	0	7,991			0	0
B2111401	CHICAGO	ļ	-	12/31/2012	595, 39		J0	0	0	. <u>0</u>	ļ0	1,722	1,722		ļō	ļ0
B3061209 B3081502	CHICAGO	IIL	·	11/26/2013			0	0	0		0	2,059 2,603	2,059 2,603		0	0
B3103012	CHICAGO	 Л		01/23/2014	738, 13		n	0 n	n	,o	n	6,007	6,007	0 n	n	0 n
B4031202	CHICAGO	JL		06/10/2014	300,42		0	0	n)0	0	1,625	1,625		0	0
B5022502	CHICAGO	IL		05/11/2015	438,30	50	0	0	0	0	0	5,033	5,033	0	0	0
B6050204	CHICAGO	II II		07/11/2016	1,479,22		0	0	0	1	0	10.226	10.226		0	0

	_				All Mortgage Loans D	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book V Recor Investi Exclu Accri	ded nent Unrealized	9 Current Year's	10 Current Year's Other- Than-	11 Capitalized Deferred	Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Inter		(Amortization	Temporary) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior			Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B6072703	City CHICAGO	State	Type	10/19/2016		320,722	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	3,910	3,910		Disposai	Disposai
B6082504	CHICAGO	II		11/04/2016	1	395,257	0	0	4,784	4,784	0	6.510	6.510	0	0	0
B6092607	CHICAGO	IL		03/01/2017		981,117	0	0	0	0	0	6,572	6,572		0	0
B7022306	CHICAGO	IL		04/27/2017		306, 171	0	0	0	0	0	59,982	59,982		0	0
B7121101	CHICAGO	IL		02/23/2018		150 , 174	0	00	0	00	0	2,733	2,733		0	0
B8020102	. CHICAGO	IL		04/17/2018		268,033	0	00	0	00	0	775	775		0	0
B8020601	. CHICAGO	L		04/30/2018		261,798	0	00	0	00	0	736	736		0	0
B8041102 B8042306	CHICAGO	ļ		07/30/2018		068,953 742,223	0	00	0	0 0	0	6, 198	6, 198 2,818		0	0
B8042306 B8042307	CHICAGO	II		07/17/2018 06/29/2018		636,268	0		0) 0	0	2,818	2,589		0	0
B9090510	CHICAGO	II	-	12/20/2019		160,000	o	,	n	,)	n	5,722			n	n
B9092304	CHICAGO	IL		12/19/2019		500,000	0	0	0	0	0	9,273	9,273		0	0
B9121703	CHICAGO	IL		02/07/2020	,	0	0	0	0	0	0		6,857		0	0
C0021401	CHICAGO	IL		04/22/2020		0	0	0	0	0	0	4, 112	4, 112	0	0	0
C0051410	CHICAGO	IL		07/31/2020		0	0	00	0	00	0	5,486	5,486		0	0
A8011002	CRYSTAL LAKE	ļ	-	03/31/2008		261,494	0	0	0			2, 133	2, 133		ļ0	0
B5070902	DARIEN	ļ	-	10/22/2015		763, 178	0) 0	6,044	6,044	ļ0	1,763	1,763		ļō	0
B5102302 B6102601	DECATUR	IL	·	12/08/201501/20/2017		057,550 110.193	0	0	0) 0	0	11,650	11,650		0	0
B1032404	DOWNERS GROVE	II		01/20/2017		765,901	0	0	5,397	5,397	0	2,657	2,657	0	0	0
B3061201	DOWNERS GROVE	II		08/29/2013		699, 129	0	,	5.528			1.920	1.920		0	0
B8020402	EDWARDSVILLE	IL		05/03/2018		980,347	0	0	0	0	0	8,010	8,010		0	0
B9081203	EFF I NGHAM	IL.		11/20/2019		378,750	ō [0	0	0	0	8,094			0	0
B0011201	ELGIN	IL		02/26/2010		904,458	0	00	5,984	5,984	0	3,605	3,605		0	0
B5111602	. ELK GROVE VILLAGE	IL		03/23/2016		159,058	0	00	0	00	0	3,398	3,398		0	0
B2060402	ELMHURST	<u> </u> L		08/22/2012		147,265	0	00	0	00	0	20,338	20,338		0	0
B7051701	ELNHURST ELNHURST			07/26/2017	11,	167,734	0	0	0	0	0	106,820	106,820		0	0
B8061205 B9071501	ELMHURST	L	·	10/25/2018		919,795	0	0	0	0	0	5,240	5,240 3,718		0	0
B9090507	EVERGREEN PARK			12/20/2019		900,000	0) 0	0)		11, 195	11, 195		0	
B9081903	FAIRVIEW HEIGHTS	IL		10/31/2019	2.	759, 126	0	0	0	0	0		15,452		0	0
B1041106	FOX RIVER GROVE	IL.		06/10/2011	1,	160,386	0	0	0	0	0	10,384	10,384		0	0
A8010802	GALESBURG	LIL		03/13/2008		145, 187	0	0	0)0	0	839	839	0	0	0
A9071401	GENEVA	IL		09/30/2009		315,325	0	00	0	00	0	36,250	36,250		0	0
B1082207	GENEVA	<u>I</u> L		06/29/2012		109,670	0	00	0	00	0	922	922	0	0	0
B6042703	GLENCOE			07/28/2016		337,390	0	0	0	0	0	44,521	44,521	0	0	0
B6012605 B3061210	GRANITE CITY	ļ		04/20/2016		362,876 156,271	0			0	0	5,647	5,647 1.877	0	0	0
B306 12 10	HARWOOD HEIGHTS	L	-	05/15/2014		196,366	n	,	0	,0	n	9.608		0 n	n	0 n
B8110503	HOFFMAN ESTATES	iL		01/29/2019		127, 101	0	0	1.924	1,924	0	2,096	2,096		0	0
A4032504	HOMEWOOD	I <u>L</u>	- [12/31/2006		221,948	0	0	0	0	0	2,465	2,465		0	0
B2032803	HUNTLEY	IL		04/26/2012		372,770	0	00	0	00	0	12,492	12,492	0	0	0
B8082403	JOLIET	IL	.	10/31/2018		689,227	0	00	0	00	0	3,993	3,993		0	0
B6092608	LAKE BARRINGTON			12/16/2016		006,351	0	0	0	0 0	0	10,073	10,073		0	0
B7072001	LAKE FOREST	ļ	-	10/03/2017		520,255	u 0	. 0	0	· 0	0	15,420	15,420		ļ0	ļ0
B5041301 B5041302	LAKE ZURICH	IL	-	07/15/2015 07/15/2015	·····2,	148,608 728,120	υ		0	0	0	12,921	12,921		0	0
B7042402	LANSING	II	-	10/31/2017		161.359	0	,	n	,	n	6,992	6,992		n	0 n
B8050204	LANSING	iL		07/26/2018		333,230	0	0	0	0	0	3,375	3,375		0	0
B8020204	LINCOLNWOOD	IL	. [05/14/2018		215,557	0	0	0	0	0	10,572	10,572		0	0
B8020206	LINCOLNWOOD	IL		05/16/2018		238,342	0	00	0	0	0	2,074	2,074	0	0	0
B6121305	LINDENHURST	IL		03/03/2017	. 1,	063, 167	0	00		8,203	0	2,244	2,244		0	0
B9091706	LISLE	L	-	12/09/2019		172,350	0	00	0	00	0	2,001	2,001		0	0
B2012705	LOMBARD	ļ	-	04/13/2012		35,960	0	0 0	0	00	<u>0</u>	9,540	9,540		ļ0	0
B2012706 B7120701	LONBARD LONG GROVE	}IL		04/13/2012		243,560	u	0	0	0	0	3,654	3,654		ļ0	0
B6061603	MOUNT PROSPECT	II		02/23/2018	2	348,391 081,422	0	, 0		, 0	0	5,496	5,496 14,645	0	0	0
B1031606	MUNDELE IN	II	·	06/28/2011		220,301	0	,n	n	,)	n	3,624	3,624		n	n
B1070605	MUNDELE IN	IL		01/31/2012		775,753	0	0	0	0	0	4,639	4,639		0	0
B5052001	MUNDELEIN	l ii		08/19/2015		105.224	0	0	0	0	0	2.733	2.733		0	0

					All Mortgage Loans DI	SPOSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Va Record Investm Exclud Accru	ed ent ng Unrealized	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Intere		(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date Prior Y		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5080703	MUNDELEIN	IL	. 7 - 7	07/29/2016		6,682)	00	0)0	0	38,994	38,994		0	0
B8072501	MUNDELE IN	IL		10/10/2018	1,0	5, 121)	0	0	00	0	1,918	1,918	0	0	0
B4021303	NAPERVILLE	L		05/22/2014		9, 130	0	0	0	00	0	7,497	7,497		0	0
B8091901 B7100603	NAPERVILLE	IL		12/11/2018		0,705 1,552		0	0	00	0	3,243	3,243		0	0
B1070606	NILES	IL		01/24/2010		3, 174	0	0	0	0	0	2,559	2,559		0	0
B6030902	NILES	iL		06/10/2016		8,726	0	0	0	0	0	15,754	15,754		0	0
B8052301	NORMAL	IL		06/25/2018	2	8,732)	00	0	00	0	1,439	1,439	0	0	0
B2061807	NORR I DGE	L		12/27/2012		5,324	0	0	0	00	0	5,213	5,213		0	0
B6112102 C0021102	NORRIDGE NORTH AURORA	IL		02/01/2017	ь	6,082	J	0	0	0	0	1,476	1,476 4,872		0	0
B2012402	NORTHFIELD			04/22/2020	5	5,936)	0	0) 0	0	7,749	7,749		0	0
B7030804	NORTHFIELD	IL		05/22/2017	1,0	2,144)	0	0	0	0	6,589	6,589	0	0	0
B8032103	OAKBROOK TERRACE	<u> </u> L		06/26/2018		2,955)	0	9,599	9,599	0	1,911	1,911		0	0
B3101602 B1022406	O'FALLONORLAND PARK	IL		01/13/2014		4,639	<u></u>	0	0	00	0	2,683	2,683		0	0
B7041901	ORLAND PARK	IL		05/31/2011		3,735	,		13,060	13,060				0	0	0
B2070205	OSWEGO	IL		09/05/2012		6,701	Ď	0	0) 0	0	4,748	4,748		0	0
C0021101	OSWEGO	IL		04/22/2020		0		0	0	0	0	14,537	14,537	0	0	0
B7101204	PEORIA	IL		12/05/2017		5,664	0	0	0	00	0	4,906	4,906	0	0	0
A5091501	ROCKFORD	L		12/31/2006		4,409	0	0	0	00	0	6,064	6,064		0	0
B9022801	ROCKFORD ROLLING MEADOWS	II		05/07/2019		2,109 6,527			0	00	0	1, 140	1, 140 2, 252		0	0
	SCHILLER PARK	IL		04/30/2018		0,707)	0	0	0	0	1.587	1,587		0	0
B9052401	SKOK IE	iL		08/09/2019		0,929)	0	0	0	0		975		0	0
B4031206	SOUTH ELGIN	IL		05/29/2014		0,218	0	0	0	00	0	8,099		0	0	0
	SOUTH HOLLAND	IL		10/30/2013	1	8,290	0	0	0	00	0	888	888		0	0
B3080701-1	SOUTH HOLLAND	IL		05/31/2019		7,295 4,438	,	0	0	0	0	1,114	1, 114 11, 951		0	0
B3022202	TINLEY PARK	L		04/17/2013		3,542)	0	0)0	0	5,557		0	0	0
B6120601	TINLEY PARK	iL		02/23/2017		8,005	Ď	0	27,729	27,729	0	0	0	0	0	0
B8013102	VERNON HILLS	IL		03/20/2018	1,3	0,406	0	0	0	00	0	8,063	8,063		0	0
00031702	WAUKEGAN	L		06/09/2020	l	0	0	0	0	00	0	865,460	865,460		0	0
B0071208 B8013103	WEST CHICAGO	IL		10/29/2010 04/09/2018		5,840 4,587		0	0	00	0	1,496	1,496		0	0
A5021802	YORKVILLE	II		05/06/2005		1,370)	0	0	0	0	12,489	12,489		0	0
A3061601	AVON	IN.		09/10/2003		4,306)	0	0	0	0	4,984	4,984		0	0
B3122606	BLUFFTON	IN		04/21/2014	6	5,947)	0	0	00	0	5,243	5,243		0	0
B0062506	BROWNSBURG	IN		09/28/2010	1,5	8,049	<u> </u>	0	0	0	0	29,437	29,437	0	0	0
C0011401	CARMEL CLARKSVILLE	ININ		03/09/2020 06/14/2007		4,561	,	0	0	0	0	16,904	16,904		0	0
B3070906	COLUMBUS	IN.		09/30/2013		6,601	Ď	n	0	,) [0	11,659	11,659		o	n
	EAST CHICAGO	IN		12/15/2016		7, 131		0	0	0	0	1,614	1,614		0	0
B3121002	EVANSVILLE	IŅ		03/03/2014	1,2	1,709)	0	0	00	0	14,778	14,778		0	0
B9121904	EVANSVILLE	IN	ļ	04/08/2020		0	.		0	0	ļ0	18,542	18,542		ļ0	0
B1091903 B3030502	FISHERSFISHERS	IN		12/15/2011 05/28/2013		8,809 1,355	,	0	0	0		9,465	9,465 6,464		0	0
A7011905	FORT WAYNE	IN.		03/28/2013		9.827	j	n	0	,) [0	4.827	4.827		0	n
B5072103	FORT WAYNE	IN		09/04/2015		2,938	0	0	0	0	0	2,558	2,558	0	0	0
C0021307	FORT WAYNE	IN		05/07/2020		0)	00	0	00	0	6,295	6,295		0	0
B4041103	GARY	IN		07/25/2014		1,019	<u> </u>	0	0	0	0	5,404	5,404		0	0
A1121301 B4052801	GREENFIELD	ININ		04/03/200210/24/2014		4,240 9,332	,		0	0	0	14,993	14,993		0	0
B3122003	HAMMOND	IN.		04/08/2014		3,675	,	,n	0	,)	n	5,769	5,769		n	n
A2010203	INDIANAPOLIS	IN		04/03/2002	2	6,373)	0	0	0	0	5,075	5,075	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005	2	7,441	0	0	0	00	0	3,873	3,873	0	0	0
A8031006	INDIANAPOLIS	IN		06/20/2008		3,871	0	0	0	0	0	4,807	4,807	0	0	0
A8031007 A8090802	INDIANAPOLISINDIANAPOLIS	IN	·	06/20/2008		2,729	,	0	0	. 0	ļ0	9,961	9,961 5,461	0	0	ļ0
A8090802 B1071104	INDIANAPOLIS	IN		11/05/2008		8,895 9.118	,		0	,0	10	5,461	5,650	0	0	0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1071104-1	INDIANAPOLIS	IN		10/30/2019		256,631	0	0	0	0	0	0	2,682	2,682	0	0	0
B3100801	INDIANAPOLIS	IN		12/13/2013		506,079	0	0	0	0	0	0	4,094	4,094		0	0
B4050504 B5030402	INDIANAPOLIS	IN		07/17/2014		975,873 640,457	0	0	0	0	0	0	2,514 4,964	2,514 4,964		0	0
B5072102	INDIANAPOLIS	IN		10/30/2015		365,082	٥٥	n		o	Λ					0	
B5081002	INDIANAPOLIS	IN		12/11/2015		1,124,846	00	0	0	0	0	0	2,714	2,714		0	0
B6062202	INDIANAPOLIS	IN		09/09/2016		1,228,991	0	0	0	0	0	0	5,713	5,713		0	0
B6092003	INDIANAPOLIS	IN		01/03/2017		1,226,103	0	0	0	0	0	0	12,745	12,745		0	0
B7012008	INDIANAPOLIS	IN		03/28/2017		16,039,181	0	0	0	0	00	0	34,908	34,908		0	0
B8020202	INDIANAPOLIS	IN		04/27/2018		289, 122		<u>0</u>	0	ļ	. ō	0	572	572		0	0
B9090511	INDIANAPOLIS	IN IN	·	12/20/2019 05/28/2020		560,000	0	0	0	0	0	0	6,967	6,967 33.528	0	0	0
C0051402	INDIANAPOLIS	IN.	·	05/28/2020		0	0	0	u	u	, ⁰	0	2,111		u	U	0
C0051409	INDIANAPOLIS	IN		07/30/2020		0	ں۔۔۔۔۔۔ ۱	0	0	0	0	0	6.091	6,091		0	0
C0022401	JEFFERSONVILLE	IN		03/27/2020		0	0	0	0	0	0	0	13,392	13,392		0	0
B7122002	KOKOMO	IN		03/19/2018		2,217,756	0	0	0	0	0	0	6,582	6,582	0	0	0
A7091002	LEBANON	IN	.	12/28/2007		229, 139	0	0	0	0	00	0	935	935	0	0	0
B5040304	MISHAWAKA	IN		05/29/2015		1, 104, 129	0	0	0	0	0	0	8,678	8,678		0	0
B9090603	MISHAWAKA	IN		11/15/2019		854,825	0	0	0	0	0	0	5, 106	5, 106	0	0	0
B4082801 B6031501	MOORESVILLE NEW ALBANY	IN.		10/09/2014		203,695 858,564	٥٥	0	0	0		0	1,694 2,922	1,694 2,922	0	0	0
	SOUTH BEND	IN		12/13/2011			ں ۱	0		0	0	0	4,493	4.493		0	0
	SOUTH BEND	IN		11/06/2019		3,584,750	00	0	0	0	0	0	19,575	19,575		0	0
B2022101	EL DORADO	KS		05/07/2012		440,646	0	0	0	0	0	0	12,391	12,391		0	0
B0062202	FAIRWAY	KS		08/31/2010		476,719	0	0	0	0	0	0	3,024	3,024		0	0
A6032707	KANSAS CITY	KS.		12/31/2006		21,376	0	0	0	0	0	0	3,346	3,346		0	0
A7100201	LANSING	KS.		12/13/2007		292,379	0	0	0	0	0	0	4,087	4,087	0	0	0
B1030303 B9030403	LENEXA	KSKS		05/17/2011		659,956	0	0	0	0	0	0	7,166	7,166 6,599		0	0
B9062003	MERRIAM	KS KS		04/30/2019		795,222	 	0	0	0	0	0	6,599			0	0
A6042501	OLATHE	KS		12/31/2006			00	0	0	0	0	0	3,902	3,902		0	0
A8011802	OLATHE	KS		02/27/2008		1,368,232	0	0	0	0	0	0	35,740	35,740		0	0
A8031801	OLATHE	KS		04/30/2008		577,828	0	0	0	0	0	0	8,072	8,072		0	0
B3082901	OLATHE	KS.		11/20/2013		847,087	0	0	0	0	0	0	6,549	6,549		0	0
	OLATHE	KS		01/21/2014		522,528	0	0	0	0	0	0	4,536	4,536	0	0	0
B3102902 B5061501	OLATHE	KSKS.		01/21/2014		972,161 408,995	0	0	0	0		0	8,437	8,437 4,499		0	0
B6060102	OLATHE	vo		08/03/2016		408,995	٥٥		0			0	2,841	2,841	0	0	0
A5081702	OVERLAND PARK			10/27/2005		436,215	0	0	0	0	n		4,026	4,026	0	0	0
B1013102	SHAWNEE	KS.		03/17/2011		766,963	0	0	0	0	00	0	7,110	7,110		0	0
	ALMO	KY	.	08/14/2014		234,010	0	0	0	0	00	0	4,863	4,863		0	0
	BARDWELL	KY	.	08/21/2014		193,880	0	0	0	0	0	0	4,029	4,029		0	0
B4061146 B4061117	BEAVER DAM	KY	-	08/21/2014		305,723	0	0	0	ļ0		0	6,353	6,353		0	0
	BOWLING GREEN	KYKY		08/28/2014		128,504 370,636	0 n	0	0	0 n	0	0	2,670 2,076	2,670 2,076		0	0
A5060301	BURLINGTON	KA KA	·	10/17/2005		464, 170	ں ۱	n	n	n	n	n	12,610	12,610		n	0
B4061169	CADIZ	KY		10/30/2014		478,847	0	0	0	0	0	0	9,743	9,743		0	0
B4061170	CADIZ	KY		10/30/2014		308, 149	0	0	0	0	0	0	6,268	6,268	0	0	0
	CAVE CITY	КҮ		08/12/2014		191,630	0	0	0	0	0	0	3,982	3,982		0	0
B4061125	CAVE CITY	KY	-	08/21/2014		218,906	0	0	0	0	ļ	0	4,550	4,550		0	0
B4061119	COLUMBIA	KY		08/28/2014		245,347	0	0	0	ļ0	. ō	0	5,098	5,098		0	0
B4012103 B4061120	CRESTVIEW HILLS	KY		04/23/2014		501,680 143,897	0	0	0	0	0	0	3,949	3,949 2,959		0	0
A7022104	ERLANGER	KY	·	05/21/2007		311,400	ں ۱	n	0 n	n	,n	n	4,702	4,702		n	n
A7022104	ERLANGER	KY		05/03/2007		276,763	0	0	0	0	0	0	4, 179	4, 179		0	0
B8020403	FLORENCE	KY		05/03/2018		980,347	0	0	0	0	0	0	8,010	8,010	0	0	0
B9070201	FLORENCE	KY		09/05/2019		498,086	0	0	0	0	00	0	975	975	0	0	0
A8022209	GEORGETOWN	KY	-	05/14/2008		506,778	ō	0	0	0	<u> </u> 0	0	6, 167	6, 167		0	0
B4061121	GLASGOW	KY		08/12/2014		237,776	0	0	0	0	. 0	0	4,942	4,942		0	0

			1		All Mortgage Loans DIS	POSED, Trans						,			•	T
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu Recorde Investme Excludin Accrued	t nt Unrealized	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B4061123	GREENSBURG	KY	Турс	08/21/2014	401)0)0	0)0	0	8,339	8,339		0	0
B4061110	HANSON	KY		08/14/2014	116	749	00	00	0	00	0	5,683	5,683	0	0	0
B4061145	HARDIN	KY		08/14/2014	275		00	0	0	00	0	5,727	5,727		0	0
B4061124 B4061127	HAWESVILLE	KYKY.		08/21/2014			0 0	0	0	0	0	2,905	2,905 3,279		0	0
B4061128	LEITCHFIELD	KY		08/14/2014)	0	0	0	0	4,079	4,079		0	0
B8020404	LEXINGTON	KY		05/03/2018	980		0	0	0	0	0	8,010	8,010		0	0
B9100702	LEXINGTON	KY		12/04/2019	3, 150		00	00	0	00	0	9,761	9,761	0	0	0
A6062002	LOUISVILLE	KY		12/31/2006	36		0	00	0	00	0	5,387	5,387	0	0	0
A6080201 B4061151	LOUISVILLE	KY		12/31/2006 08/28/2014	115		0) 0 n	0) 0	0	2,706	2,706 3.537	0	0	0
W8032702	LOUISVILLE	KY.		06/25/2018	11,727	104	0	0	0	0	0	39,201	39,201	0	0	0
B3093003	MADISONVILLE	KY		03/05/2014	480	601	0	0	0	0	0	5,603	5,603	0	0	0
B4061129	MAGNOLIA	KY		08/21/2014	196		00	0	0	00	0	4,079	4,079		0	0
B4061131	. MAYFIELD	KYKY	·	08/14/2014 08/28/2014	144		0	0	0	0	0	2,999 3,923	2,999		0	0
B3121003	OWENSBORO	KY		08/28/2014)	,		,	n	5,416	5,416		n	n
B4061111	. OWENSBORO	KY		08/21/2014	142	381(0	0	0	0	0	6,955	6,955	0	0	0
B4061165	OWENTON	KY		09/10/2014	293		00	00	0	00	0	4,654	4,654		0	0
B4061171	PADUCAH	KY		10/30/2014	332		0	00	0	00	0	5,238	5,238		0	0
B4061133	PEMBROKE	KY		08/21/2014 08/28/2014	119 139		0 0	00	0	0 0	0	2,483 2,905	2,483 2,905		0	0
B4061135	SALEM	KY		08/28/2014)	0	0)0	0	2,905			0	0
B4061136	SCOTTSVILLE	KY.		08/12/2014	139		0	0	0	0	0	2,905	2,905		0	0
B4061137	SMITHS GROVE	KY		08/12/2014	146		00	00	0	00	0	3,045	3,045		0	0
B4061138	SPOTTSVILLE	KY	. 	08/21/2014	222		00	00	0	00	0	4,629	4,629		0	0
B4061139 B4061140	. SPRINGFIELD	KY	·	08/28/2014 08/21/2014) 0	0	0	00	0	2,670 2,765	2,670 2,765		0	0
B4061141	UNIONTOWN	КҮ		08/14/2014	117) 0	0	0) 0	0	2,436	2,436		0	0
B4061130	UTICA	KY		08/21/2014	215	140	0	0	0	0	0	4,471	4,471	0	0	0
B4061142	UTICA	KY		08/21/2014	252		00	00	0	00	0	5,255	5,255		0	0
B4061143	. WILLISBURG	KYKY		08/28/2014	245		0	0	0	0	0	5,098 4,705	5,098 4,705		0	0
B7 102503	GRETNA	KY		12/14/2017	4,341)) 0	59,509	59,509	0	4,705	4,705	0	0	0
B8103001	BOSTON	MA.		01/30/2019	368)0	0	0)0	0	1,994	1,994	0	0	0
A5021702	HANOVER	MA		04/26/2005	471		00	00	0	00	0	13,789	13,789		0	0
A5100506	HOLYOKE	MA		12/31/2006	138		0	00	0	0	0	5,066	5,066		0	0
A6052604B7110704	HOLYOKE	MA	·	08/21/2006	209		0		0	0	0	6,938	6,938 7,962		0	0
A5061304	NEW BEDFORD	MAMA.		08/31/2005	697) [0	0	0	0	9,013	9,013		0	0
A5012502	PEABODY	MA		04/13/2005	1,095	126	0	0	0	0	0	12,691	12,691	0	0	0
A6070701	. PLYMOUTH	MA	.	08/31/2006	542		00	0	0	00	0	6,791	6,791		0	0
A6053102 B6092004	SAGAMORE SOUTH HADLEY	MA	· · · · · · · · · · · · · · · · · · ·	08/22/200611/08/2016			0	0	0	0	0	10, 121 7, 495			0	0
A4011403	STOUGHTON	MA	· · · · · · · · · · · · · · · · · · ·	03/29/2004)	,)	n	,)	0				0 n	0
B8090605	WALTHAM	MA		11/16/2018	1,406	204	0	0	0	0	0	5,937	5,937		0	0
B9062802	WEST SPRINGFIELD	MA		09/23/2019	597	745	00	00	0	00	0	3,486	3,486		0	0
A7011214	WORCESTER	MA		03/30/2007	239	330	0) ō	0	0	0	3,686	3,686	0	0	<u>0</u>
C0032701	ABERDEEN	MD	·	07/10/2020		U (٥٥		0	0	0	1,044,913	1,044,913		0	0
B3050301	ANNAPOLIS	MD		08/21/2012	1,923) [) [0	0)0	0	17,351	17,351		0	0
B5021804	ANNAPOLIS	MD.		05/13/2015		476	0	0	0	0	0	6,606	6,606	0	0	0
B6050401	ANNAPOLIS	MD		07/01/2016	2,527	581(0	0	0	00	0	17,732	17,732	0	0	0
B8061101	. ANNAPOLIS	MD		09/18/2018	2,976	322	0 0	0 0	0	0	0	16,767	16,767		0	0
B9051501	ANNAPOLIS	MDMD		07/25/2019	1,969	829	0		0	0	0	11,024	11,024		0	
B2052901	ARBUTUS	MD		06/27/2012	1,392	186) [)	0	,) [0				0	0
A7082801	BALTIMORE	MD.		12/07/2007	409	503	0	0	0	0	0	3,840	3,840	0	0	0
B1111601	. BALTIMORE	MD		01/30/2012	553	436	00	00	0	00	0	5,625	5,625	0	0	0
B1122103	BALTIMORE	MD	1	05/17/2012	599	744 () 0) 0	1 0) 0	1 0	3.876	3.876	1	1 0	0

					All Mortgage Loan		SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						vestment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1122104	. BALTIMORE	MD		05/17/2012		165,733	0	0	0	0	0	0	1,622	1,622	0	0	0
B2052902	BALTIMORE	MD		06/27/2012		1,440,903	0	0	0	0	0	0	13,203	13,203	0	0	0
B2052903 B2052904	BALTIMORE	MD		06/27/2012		486,788	0	0	0	0	0	0	4,461 1,965	4,461 1,965	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		618,184	٥	n		0	0	0	5,667	5,667	0	0	0 n
B2121705	BALTIMORE	MD.		03/29/2013		2,463,044	0	0	0	0	0	0	22,252	22,252	0	0	0
B3082302	BALTIMORE	MD.		11/15/2013		1,644,298	0	0	0	0	0	0	14,822	14,822	0	0	0
B4072402	BALTIMORE	MD		09/29/2014		301,378	0	0	0	0	0	0	2,455	2,455	0	0	0
B4081302	BALTIMORE	MD		10/01/2014		501,280	0	0	0	0	0	0	3,896	3,896	0	0	0
B6060202 B6082302	BALTIMORE BALTIMORE	MD		08/12/2016		897,740 .	0	ļ	0	0	0	ļ0	6,547	6,547 58,778	0	0	0
B6082302 B6090101	BALTIMORE			11/30/2016 10/31/2016		11,570,286 . 671,385		0	0	0	0	0	58,778	58,778	0	0	0
B7061401	BALTIMORE	MD MD		08/24/2017		818,097	0n	n	n	n	n	n	5,067	5,067	n	n	n
B7090602	BALTIMORE	.MD		10/18/2017		3,736,056	0	0	0	0	0	0	23,229	23,229	0	0	0
B7112002	BALTIMORE	MD.		05/11/2018		356,781	0	0	0	0	0	0	1,926	1,926	0	0	0
B7120401	BALTIMORE	MD		01/31/2018		8,007,000	0	0	0	104,258	104,258	0	0	0	0	0	0
B8010302	BALTIMORE	MD		03/29/2018		527,032	0	0	0	0	0	0	3,235	3,235	0	0	0
B8032601	BALTIMORE BALTIMORE	MD		07/13/2018		7,928,264	0	0	0	0	0	0	11,260	11,260	0	0	0
B8042303	BALTIMORE	MD		06/20/2018		3,554,385 . 2,697,811	0	0	0	0	0	0	20,387	20,387	0	0	0
B8051506	BALTIMORE	MD	-	08/20/2018		517,469	٥	0			0	0	2,933	2,933	0		0
B8052303	BALTIMORE	MD	-	09/28/2018		4,232,816	0	0	0	55.546	55,546	0	0	0	0	0	0
B8080101	BALTIMORE	MD.		11/16/2018		686,786	0	0	0	0	0	0	3,824	3,824	0	0	0
B8091202	BALTIMORE	MD		11/28/2018		891,523	0	0	0	0	0	0	3,531	3,531	0	0	0
B8091304	BALTIMORE	MD		12/17/2018		936,077	0	0	0	0	0	0	5,361	5,361	0	0	0
B8091801	. BALTIMORE	MD	-	12/27/2018		561,457	0	0	0	0	0	0	2,202	2,202	0	0	0
B8101904 B8111501	BALTIMORE BALTIMORE	MD		12/27/2018 01/25/2019		4,562,002 810,882		0	0	0	0	0	5,786 1,469	5,786 1,469	0	0	0
B8113001	BALTIMORE	MD	-	03/15/2019		2,346,259	٥	0			0	0	12,318	12,318	0		0
B8121001	BALTIMORE	MD.		02/07/2019		754, 113	0	0	0	0	0	0	2,938	2,938	0	0	0
B9011401	BALTIMORE	MD		04/10/2019		779, 150	0	0	0	0	0	0	3,069	3,069	0	0	0
B9011402	BALTIMORE	MD		03/25/2019		792, 196	0	0	0	0	0	0	3,070	3,070	0	0	0
B9030102	BALTIMORE	MD		06/26/2019		414,222	0	0	0	0	0	0	2,251	2,251	0	0	0
B9043001	BALTIMORE	MD	-	07/30/2019		16,740,569	0	0	0	229,971	229,971	0	0	0	0	0	0
B9062501 B9071901	BALTIMORE BALTIMORE	MDMD.		08/29/2019		1,105,843 .	0 n	0	0	0	0	0	4,756 2,598	4,756 2,598	0	0	0
B9080801	BALTIMORE	MD MD		10/11/2019		3,393,953	0	0	0	0	0	0	15,088	15.088	0	0	0
B9090601	BALTIMORE			12/12/2019		4,600,000	0	0	0	0	0	0	10,831	10,831	0	0	0
B9091201	BALTIMORE	MD		11/19/2019		1,819,950	0	0	0	0	0	0	7,881	7,881	0	0	0
B9091901	BALTIMORE	MD		12/18/2019		4,250,000	0	0	0	0	0	0	10, 182	10, 182	0	0	0
B9092001	BALTIMORE	MD		01/08/2020		0	0	ļ0	0	0	J0	ļ0	5,947	5,947	0	0	ļ0
C0013003 C0013101	BALTIMORE BALTIMORE			04/07/2020 06/12/2020	 	0	0	ļ0	ļ0	0	0		13,070	13,070	0	0	0
C0020503	BALTIMORE	MD	-	04/23/2020			 n	n	n	0 n	n	n		5,886	0 n	0 n	0 n
C0020609	BALTIMORE	MD.		04/22/2020			0	0	0	0	0	0	17,312	17,312	0	0	0
C0020611	BALTIMORE	MD		04/30/2020		0	0	0	0	0	0	0	30, 160	30,160	0	0	0
C0020612	. BALTIMORE	MD		04/30/2020		0	0	0	0	0	0	0	86, 173	86, 173	0	0	0
00031202	BALTIMORE	MD		05/28/2020		0	ō	<u>0</u>	0	0	0	ļ0	15,502	15,502	0	0	0
00031301	BALTIMORE	MD		06/04/2020	 		0	ļō	ļ0	0	0		3,702	3,702 547,740	ļ0	0	0
C0031701	BALTIMORE	MDMD	-	06/02/2020 05/06/2020	<u> </u>		0	0	0	0	0		547,740	547,740	0 n	0	0 n
C0051805	BALTIMORE	MD MD	-	08/14/2020			0	0	0	0	0	0			0	0	0
C0051806	BALTIMORE	,MD		08/07/2020		ŏ [0	0	0	0	0	0	680,000	680,000	0	0	0
C0051807	BALTIMORE	MD		08/07/2020		0	0	0	0	0	0	0	625,000	625,000	0	0	0
C0060901	BALTIMORE	MD		08/18/2020		0	0	0	0	0	0	0	414,000	414,000	0	0	0
C0063001	BALTIMORE	MD		08/24/2020		0	ō	<u>0</u>	0	0	0	ļ0	630,000	630,000	0	0	0
W8030201	BALTIMORE	MD		07/06/2018		7,065,021 . 182,112	0	ļō	ļ0	0	0		14,247	14,247	0	0	0
A3052702	BEL AIR			08/28/2003		182,112	٥		ļ	0	0		11,290	11,290	0	0	0
A3052702	REI AIR		-	08/28/2003		283 536	٥٥	n	0		0	1	17 565		0 n		l

	T				All Mortgage Loa	ans DISPOS	SED, Transf									T	
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						Recorded			Current				Recorded				
						Investment			Year's Other-	•	Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3110501	BEL AIR	MD		01/30/2004		431,348	0	0	0	0	0	0	23,574	23,574	0	0	0
A3110502	BEL AIR	MD		01/30/2004			0	0	0		0 0	0	22,275	22,275	0	0	0
A3110504	BEL AIR		-	01/30/2004		365,829	0	0	0	0	0	0	19,997	19,997	0	0	0
A3110505	BEL AIR	MD		01/30/2004			0	0	0			0	4,739 1,884	4,739 1,884	0	0	0
A3110508	BEL AIR	MD		01/30/2004			٥٥	0	0		n	0	30,982	30,982	٥٥	0	
B3093006	BEL AIR	MD.		12/26/2013		364,401	0	0	0	0	0	0	2,433	2,433	0	0	0
B9071605	BELCAMP	MD		10/10/2019		2,493,264	0	0	0	0	0	0	14,461	14,461	0	0	0
B2071702	BELTSVILLE	MD		08/16/2012		2,647,742	0	0	0	0	00	0	25,079	25,079	0	0	0
B5091001	BELTSVILLE	MD	···	01/14/2016		1,040,125	0	0	0		00	0	3,543	3,543	0	0	0
C0021301	BOWIE		 	05/05/2020 05/19/2017		4, 109, 006	0	0	0	L0	٥	0	10,878 26,324	10,878 26,324	0	0	0
B2041206	BRENTWOOD			05/19/2017	<u> </u>	4, 109,006	٥	U			,	U			٥	U	0
B4011505	CAMBRIDGE	MD.		04/18/2014		1,463,560	0	0	n)	0	30,886	30,886	0	0	0
B4040107	CAMBRIDGE	MD.		06/27/2014		552,139	0	0	0	0	0	0	6,704	6,704	0	0	0
C0020603	CLARKSVILLE	MD		03/26/2020		0	0	0	0	0	0	0	4,024	4,024	0	0	0
B7030309	COLMAR MANOR	MD		06/01/2017		1,069,825	0	0	0	0	00	0	4,149	4, 149	0	0	0
C0020604	COLUMBIA	MD		03/26/2020		0	0	0	0		00	0	5,891	5,891	0	0	0
C0020606	COLUMBIA	MD	-	03/26/2020		0 .	0	0	0	0	0	0	10,068	10,068	0	0	0
B5121701	EDGEWOOD	ND	·	03/10/2011		1,612,736 1,734,957	٥٥	0			,		8,585		٥٥	0	0
00020605	ELKRIDGE	MD		03/26/2020		1,734,937	 0	0	0		1		2,254	2,254	 0		0
B4121001	ELKTON	MD.		02/13/2015		1,312,843	0	0	0		0	0	10,084	10,084	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		1,781,137	0	0	0	0	0	0	5,214	5,214	0	0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014		161,403	0	0	0		0	0	463	463	0	0	0
B7030307	FOREST HILL	MD		06/30/2017		5,023,000	0	0	0		00	0	20,987	20,987	0	0	0
B9010901	FORT WASHINGTON	MD	···	03/27/2019 05/26/2016		1,035,423 2,395,394	0	0	0	0	0	0	5,727 17.516	5,727 17,516	0	0	0
B6092001	FREDERICK	UN		12/06/2016		2,395,394	٥	0	0		J	0	6,238		٥	0	0
B7090604	FREDERICK	MD MD		10/27/2017		11,023,660	 0	0	0		1		70,761	70,761	 0		0
A6032908	GAITHERSBURG			12/31/2006		175,627	0	0	0	C	0	0	1,836	1,836	0	0	0
B2072003	GAITHERSBURG	MD		10/01/2012		495,094	0	0	0	0	0	0	13, 181	13, 181	0	0	0
B5032404	GAITHERSBURG	MD		05/28/2015		2,214,190	0	0	0	0	0	0	17,883	17,883	0	0	0
B3030120	GERMANTOWN	MD		07/31/2013			0	0	0		00	0	4,396	4,396	0	0	0
A9031701	GLEN BURNIE	MD	···	05/21/2009		1,368,105 858,202		0	0		0	0	14, 106	14, 106		0	0
B3041203	GLEN BURNIE	MD	·· ···	07/09/2013		2,653,734	 0		0)	0	23.057	23.057	 0		0
B9030101	GLEN BURNIE	MD		05/15/2019		494,815	0	0	0	0	0	0	2,705	2,705	0	0	0
B4032503	HAGERSTOWN	MD		06/19/2014			0	0	0	0	0	0	7,329		0	0	0
B5122802	HAGERSTOWN	MD		03/31/2016		1,008,955	0	0	0	C	0	0	7,359	7,359	0	0	0
B9012401	HAGERSTOWN	MD		03/29/2019	ļ	1,360,647	0	0	0	L0	0	0	5,626	5,626	0	0	0
B9012401-1	HAGERSTOWN	MD		04/29/2020	}	0	0	ļ0	ļ0	ļ	, 0	ļ0	5,204	5,204	0	0	0
B9093001	HAGERSTOWN HALETHORPE	MD		05/08/2020		3,000,000	 n	0	0		, 0	0	15,662 6,941		 n	0	0
B9013002	HANOVER	MD		04/04/2019		1, 194, 459	0 0	0 N	0		j	0 N	1,584	1,584	0 0	0	0
A3110507	HAVRE DE GRACE		[01/30/2004		83,276	0	0	0		0	0	4,565	4,565	0	0	
B2111901	JEFFERSON	MD		01/29/2013		399,925	0	0	0	0	0	0	6,685	6,685	0	0	0
B6060601	KENSINGTON	MD		08/30/2016		1,992,200	0	0	0	0	00	0	14,742	14,742	0	0	0
B9052101	KINGSVILLE	MD		08/26/2019		391,600	0	0	0	L	0 0	0	2, 180	2, 180	0	0	0
B3103109 B9032102	LANDOVER HILLS	MDMD		02/20/2014	·	286,178	0	0	0	ļ	, 0	0	1,527	1,527	0	0	ļ0
B9032102 B9032103	LAUREL	MD		06/14/2019 06/14/2019	···	13,793,573	0 n	0	0 n	ļ	,	0 n	172, 180 172, 180	172, 180 172, 180	0 n	0	0
B9081501	LAUREL	MD		12/09/2019		5,000,000	0	0 N	0)	n	11,772	11,772	0	0	0
B6041302	LINTHICUM HEIGHTS		[05/19/2016		14,236,275	0		0	187,932	2187,932	0	0	0	0	0	
B8081003	LUTHERVILLE	MD		12/18/2018		6, 168, 591	0	0	0	0	0	0	34, 127	34, 127	0	0	0
B3010402	MILLERSVILE	MD		05/30/2013		623, 173	0	0	0	0	00	0	10,019	10,019	0	0	0
B7050503	NOTT I NGHAM	MD		07/25/2017		970,007	0	0	0	L	0 0	0	2,123	2, 123	0	0	0
B5071302 B9021402	OWINGS MILLS	MDMD		09/30/2015	<u> </u>	639,530	0	ļ0	ļ	ļ	,	0	4,768 95,188	4,768 95,188	0	ļ0	ļ0
B9021402	OWINGS MILLS	MD		07/26/2019	<u> </u>	3 300 000	 n	10	J0	1	, 0	l	20, 458	20, 458	 n		0

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Chang	e in Book Value	e/Recorded Inv	vestment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9093002	OWINGS MILLS	MD		12/13/2019		2,700,000	0	0	0	0	00	0	6,247	6,247	0	0	0
A8022009	PASADENA	MD		05/07/2008			0	0	0	0	00	0	7,818		0	0	0
A8022010	PASADENA PASADENA	MD	·	05/07/2008			0	0	0	0	0	0	9, 188	9, 188	0	0	0
A8080601B5041304	PASADENA	MD		09/26/2008		313,614	٥٥	0	0	0) 0	0		6,815 10,656		0	0
B3030119	PIKESVILLE	MD.		04/10/2013		351,786	0	0	0	0)	0	2,969	2,969		0	0
B3062507	PIKESVILLE	,MD		08/30/2013		927,448	0	0	0	0	0	0	7,905	7,905		0	0
B6051603	REISTERSTOWN	MD		08/12/2016		668,617	0	0	0	0	0	0	4,594	4,594		0	0
B5090301	RIVERDALE	MD	-	11/09/2015		2,369,155	0	0	0	0) 0	0	17,700	17,700		0	0
B9102202	RIVERSIDE	MD		01/22/2020		0	0	0	0	ļ0	0	ļ0	20,430	20,430	0	0	0
B3012805 B6061601	ROCKVILLE ROCKVILLE	MD		03/28/2013 08/31/2016		303,247	0	0	0	0	0	0	4,271	4,271 53.064	0	0	0
B6101002	ROCKVILLE	MD MD	-	08/31/2016	·····	611,817	 n	0	n	0)	0	4,310	4,310		n	n
A4012901	ROSEDALE			04/30/2004		161,609	0	0	0	0) [0	0	8,638	8,638		0	0
B7032403	SILVER SPRING	MD.		06/29/2017		6,307,693	0	0	0	62,095	5	0	9,292	9,292	0	0	0
B8103005	SILVER SPRING	MD	.	02/14/2019	ļ	828,496	0	0	0	0	0	0	3, 159	3, 159	0	0	0
B8051504	SYKESVILLE	MD	-	10/26/2018	ļ	1,840,234	0	0	0	0) 0	0	10,132	10 , 132	0	0	0
B5012703	TOWSON	MD		04/22/2015		590,438	0	0	0	0	00	0	3, 128	3, 128		0	0
B8082901 B9061101	TOWSON	MDMD	· · · · · · · · · · · · · · · · · · ·	11/30/2018 08/21/2019		1,786,600 588,127	0	0	0	0) 0	0	10,290	10,290	0	0	0
B4091905	WALDORF	MD MD		12/30/2014		1,585,014	٥٥	0			1	0	12,498	12,498			
B7102401	WHITE MARSH	MD		12/21/2017		4,384,065	0	0	0	0	0	0	28,720	28,720		0	0
B4092304	WINDSOR MILL	MD.		11/21/2014		2,332,614	0	0	0	0	0	0	18,509	18,509		0	0
B6021601	WINDSOR MILL	MD		04/14/2016		2,654,199	0	0	0	0	0	0	19,523	19,523		0	0
A8050902	BINGHAM	ME		07/31/2008		57,519	0	0	0	0) 0	0	3,618	3,618		0	0
A7052504	BREWER	ME	·	08/15/2007		147,666	0	0	0	0	0 0	0	1,956	1,956		0	0
A6032202 A5041103	PORTLAND	MEMF		12/31/2006 06/17/2005		119,377	٥٥	0	0	0	0	0	2,035 5.609	2,035 5,609		0	0
C0021305	SOUTH PORTLAND	MF		05/07/2020			٥٥	0	0)	0	4,299	4,299		0	0
C0021306	SOUTH PORTLAND	ME.		05/07/2020		0	0	0	0	0	0	0	3,218	3,218		0	0
A7062902	WATERVILLE	ME		11/09/2007		186,774	0	0	0	0	00	0	3,233	3,233		0	0
B1021101	ANN ARBOR	MI		06/15/2011		814,956	0	0	0	0	00	0	3,912	3,912		0	0
B5041601	ANN ARBOR			07/16/2015		1, 114, 195	0	0	0	0	00	0	4, 154	4, 154		0	0
B6052705 B6081703	ANN ARBOR			08/17/2016		2,384,549 1,747,478	0	0	0	0) 0	0	24,548	24,548		0	0
B6122201	ANN ARBOR	MI		03/09/2017		2,052,634	0	0	0	0)	0	4,315	4,315	0	0	0
B7011702	ANN ARBOR	MI		04/03/2017		880,742	0	0	0	0	0	0	1,841	1,841	0	0	0
B7050502	ANN ARBOR	MI		06/29/2017		1,113,261	0	0	0	0	0	0	6,979	6,979		0	0
B7072607	ANN ARBOR	MI	.	09/29/2017		648,547	0	0	0	0	00	0	1,315	1,315		0	0
A7052105	AUBURN HILLS			08/13/2007		484,765	0	0	0	0	0	0	6,894	6,894		0	0
A8081802 A9031304	AUBURN HILLS	MI	-	11/19/2008	<u> </u>	736,012 277,097	0	0	0	10	0	0	9,540 3,450	9,540 3,450		0	0
B5050807	AUBURN HILLS	мтм.гм.г	-	04/30/2009		1,457,467	 n	n	n	n)	n	4,925	4,925		n	n
B6031802	AUBURN HILLS			06/10/2016		514,342	0	0	0	0	0	0	5,370	5,370		0	0
B6092302	AUBURN HILLS	MI		11/29/2016		616,912	0	0	0	0	0	0	2,073	2,073		0	0
B9082608	BATTLE CREEK	MI	-	11/12/2019	ļ	1,378,750	0	0	0	0) 0	0	8,094	8,094	0	0	0
B6042802	BELLEVILLE	MI		07/08/2016		1,013,338	0	0	0	ļ0	0	ļ0	7,323	7,323		0	0
B9122303 B5091402	BENTON HARBOR BERKLEY	MI		02/19/202012/07/2015			0	0	0	0	١٥	0	3,622	3,622		0	0
B4101702	BINGHAM FARMS	MI		12/17/2013		647,519	o	n	n	n)	n	2,494	2,494		n	n
B1071502	BIRMINGHAM	MI		09/28/2011		499,387	0	0	0	0)0	0	2,397	2,397	0	0	0
B2041702	BIRMINGHAM	MI		05/30/2012		831,328	0	0	0	0	0	0	7,394	7,394		0	0
B2080604	BIRMINGHAM	MI	.	01/30/2013		216,650	0	0	0	0	00	0	3,642	3,642		0	0
B3030103	BIRMINGHAM	MI	-	06/25/2013	}	562,082	0	0	0	ļ0	0 0	ļ0	7,338	7,338		ļ <u>0</u>	ļ <u>0</u>
B3072501 B1022203	BIRMINGHAM BRIGHTON	MI	-	10/01/2013 05/10/2011		536,434	0	0	0	ļ0	00		6,352	6,352		0	0
B3122002	BRIGHTON	MI		05/10/2011			 n	0	0)	n				n	n
B7022201	CALEDONIA TOWNSHIP	MI		04/27/2017			o		0)	0		7.099		0	0
B4121002	CEDAR SPRINGS	MI		02/26/2015		936,653	0	0	0	0)0	0	10,572	10,572		0	0
R2100105	CHADLEVOLV	MI	1	12/02/2012	i	2 005 662	0	1	1	1	1 0		9 536	9 536		1	1

				Showing A	All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3		1		Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012		1,525,481	0	0	0	0	0	0	4,450	4,450	0	0	0
B2021502-1	CHESTERFIELD TOWNSHIP	MI		11/12/2014		328 , 187	0	0	0	0	0	0	957	957		0	0
B9022702	CHESTERFIELD TOWNSHIP			05/24/2019		2,200,000	0	0	0	0	0	0	4,986	4,986		0	0
B4071102 B1040101	CLARKSTON	MI		09/15/2014 06/14/2011		894,332 275,818	 	0	0	0	0	0	10,302	10,302	0	0	0
B9020701	CLINTON TOWNSHIP	MI		04/23/2019		905,470	0	0	0	0	0	0	1,699	1,699	0	0	0
B9012205	COLDWATER	MI		04/09/2019		288,379	0	0	0	0	0	0	2,271	2,271		0	0
B5120402	COMMERCE	MI		02/26/2016		376,232	0	0	0	0	0	0	4,043	4,043		0	0
B4042801	COMMERCE TOWNSHIP	MI		07/11/2014		568,827	0	0	0	0	0	0	2, 191	2, 191	0	0	0
A6051604	COMSTOCK PARK	MI		12/31/2006		137,041		ļ	0	0	<u>0</u>	ļ0	20,277	20,277	0	0	ō
B2020305 B5081107	DETROIT	MI	· · · · · · · · · · · · · · · · · · ·	05/18/201211/03/2015		540,203	0	0	0	0	0	0	14,750	14,750		0	0
B5091701	DETROIT	MI		01/06/2016		515,280	 n	n	n	u	n	0				n	n
B7050801	DETROIT	MI		07/2017		638,977	0	0	0	0	0	0	3,981	3,981		0	n
B8062102	DETROIT	MI		09/10/2018		912,600	0	0	0	0	0	0	7,533	7,533	0	0	0
B8090507	DETROIT	MI	ļ	11/16/2018		290,919	0	0	0	0	0	0	1,676	1,676		0	0
B8092404	DETROIT	MI		12/28/2018		13,000,000	0	0	0	60 , 131	60 , 131	0	20,856	20,856	0	0	0
B9043002	DETROIT			07/11/2019		341,967 460,044	0	0	0	0	0	0	2,820	2,820		0	0
B9070101	DETROIT	MI		09/12/2019		2,125,478	0	0	0	0	0	0	3,797 3,994	3,797 3,994	0	0	0
B9120901	DETROIT	MI		02/11/2020		2, 123,476	٥٥				0	0	4,033	4,033	0		
B5032402	EAST LANSING	MI		06/17/2015			00	0	0	0	0	0	3,342	3.342		0	0
B9061401	EASTPOINTE	MI		08/20/2019		400,622	0	0	0	0	0	0	3,284	3,284		0	0
B9091710	EASTPOINTE	MI		12/19/2019		780,000	0	0	0	0	0	0	3, 164	3, 164		0	0
B7050301	FARMINGTON	MI		07/17/2017		469, 172	0	0	0	0	0	0	4,495	4,495		0	0
A8031402	FARMINGTON HILLS	MI		05/30/2008		442,009	0	0	0	0	0	0	5,968	5,968		0	0
B2052403 B4072803	FARMINGTON HILLS	MI		10/30/2012 10/08/2014		282,783	 0	0	0	0	0	0	7,282 7.568	7,282 7,568		0	0
B4102401	FARMINGTON HILLS	MI		01/30/2015		996,628	٥٥		0	0	0	0	11,451	11,451		0	
B3030105	FENTON	MI		05/15/2013		1,332,867	0	0	0	0	0	0	17,544	17,544		0	0
A6051603	FLINT	MI		12/31/2006		95,885	0	0	0	0	0	0	8,582			0	0
B4031804	FLINT	MI		06/05/2014			0	0	0	0	0	0	26,845	26,845		0	0
B9100201	FLINT	MI		01/06/2020		0	0	0	0	0	0	0	12, 159	12, 159		0	0
B4070901	GARDEN CITY	MI	· · · · · · · · · · · · · · · · · · ·	10/01/2014 04/25/2012		606,994	0	0	0	0	0	0	4,296	4,296 8,720		0	0
B9050703	GRAND BLANC	MI		07/29/2019		1,008,098	00	0	0	0	0	0	4,076	4,076	0	0	0
B2030802	GRAND RAPIDS	MI		05/02/2012		1,099,812	0	0	0	0	0	0	15,843	15,843		0	0
B2030802-1	GRAND RAPIDS	MI		06/14/2018		743,312	0	0	0	0	0	0	6,342	6,342	0	0	0
B2030804	GRAND RAPIDS	MI		05/02/2012		955,036	0	0	0	0	0	0	13,761	13,761		0	0
B3061902	GRAND RAPIDS	MI		09/06/2013		202,957	0	0	0	0	0	0	4,693	4,693		0	0
B3061903	GRAND RAPIDS	MI	·	12/10/2013		1,095,784 810,070	0	0	0	0	0	0	25,330 5,518	25,330 5,518		0	0
B3120402	GRAND RAPIDS	MI		02/13/2014			 n	n	n	n	n	n	5,518			n	n
B4061802	GRAND RAPIDS	MI		09/05/2014		1,305,896	0	0	0	0	0	0	2,424	2,424		0	0
B5033002	GRAND RAPIDS	MI		06/22/2015		633, 132	0	0	0	0	0	0	7 , 143		0	0	0
B5043001	GRAND RAPIDS	MI		07/24/2015		1,997,795	0	0	0	0	0	0	22,368	22,368		0	0
B5060201	GRAND RAPIDS	MI		08/20/2015		682,957	0	ļ0	0	0	J0	ļ0	2,449	2,449		0	ō
B6051703 B6071201	GRAND RAPIDS GRAND RAPIDS	MI		07/29/2016 10/05/2016		1,110,929 1,594,292	0 n	0	0	0	0	0	7,565	7,565 11,321		0	0
B7011802	GRAND RAPIDS	MI		03/29/2017		1,011,610	ں ۱	n	n	n	n	n	9,803			n	n
C0031103	GRAND RAPIDS	MI		06/01/2020		0	0	0	0	0	0	0	441,147	441, 147	0	0	0
A8081904	HAST INGS	MI		10/31/2008		185,466	0	0	0	0	0	0	1,395	1,395		0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011		398,627	0	0	0	0	0	0	13,095	13,095		0	0
B9041909	HOLLAND	MI		07/31/2019		333,598	0	0	0	0	ļ0	ļ0	1,322	1,322		0	<u>0</u>
B4080702 B4080702-1	HOMER	МI µ1		10/24/201412/20/2017		1,497,144 2,158,807	0	ļ0	0	0	0		26,733	26,733		0	0
B5120405	HOWELL	мт М1		02/26/2016		2, 158,807	 n	0 n	0	0 n	n	n	6,762			U	0
B3052002	KALAMAZOO	MI		09/13/2013		174,592	0	0	0	0	0	0	1,915	1,915		0	0
B5043002	KALAMAZOO	MI		07/27/2015		1,966,258	0	0	0	0	0	0	15,263	15,263		0	0
R7022203	KENTWOOD	MI	1	04/27/2017	I	705 971	0	1	0	1			7.061	7.061		1	1

	_			Showing A	All Mortgage Loans [DISPOSED, Tran										
1	Location		4	5		7		ge in Book Value			_	14	15	16	17	18
	2	3				Value/ 8	9	10	11	12	13	Book Value/				
						orded		Current				Recorded				
						stment		Year's Other-		Total		Investment		Foreign		-
						uding Unrealize		Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						rued Valuation		Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		erest Increase			Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior	Year (Decrease) /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8011202	KENTWOOD			03/29/2018		339,490	0	00	0	00	0	2,921	2,921	0	0	0
A8062002	LAKE ORION	MI		08/29/2008		172,237	0	00	C	00	0	4,009	4,009	0	0	0
A8062003 B6030809	LAKE ORION	MI		08/29/2008		172,237 3,121,846	0	00) 0	0	4,009	4,009		0	0
B7062602	LANSING	MI		10/18/2017			n	0)	n	3,227	3,227			0 n
B9032801	LANSING	MI		06/04/2019		.613,562	0	00		0	0	3,394	3.394		0	0
B5062501	LINCOLN PARK	MI		09/10/2015		369,339		00		00	0	3,948	3,948		0	0
B7101602	LINCOLN PARK	MI		12/13/2017		391,434		00		00	0	2,326	2,326		0	0
B2012201	LIVONIA	MI		03/30/2012		566,662	0	00	0	00	0	5,310	5,310		0	0
B3072402	LIVONIA	MI		10/28/2013		66,779		00	ļ	0	0	3,969	3,969		ļ0	0
B9091301	MARSHALL	MI		12/31/2019	······	4,825,000 507,057	v	0 0		0	0	11, 164 7, 214	11, 164		0	0
B1112301-1	MARSHALL	MI		10/15/2019		437,929	0	0 0	n	,	n	2,327	2,327		n	n
B4122201	MARSHALL			02/09/2015				0		0	0	2,624	2,624		0	0
B4122201-1	MARSHALL			10/15/2019				00	0	0	0	1,671	1,671	0	0	0
B4013104	MARYSVILLE	MI		04/07/2014		560,966	0	00	c	00	0	4, 148	4, 148		0	0
B5120204	MOUNT CLEMENS	MI		02/16/2016		326,466	0	00	o	00	0	3,629	3,629		0	0
B5051801	MOUNT MORRIS			08/14/2015		659,318	0	00	0	0	0	2,290	2,290	0	0	0
B5090801	NORTH BRANCH			07/20/2020 12/02/2015				0		0	0	387,631	387,631	0	0	0
B3082801	NORTHVILLE	MI		11/08/2013		307,743	n	0		0		3,955	3,955	0		0
B1112201	PETOSKEY	MI		04/30/2012	1	1, 111, 146	0	0 0	0	0	0	9,403	9,403		0	0
B9091202	PETOSKEY	MI		12/19/2019		2,130,000	0	00		0	0	4,675	4,675		0	0
B9091203	PETOSKEY	MI		12/19/2019		2,910,000	0	00		00	0	6,386	6,386		0	0
B9091204	PETOSKEY	MI		12/19/2019	2	2,660,000	0	00	0	00	0	5,838	5,838		0	0
B9091205	PETOSKEY PLYMOUTH			07/22/2020		0	0	00	0	0	0	286,461	286,461	0	0	0
A7032002 A9040302	PLYMOUTH			06/19/2007 05/27/2009		499,781 558.177		0		0	0			0	0	0
B9082103	PLYMOUTH	MI		11/14/2019		775,000	n	0		0	0	4,393	4,393	0	0	
A8111203	PONTIAC	.MI		01/21/2009		501,648	0	00	0	0	0	6,398	6,398		0	0
B1010702	PONTIAC	MI		03/30/2011		937,769	0	00	0	00	0	9,456	9,456		0	0
A8081901	PORTAGE	MI		10/30/2008		492,165	0	00	0	00	0	11,305	11,305		0	0
B3052103	PORTAGE	MI		08/05/2013		312,900	0	00	1,290	1,290	0	4,791	4,791	0	0	0
B7022202 A8070301	PORTAGE ROCHESTER HILLS	MI		04/27/2017		800,311 272,384	0	0) 0	0		7,099 6,256		0	0
B5091501	ROMULUS	MI		12/03/2015		1,000,242	n l	0)	0	10,458	10,458		0	0
B2080602	ROYAL OAK	MI		01/30/2013		215, 167	0	0 0	0	0	0	3,653	3,653		0	0
B2080603	ROYAL OAK	MI		01/30/2013		433,300		00	0	0	0	7,285	7,285	0	0	0
B3042502	ROYAL OAK	MI		06/28/2013		372,583	0	00	0	00	0	10,497	10,497		0	0
C0021104	ROYAL OAK	MI		03/31/2020		0		0 0	ļ	0	<u>0</u>	11,934	11,934		0	<u>0</u>
B8100404 A4101904	SALINE SHELBY TOWNSHIP		·	01/07/201912/29/2004	ļ [']	1,091,254 677,848		00	ļ	, 0	0	10,732	10,732		0	0
B5092201	SHELBY TOWNSHIP	MI		11/20/2015		601,068	0	0 0	n	,)	n	4,301	4,820		n	n
B9061201	SHELBY TOWNSHIP			08/22/2019			0	0	0	0	0	1,624	1,624		0	0
A8123102	SHERIDAN	MI		02/25/2009		311,800	0	00	0	00	0	6,805	6,805	0	0	0
B4120402	SOUTH LYON	MI		02/04/2015	ļ1	1,280,083	0	00	0	00	0	14,449	14,449		0	0
B0051902	SOUTHFIELD	MI		08/26/2010		294,746		0 0	ļ	0	ļ	1,567	1,567		ļ0	<u>0</u>
B1020901 B1060701	SOUTHFIELD SOUTHFIELD	MI		04/14/2011 08/17/2011		325,221 2,012,659		0 0	0	0	0	11,207	11,207		0	0
B2101902	SOUTHFIELD	MI		12/11/2012		533,835	0	0 0		,	n	4,438	4,438		n	n
B3052302	SOUTHFIELD	MI		07/31/2013		474,749		ō [0	0	0	6, 144	6,144		0	0
B9011703	SOUTHFIELD	MI		03/22/2019		735, 185		00	0	0	0	3,845	3,845	0	0	0
B9092302	SOUTHFIELD	MI		11/22/2019	ļ1	1,103,000	0	00	C	00	0	9, 113	9, 113		0	0
A8081903	SPARTA		·	10/31/2008	 	309, 130		0	ļ0	0	0	2,325	2,325	0	0	0
A8092301	ST CLAIR SHORES	MI		12/05/2008 04/23/2013		1,195,976		0 0	14,216	14,216	ļ0	0	0	0	ļ0	0
B3021204 B3121602	STERLING HEIGHTS	М1		04/23/2013		306,856 503,235		0 0	ļ	,0	0	2,503 6,721	2,503 6,721		0	0 n
B5011304	STERLING HEIGHTS	MI		04/17/2014		.300.463	0	0 n	n	,)	n	740	740		n	n
B7080801	STERLING HEIGHTS			10/02/2017		673,332	0	00	0	0	0	6,071	6,071		0	0
R1031801	STURGIS	МІ		05/26/2011		1 284 404	0	0	1		1	41 971	/1 271		0	1

					All Mortgage Loans DISI	OSED, Trans							1			1
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu Recorde Investme Excludin Accrued	d nt Unrealized	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B5120404	TAYLOR	MI		02/26/2016	458,	310))0	0	00	0	4,931	4,931		0	0
B4050201	TROY	MI		07/22/2014	205)	00	0	0	0	10,111	10,111		0	0
B6033101	TROYUTICA			06/22/2016	1,071,		0	00	0	00	0	7,338	7,338		0	0
B4031802 B5120403	WASHINGTON	MI	-	05/20/2014)) 0		0	0	1,204	1,204		0	
B3050202	WATERFORD	.MI		06/28/2013			0	0	0	0	0	6,634	6,634		0	0
B3053104	WAYNE	MI		08/14/2013	689	446)	00	0	0	0	43,334	43,334		0	0
B0070601	WEST BLOOMFIELD	MI		09/17/2010	1,020) 0	00	0	00	0	18,925	18,925		0	0
B9040301	WOODHAVENYPSILANTI	MI		06/26/2019			0	00	9,672	9,672	0		3, 136		0	0
A9031103	BLOOMINGTON	MN	· · · · · · · · · · · · · · · · · · ·	05/13/2009	456)	0	0	0	0	9,801	9,801	0	0	0
B3052904	BLOOMINGTON			08/19/2013	336	333	0	0	0	0	0	4,469	4,469	0	0	0
B5042901	BLOOMINGTON	MN		11/06/2015	515,	654) 0	00	0	00	0	5,781	5,781		0	0
B2052102	BROOKLYN PARK	MN		07/27/2012)	0 0	0	0	0	10,256	10,256		0	0
B4042304 A8022002	BROOKLYN PARK BUFFALO	MN	·	06/26/2014 04/30/2008	1,007			0	0	0	0	12,700	12,700		0	0
A8022003	BURNSVILLE	MN		04/30/2008	802		,) [,	0) [0	0	17,796	17,796		n	n
A8022005	BURNSVILLE			04/30/2008		614)	0	0	00	0	19,221	19,221	0	0	0
A4011204	CHASKA	MN		03/05/2004)	00	0	0	0	12,867	12,867	0	0	0
A4050301	COON RAPIDS	MN		08/19/2004	286)	00	0	00	0	13,357	13,357	0	0	0
A4050705A4050707	COON RAPIDS			08/19/2004	286 490		0	00	0	0	0	13,357			0	0
B8110704	EDEN PRAIRIE			06/19/2004	1,032)	0	9,072	9,072	0	1,727	1,727		0	0
B2052103	GOLDEN VALLEY	MN		07/27/2012	1,400		0	0	0	0	0	20,771	20,771		0	0
B5022701	GOLDEN VALLEY	MN		06/05/2015	3,425,)0	00	0	00	0	28,531	28,531	0	0	0
B6061301	MAPLEWOOD	MN		09/15/2016	2,797	172) 0	00	0	0	0	19,977	19,977	0	0	0
A6062803 A8022004	MINNEAPOLIS MINNEAPOLIS	MN.	· · · · · · · · · · · · · · · · · · ·	08/31/2006 04/30/2008		281	0	00	0	0	0	7,805			0	0
B3012501	MINNEAPOLIS	MN	·	04/30/2008	926		,	0		0	0	15,453	15,453		0	0
B3070902	MINNEAPOLIS			09/03/2013)	0	0	00	0	16,692	16,692		0	0
B4061303	MINNEAPOLIS	MN		09/19/2014	1,015)	00	0	0	0	8,338			0	0
B4061304	MINNEAPOLIS	MN		09/19/2014	810)	00	0	0	0	6,657	6,657		0	0
B8092602	MINNETONKA		-	12/13/2018	1,288		0	0	0	00	0	5,296	5,296		0	0
A5081903 B0112402	OAKDALE	MN		12/31/2006)	0	0	0	0	10,753	10,753		0	0
A6121103	PLYMOUTH	MN		02/02/2007			j	0	0	0	0	10,611	10,611	0	0	0
A7012202	RICHFIELD	MN		03/06/2007	601,	084)	00	3,223	3,223	0	2,535	2,535		0	0
A5031503	SHAKOPEE	MN		05/26/2005	412			0	0	0	0	3, 196	3, 196		0	0
A6062802 A8032801	ST LOUIS PARK	MN	·	08/31/2006			0	0	0	0	0	7,886	7,886 3,717		0	0
B5032703	ST. MICHAEL	MN	· · · · · · · · · · · · · · · · · · ·	05/29/2015	958		,) [,)		0	0		18,720		n	n
B1071801	VICTORIA			10/11/2011	1,102		0	0	0	0	0	4,076	4,076		0	0
B1071801-1	VICTORIA	MN		11/07/2014	104	479)	00	0	0	0	1, 152	1, 152	0	0	0
B3052903	WILLMAR	MN	· · · · · · · · · · · · · · · · · · ·	08/23/2013			, h) ō	0	0	0	6,816	6,816		ō	0
B5122201 B0030901	ARNOLD BLUE SPRINGS	MO	·	03/10/2016	3, 192 2, 167			0	0	0	0	23,285 20,261	23,285 20,261	0	0	0
B9091705	BRIDGETON		·	12/06/2019	1,095		, ,	,)	n	, ,	n	1,750	1,750	n	n	n
B9100301	BRIDGETON			02/06/2020	1,033	0) [0	0	00	0	16,009	16,009		0	0
A5092802	CLAYTON	MO		12/09/2005	35,) c	0	0	00	0	8,336	8,336		0	0
A6110701	CLAYTON	MO	·	01/16/2007	345,) <u>-</u>	0	0	0	0	9,865	9,865		0	0
A8022007 B2050803	COLUMBIA	MO	· · · · · · · · · · · · · · · · · · ·	05/07/2008 06/28/2012				0	0	0	0		10,447		0	0
B6111002	COLUMBIA		·	06/28/2012			, ,	,	n	0	0	3,612	3,612		0	0
B6091401	FENTON	MO		12/02/2016	1,825))	0		0	6,023	6,023		0	0
B5080301	FESTUS	MO		11/16/2015	1,116,	0340	0	00	4,305	4,305	0	7,846	7,846	0	0	0
B6060304	FLORISSANT	MO		09/22/2016	901,) Q	0	0	0	0	9,416	9,416		0	0
B9011101	FLORISSANT	MO	· 	04/05/2019			, 0	0	ļ0	0	0	1,453	1,453		ļ0	0
B9052402 B5092801	GLADSTONEGRANDVIEW	MO	·	07/31/2019			,	,	1		0	11,398	11,398		0	
B3090301	HAZELWOOD			12/11/2013	2.011		, ,	, ,	0	0	0	25.633			n	0

					All Mortgage Loans	DISPOSI	ED, Transfe										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal In	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	or Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5060803	INDEPENDENCE	MO		10/30/2015		1,404,860	0	0	0	0	0	0	23,553	23,553	0	0	0
A6121304	KANSAS CITY			06/08/2007		199,867	0	0	0	0	0	0	5,410	5,410	0	0	0
A6122903	KANSAS CITY	MO	·	03/15/2007		204,749	0	0	0	0	0	0	6,087	6,087	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		560,448	0	0	0	0	0	0				0	0
B3031201	KANSAS CITY			05/20/2013		754,766	٥	0	0	0	0	0	10,633	10,633		0	
B3052303	KANSAS CITY	MO		08/16/2013		985,814	0	0	0	0	0	0	13,558	13,558		0	0
B3121001	KANSAS CITY	MO		02/18/2014		682,740	0	0	0	0	0	0	14,499	14,499	0	0	0
B4022402	KANSAS CITY	MO		03/31/2014		331,711	0	0	0	0	0	0	2,630	2,630		0	0
B5042704	KANSAS CITY			07/01/2015		2,413,161	0	0	0	0	0	0	13,096	13,096		0	0
B5091502	KANSAS CITY			11/13/2015		974, 196	0	0	<u>0</u>	ō	<u>0</u>	0	7,383	7,383		0	0
B7120402	KANSAS CITY			02/28/2018		579,410 448,721	0	0	0	0	0	0	3,635	3,635		0	0
B8110201	KANSAS CITY		·	01/08/2019	·····	1,777,218	0 n	0 n	0 n	0 ^	0	0			0 n	0 n	0
B9061702	KANSAS CITY			08/13/2019		923,589	0 0	0	0 n	n	0	0	1,755	1,755		0	0
B9050901	0'FALLON			06/21/2019		1, 170, 180	0	0	0	0	0	0	4,349	4,349		0	0
A7090502	POPLAR BLUFF	MO		10/31/2007		149,209	0	0	0	0	0	0	2,088	2,088	0	0	0
B3120403	. RAYMORE	MO		02/18/2014		401, 170	0	0	0	0	0	0	3, 119	3, 119		0	0
B4101001	. RAYMORE	MO	· · · · · · · · · · · · · · · · · · ·	12/18/2014		977,041	0	0	0	0	0	0	7,705	7,705		0	0
B2061803	SHREWSBURY	MO	· 	09/24/2012		2,627,951	0	0	0	0	0	0	24,720	24,720		0	0
B1100406 B2012703	ST LOUIS			12/22/2011 04/16/2012		559,930 451,174	٥	0	0	0	0	0	3,297	3,297		0	0
B5042905	ST LOUIS			07/22/2015		886,656	 0	0	0	0	0	0	10,130	10, 130		0	0
B6050302	ST LOUIS	MO		07/27/2016		6,776,341	0	0	0	0	0	0	48,964	48,964		0	0
B8062501	ST LOUIS	MO		09/06/2018		1,085,623	0	0	0	0	0	0	2,014	2,014	0	0	0
A7062901	ST. LOUIS			08/27/2007		606,513	0	0	0	0	0	0	11,412	11,412	0	0	0
B1061012	ST. LOUIS	MO		07/22/2011		1,017,588	0	0	0	0	0	0	3,636	3,636		0	0
B2012702	ST. LOUIS			04/18/2012		480,054	0	0	0	0	0	0	6,984	6,984	0	0	0
B2080606 B3032502	ST. LOUIS	MO		10/05/2012 05/17/2013		263,630	0	0	0	0	0	0	3,687	3,687 4,127	0	0	0
B5042102	ST. LOUIS			03/17/2013		525,420	 0	0	0	0	0	0	6, 127	6, 127		0	0
B6071902	ST. LOUIS	MO		10/11/2016		493,061	0	0	0	0	0	0	3,503	3,503		0	0
B6081904	ST. LOUIS	MO		12/01/2016		9,361,783	0	0	0	0	0	0	65,699	65,699		0	0
C0031205	ST. LOUIS	MO		06/19/2020		0	0	0	0	0	0	0	275,481	275,481		0	0
B1100405	. UNIVERSITY CITY	MO		12/22/2011		399,384	0	0	0	0	0	0	2,353	2,353	0	0	0
00021903	VALLEY PARK	MO		05/07/2020			0	0	0	0	0	0	16,100	16,100		0	0
B5121002 B9050903	WILDWOOD			02/16/2016		929,395	0	0	0	0	0	ļ0		13,919 5,231		0	0
B0090102	BYRAM	MS		11/10/2010		631,679	 n	n	n	n	n	n				n	0 n
A8050202	HATT I ESBURG			07/30/2008		188,336	0	0	0	0	0	0	2, 192	2, 192	0	0	0
B9082302	OCEAN SPRINGS	MS		10/10/2019		1,593,887	0	0	0	0	0	0	9,737	9,737	0	0	0
C0021802	PEARL	MS	.	04/27/2020		0	0	0	0	0	0	0	23,666	23,666		0	0
B8100408	RIDGELAND	MS		12/28/2018		922,261	0	0	0	0	0	0	5, 106	5, 106		0	0
B0061711	SOUTHAVEN VICKSBURG	MSMS	·	11/08/2010 05/14/2019		908,583	0	0	0	0	0	0	16,643			0	0
C0043002	VICKSBURG	MS	·	05/14/2019	·····	005,304 N	 n	n	n	n	n	n		206,524	n	n	0
B8011105	ABERDEEN			05/10/2018		548,908	0	0	0	0	0	0	4,657	4,657	0	0	0
B6041104	ALBEMARLE	NC		06/29/2016		3,498,805	0	0	0	0	0	0	11,602	11,602	0	0	0
B6041104-1	ALBEMARLE	NC		02/21/2019		982, 141	0	0	0	0	0	0	2,842	2,842		0	0
B9041704	APEX	NC	.	06/26/2019		1,014,420	0	0	0	0	0	0	1,422	1,422		0	0
B1052001	ARDEN	NC	-	08/12/2011		2,712,359	0	0	0	0	0	0		38,599	0	0	0
B8061806 B8061808	ASHEBORO ASHEBORO	NCNC.	·	10/31/2018		384,380 741,402	0	0	0	0	0	0	3,071 5.882	3,071 5,882	0	0	0
B8061809	ASHEBORO	NC	·	10/31/2018		852,753	 n	0 n	0 n	n	n	n				0 n	0 n
B9081405	ASHEBORO	NC.		11/19/2019		2,481,750	0	n	0	n			21.056	21.056		n	0
B9081407	ASHEBORO	NC.		11/19/2019		1,533,170	0	0	0	0	0	0	13,008	13,008		0	0
B2031302	ASHEVILLE	NC		07/19/2012		958,897	0	0	0	0	0	0	13,892	13,892	0	0	0
B3040202	ASHEVILLE	NC	.	06/25/2013	ļ	800,759	0	0	0	0	0	0	6,917	6,917		0	0
B7062901	BELMONT	NC	· 	08/29/2017		375,037	0	0	0	0	0	0	3,511	3,511		0	0

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8031904	BOONE	NC		06/12/2008		263,835	0	0	0	0	0	0	2,332	2,332 12,755	0	0	0
B5031801	BOONE	NC		05/27/2015		1,623,140	0	0	0	0	0	0	12,755	12,755	0	0	0
A7043001	BURL INGTON	NC	·	08/23/2007		115,882	0	0	0	0	0	0	10,036	10,036	0	0	0
B9062404 B9103001	BURL INGTON	NCNC		08/19/2019			٥	0	0	0	0	0			0	0	0
B7100903	CANDLER	NC NC		12/18/2017		1,296,189	0	0	0	0	0	0	18,414	18.414	0	0	0
B2022703	CHAPEL HILL	.NC.		05/11/2012		415,214	0	0	0	0	0	0	4,061	4,061	0	0	0
A6102001	CHARLOTTE	NC		12/18/2006		387,830	0	0	0	0	0	0	6,308	6,308	0	0	0
B0052006	CHARLOTTE	NC		08/12/2010		970,944	0	0	0	0	0	0	4,635	4,635	0	0	0
B0072601	CHARLOTTE			10/27/2010		168,271	0	<u>0</u>	0	0	J0	ļ0	30,520	30,520	0	0	0
B1120901 B1120902	CHARLOTTE	NCNC	·	02/13/201202/13/2012		479,871 979,853	0	0	0	0	0	0	4,372 8,824	4,372 8,824	0	0	0
B3051402	CHARLOTTE	NC	·	07/19/2013		248,042	o	n	n	u	0	0		3,266	n	n	0
B3060701	CHARLOTTE	NC.		08/23/2013		365,894	0	0	0	0	0	0			0	0	0
B3080203	CHARLOTTE	NC		10/15/2013		620,783	0	0	0	0	0	0	3, 144	3, 144	0	0	0
B3103006	CHARLOTTE	NC		01/10/2014		1,328,638	0	0	0	0	0	0	10,812	10,812	0	0	0
B4021001	CHARLOTTE	NC	.	05/01/2014		977,010	0	0	0	0	0		7,743	7,743	0	0	0
B5101601	CHARLOTTE	NC		01/11/2016		986,305	0	0	0	0	0		7,177	7, 177	0	0	0
B7100301 C0051405	CHARLOTTE	NCNC		12/07/201707/30/2020		1,592,822	٥٥	0	0	18,767	18,767	0	3,563	3,563	0	0	0
B4092402	CLAYTON	NC NC		11/24/2014		208, 155	0	0	0	0	0	0	3,317	3,317	0	0	0
B3062103	CONCORD	NC NC		09/11/2013		407 . 130	0	0	0	0	0	0	3,535	3.535	0	0	0
B6050203	CONCORD	NC.		06/27/2016		1,315,471	0	0	0	0	0	0	6,226	6,226	0	0	0
B8061804	CONOVER	NC		10/31/2018		390,073	0	0	0	0	0	0	3, 117	3, 117	0	0	0
A5091601	DUNN			12/09/2005		353,212	0	0	0	0	0	0	12,494	12,494	0	0	0
A4011303 A8072501	DURHAM			04/01/2004		295, 190 367, 727	0	0	0	0	0	0	14,988	14,988	0	0	0
A9030404	DURHAM	NC		09/19/2008		846.073	٠٥	0	0	0	0	0	10.450	10.450	0	0	0
B3052401	DURHAM	NC NC		07/23/2013		1,004,727	0	0	0	0	0	0	11,249	11,249	0	0	0
B5092303	DURHAM	.NC.		11/20/2015		719,815	0	0	0	0	0	0	5,456	5,456	0	0	0
B7030902	DURHAM	NC		05/15/2017		1,231,085	0	0	0	0	0	0	7,764	7,764	0	0	0
B8051801	DURHAM	NC	·	07/24/2018		10,050,000	0	0	0	139,927	139,927	0	0	0	0	0	0
B4112502	EDEN	NCNC		02/27/2015		1,281,487	0	0	0	0	0	0	4,893	4,893	0	0	0
B1012002 B1012003	ELON	NC		05/31/2011		1,792,472 1,433,956	٥٥	0	0	0	0	0	16, 163	16,163	0	0	0
A8041002	FAIRVIEW	NC		06/02/2008		669,358	0	0	0	0	0	0	8,886	8,886	0	0	0
A3062003	FAYETTEVILLE	NC.		09/08/2003		413,448	0	0	0	0	0	0	4,902	4,902	0	0	0
A8022001	FAYETTEVILLE	NC		05/09/2008		193,324	0	0	0	0	0	0	4,442	4,442	0	0	0
B1030401	FAYETTEVILLE	NC		05/31/2011		1,261,364	0	0	0	0	0	0	7,572	7,572	0	0	0
B1081503	FAYETTEVILLE	NC.	-	11/10/2011		516,866 453,816	0	ļ	0	0	0	ļ0	15,555	15,555	0	0	0
B1093001 B1093002	FAYETTEVILLE	NCNC	·	12/20/2011		299,726	٥						6,955 4,524	6,955 4,524	0		
B2101102	FAYETTEVILLE	NCNC.		12/19/2012		1,770,844	0	0		0	0	0	10,650	10,650	0	0	0
B2121803	FAYETTEVILLE	NC		03/07/2013		1,266,605	0	0	0	0	0	0	3,679	3,679	0	0	0
B3021401	FAYETTEVILLE	NC		04/11/2013		1,674,760	0	0	0	0	0	0	23, 197	23, 197	0	0	0
B6030804	FAYETTEVILLE	NC		06/01/2016		992,737	0	0	0	0	0	<u>0</u>	16,801	16,801	0	0	0
B9062403 C0040101	FAYETTEVILLE	NCNC	-	08/19/2019 06/03/2020		552,441	0	0	0	0	0	J0	3,239	3,239	0	0	0
B7041201	FOREST CITY	NCNC.		06/03/2020		644,877	0 n	n	0	0 n	n				0 n	0 n	0 n
A7050107	FUQUAY-VARINA	NCNC.		07/30/2007		174, 180	0			o	0	0	2,565	2,565	0	n	0
C0030602	FUQUAY-VARINA	NC		07/31/2020		0	0	0	0	0	0	0	489, 171	489, 171	0	0	0
A7092112	GARNER	NC		12/12/2007		155,005	0	0	0	0	0	0	2, 184	2, 184	0	0	0
B9061704	GARNER	NC	· 	09/06/2019		249,094	0	0	0	0	0	0	1,403	1,403	0	0	0
B1090902	GASTONIA	NC	-	11/10/2011			0	0	0	0	0	ļ0	13,328	13,328	0	0	ļ0
B5091002 B8052304	GASTONIA	NC.	·	11/25/2015 08/16/2018			0	0	0	0	0	0	6,270 2,549	6,270 2,549	0	0	0
00031303	GASTONIA	NC:	·	05/16/2018		1,400,700 N	o	n	n	0	n	n			n	n	n
B8020805	GOLDSBORO	NC.		03/29/2018		9,306,413	0	0	0	0	0	0	126,773	126,773	0	0	0
B6081603	GRAHAM	NC		10/12/2016		886,374	0	0	0	0	0	0	6,390	6,390	0	0	0
R0032001	CDEENCRODO	NC		07/22/2010	1	1 020 588	0	1 0	1	1	1 0		13 813	12 012	0	1	0

				Showing A	All Mortgage Loans	s DISPOS	SED, Transfe										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3		1		ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
						kcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Ir	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B0072605	GREENSBORO	NC		10/27/2010		1,611,672222,979	0	0	0	0	0	0	18,386	18,386	0	0	0
B3012902	GREENSBORO	NC.	· · · · · · · · · · · · · · · · · · ·	04/08/2013		222,979	0	0	0	0	0	0	5,606	5,606	0	0	0
B4073001	. GREENSBORO	NC	·	10/22/2014		1,852,439	0	0	0	0	0	0	20,553		0	0	0
B4111403 B5030602	GREENSBORO	NC		01/28/2015		432, 142582, 240		0	0	0	0	0	3,342	3,342	0	0	0
B5052101	GREENSBORO	NC		07/31/2015		2,852,902	0	0		0	0	0	15,766	15,766	0	0	0
B5081404	GREENSBORO	NC		12/02/2015		3,629,961	0	0	0	0	0	0	18,825		0	0	0
B5081406	GREENSBORO	NC		12/02/2015		3,059,276	0	0	0	0	0	0	15,866	15,866	0	0	0
B6072002	GREENSBORO	NC		09/27/2016		4, 157, 647	0	0	0	0	0	0	21,343	21,343	0	0	0
B6072003	GREENSBORO	NC		09/27/2016		2,459,948	0	0	0	0	0	0	12,627	12,627	0	0	0
B8061813	. GREENSBORO	NC		10/31/2018		587,959	0	0	0	<u>0</u>	ļō	ļ <u>0</u>	4,697	4,697	0	0	ļ <u>0</u>
B9081404	GREENSBORO	NCNC	· 	11/19/2019	 	813,4631,743,545	0	0	0	0	0		6,903 28,579	6,903 28,579	0	0	ļ
B0090301	GREENVILLE	NC.	·	12/10/2010		1,743,545	٥	0	0	0	0		1,408,728		0	0	
B3032004	HICKORY	NC	· · · · · · · · · · · · · · · · · · ·	06/07/2013		916,374	 n	n	0 n	0 n	n	n		1,406,726	n	n	n
B5013001	HICKORY	NC		04/17/2015		779,384	0	0	0	0	0	0	6,247	6,247	0	0	0
B9090402	HICKORY	NC		11/21/2019		2,867,800	0	0	0	0	0	0	24,332	24,332	0	0	0
B8061802	HIGH POINT	NC		10/31/2018		643,480	0	0	0	0	0	0	5, 141	5, 141	0	0	0
B8061811	. HIGH POINT	NC	· · · · · · · · · · · · · · · · · · ·	10/31/2018		521,046	0	0	0	0	0	0	4, 163	4, 163	0	0	0
B8061812	HIGH POINT	NC		10/31/2018		597,924	0	0	0	0	0	0	4,777	4,777	0	0	0
B4012402 B6080402	HOLLY SPRINGS	NCNC		06/02/2014		1,114,7762,629,787	0	0	0	9,945	9,945	0	4, 198	4, 198	0	0	0
B9041703	HUNTERSVILLE	NC.		06/26/2019		660,910	 n	0	0	0	0	0	2,809		0	0	0
B2121804	JACKSONVILLE	NC		04/30/2013		393,815	0	0	0	0	0	0	6,539	6,539	0	0	0
B5020508	JAMESTOWN	NC		09/01/2015		356,122	0	0	0	0	0	0	2,508	2,508	0	0	0
A7100202	KANNAPOLIS	NC.		12/14/2007		361,504	0	0	0	0	0	0	3,253	3,253	0	0	0
B7041203	KINGS MOUNTAIN	NC		07/14/2017		644,877	0	0	0	0	0	0	5,730	5,730	0	0	0
B6030807	KINSTON	NC		06/01/2016		448,340	0	0	0	0	0	0		7,587	0	0	0
A4011304	KNIGHTDALE	NC NC		04/01/2004		199,5902,349,912	0	0	0	0	0	0	10,142	10,142	0	0	0
B9012201	LAURINBURG	NC		03/14/2019		2,349,912	 n	0	0	0	0	0	4,275		0	0	
B3122010	MAIDEN	NC		03/04/2014		418,522	0	0	0	0	0	0	9,081	9,081	0	0	0
A6063001	MATTHEWS	NC.		09/28/2006		146,727	0	0	0	0	0	0	5,370	5,370	0	0	0
B2050204	MATTHEWS			07/31/2012		2,090,805	0	0	0	0	0	0	19,025	19,025	0	0	0
B2050204-1	MATTHEWS	NC		11/30/2018		875,032	0	0	0	0	0	0	7,035	7,035	0	0	0
B3040503	MATTHEWS	NC	·	06/03/2013		964,131	0	0	0	0	0	0	8,331	8,331	0	0	0
B8020209	MATTHEWS	NC.		03/29/2018		6,674,048	0	0	0	0	0	0	18,661	18,661	0	0	0
B7051502 B9092403	MAXTON	NC	·	08/11/2017		2,608,595	 n	u	U	0 n	0 n		4,681 5.142	4,681 5,142	U	0 n	0
B5121403	MONROE	NCNC		02/25/2016		573,358	0	0	0	0	0	0	4,207	4.207	0	0	0
B9050306	MOORESVILLE	NC		06/28/2019		1,335,061	0	0	0	0	0	0	2,565		0	0	0
B8090501	MORGANTON			10/31/2018		1,310,259	0	0	0	0	0	0	2,333	2,333	0	0	0
A7083105	MORRISVILLE	NC		10/25/2007		454,082	0	0	0	0	0	0	6,302	6,302	0	0	0
B7072602 B6042203	NAGS HEAD PEMBROKE	NC	· 	10/17/2017		496,4681,557,538	0	0	0	0	0	0	4,542	4,542	0	0	0
B5042103	PINEVILLE		·	10/04/2016		2,373,064			0	0					0	0	
B9012402	PINE HILL	NC.		03/20/2019		448,453	 n	n	n	n	n	n	1,819		n	n	n
A7060805	RALEIGH	NC.		07/23/2007		333,858	0	0	0	0	0	0	1,605	1,605	0	0	0
A8121002	RALEIGH	NC		02/20/2009		312, 159	0	0	0	0	0	0	3,879	3,879	0	0	0
A8123101	RALEIGH	NC		02/13/2009		1,997,678	0	0	0	0	0	0	15,765		0	0	0
B1040807	. RALEIGH	NC	.	06/27/2011		529,226	0	0	0	0	0	0			0	0	0
B1041504 B1061602	RALEIGH	NCNC		07/15/2011		660,260	0	0	0	0	J0	J0	5,994	5,994	ļ0	0	0
B1061602	RALEIGH	NC.		08/26/2011		717,954 2,273,750	0	0	0	0	0	0	7,198 22,348	7, 198	0	0	0
B1072602	RALEIGH	NC	·	11/09/2011		720,824	0n	n	n	n	n	n			n	n	n
B2052303	RALEIGH	NC.		09/21/2012		490,527	0	0	0	0	0	0	13,376		0	0	0
B2052304	RALEIGH	NC		09/21/2012		337,634	0	0	0	0	0	0	3,034	3,034	0	0	0
B2122107	RALEIGH	NC	.	02/14/2013		631,714	0	0	0	0	0	0	5,472		0	0	0
B4120802	RALEIGH	NC	.	03/16/2015		320,486	0	0	0	0	0	0	2,620		0	0	0
B6060301	TRALE IGH	NC	1	00/20/2016		2 533 905	Λ.						1 / 02/	1/02/	ι Λ		. 0

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

				Showing A	All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			l E	Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	(Decrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7071901	RALEIGH	NC NC	Турс	10/27/2017	Date	6,591,066	(Decrease)	ACCIETION	Necognized	Other	(0+9-10+11)	DOOK Value	12,850	12,850	Disposai	Disposai	Disposai
B8011701	RALEIGH	NC NC		03/29/2018		1,477,354	٥٥	0	0	0	0	0	13, 185	13, 185	٥	0	0
B9081406	RAMSEUR	NC NC		11/19/2019		1,789,618	0	0	0	0	0	0	15, 184	15, 184	0	0	0
B6062401	RANDLEMAN	NC		08/25/2016		468 . 405	0	0	0	0	0	0	7,783	7,783	0	0	0
B8061801	RANDLEMAN	NC		10/31/2018		854, 175	0	0	0	0	0	0	6,825	6,825	0	0	0
C0012901	REIDSVILLE	NC		03/20/2020		0	0	0	0	0	00	0	13,430	13,430	0	0	0
A5081602	ROCKY MOUNT	NC		12/19/2005		205,468	0	0	0	0	00	0	47,653	47,653	0	0	0
B5081403	RURAL HALL	NC		11/12/2015		1,216,573	0	0	0	0	0	0	9,088	9,088	0	0	0
B2111605	RUTHERFORDTON	NC		01/25/2013		399,799	0	0	0	0	0	0	5,539	5,539	0	0	0
B9052204 B7021702	SANFORD SEVEN LAKES	NCNC.	·	12/13/2019		1,500,000	0	0	0	0	0	0	1,066	1,066 6,093	0	0	0
B3122012	SHELBY	INC		05/01/201703/04/2014		936,089 360,778	0	0	0	0	0	0	6,093 7,872		0	0	0
B8061803	SILER CITY	N/	ļ	11/01/2018	<u> </u>	445,303	٥	0			,	0			٥	U	
A7032803	SMITHFIELD	NC		06/14/2007		386, 189	ں۔۔۔۔۔۔ ۱	n	n	n	n	0 n	5,353	5,353	 n	n	n
A5110304	SOUTHERN PINES	NC NC		12/31/2006		29, 120	0	0	0	0	0	0	6,283	6,283		n	
A7010501	SOUTHERN PINES	NC.		04/11/2007		215,069	0	0	0	0	0	0	971	971	0	0	0
A6071001	SPRING LAKE	NC		11/17/2006		1,268,379	0	0	0	0	0	0	25,974	25,974	0	0	0
B8061805	THOMASVILLE	NC		11/01/2018		627,339	0	0	0	0	0	0	4,978	4,978	0	0	0
B8061810	TRINITY	NC		10/31/2018		627,818	0	0	0	0	00	0	5,017	5,017	0	0	0
A4011306	WAKE FOREST	NC		04/01/2004		168,525	0	0	0	0	00	0	8,549	8,549	0	0	0
B8050202	WILKESBORO	NC		08/24/2018		1, 130, 051	0	0	0	0	0	0	4,266	4,266	0	0	0
B3010202	WILMINGTON	NC		03/28/2013		535,041	0	0	0	0	0	0	4,835	4,835	0	0	0
B9060601 B0111602	WILSON	NCNC		07/31/2019		1,107,567 1,041,218	0	0	0	0	0	0	3,094	3,094	0	0	0
B1063011	WINSTON-SALEM	NC		01/18/2011						0	0	0	6,043 8,248			0	0
B2110901	WINSTON-SALEM	NC		09/22/2011		489,732	٥١	0	o	0	0		4,347	4,347	٥	0	
B7012601	WINSTON-SALEM	NC NC		04/06/2017		3,421,962	0	0	0	26,298			10,648	10,648	0	0	0
B9020404	WINSTON-SALEM	NC.		04/18/2019			0	0	0	0	0	0	1,523	1,523	0	0	0
B9022802	WINSTON-SALEM	NC		05/03/2019			0	0	0	7, 167	·	0	2,680	2,680	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		1,011,315	0	0	0	0	0	0	31,575	31,575	0	0	0
B7101001	BELLEVUE	NE		12/15/2017		336,960	0	0	0	0	0	0	2, 139	2, 139	0	0	0
B5060303	NORFOLK	NE		10/14/2015		191,411	0	0	0	0	00	0	1,340	1,340	0	0	0
A9020601	OMAHA	NENE.		04/02/2009		297,524	0	0	0	0	0	0	6,456	6,456	0	0	0
B2012902	OMAHA	NENE		03/30/2012 05/22/2012		1,636,963	٥٥	0	0	0	0	0	24,397	24,397 10,521	٥	0	0
B2082701	OMAHA	NF		10/30/2012		445,258	٥٥	0	0	0	0	0	6.333	6.333	٥	0	0
B2112102	OMAHA	NE.		01/29/2013		448,260	0	0	0	0	0	0	11,575	11,575	0	0	0
B3062402	OMAHA	NE		09/05/2013		350,754	0	0	0	0	0	0	4,541	4,541	0	0	0
B3071901	OMAHA	NE		09/30/2013		1,492,388	0	0	0	0	0	0	11,701	11,701	0	0	0
B3072304	OMAHA	NE		10/11/2013		288,973	0	0	0	0	00	0	5,978	5,978	0	0	0
B3072305	OMAHA	NE	ļ	10/11/2013	ļ	280,794	0	0	0	0	00	0	5,809	5,809	0	0	0
B3072306	OMAHA	NE	····	10/11/2013	ļ	356,743	0	ļ0	0	0	<u> </u> 0	0	7,380	7,380	0	0	0
A7061203 A5061701	PAPILLION	NE		01/16/2008		132,783	0	0	0	0	0	0	4,517	4,517 6,212	0	0	0
A5061701	DOVER	NHNH	·	08/01/2005		342,608	0	0	0	0	0	0	6,212 8,164	8, 164	0	0	0
B9080201	HOOKSETT	NHNH.	·	06/03/2011	<u> </u>	5,516,048	٥٥				, ⁰						
A7040302	NASHUA	NH.		06/27/2019	ļ	5,516,048	ں۔۔۔۔۔۔ ۱	n	n	n	n	n	1,493	1,493	 n	n	n
C0050803	NASHUA	NH.		07/13/2020		0	0	0	0	0	0	0	759.058	759.058	0	0	0
B8061503	BELLEVILLE	NJ.		08/27/2018		796,322	0	0	0	0	0	0	6, 104	6, 104	0	0	0
A4013002	CLIFTON	NJ	ļ	04/20/2004	ļ	485, 133	0	0	0	0	0	0	25,325	25,325	0	0	0
B0060702	DEPTFORD	NJ.		08/18/2010		1,003,771	0	0	0	0	00	0	37,278	37,278	0	0	0
A4011402	HILLSIDE	NJ		03/23/2004		358,633	0	0	0	0	00	0	19,202	19,202	0	0	0
B3021903	HILLSIDE	NJ	·	05/15/2013	ļ	618,862	0	0	0	0	· 0	0	15,374	15,374	0	0	0
B1112501	HOBOKEN	NJ	·	12/29/2011	}	1,095,887	0	ļ0	ļō	ļ0	0	0	10,249	10,249	0	0	ļ0
C0033101 B5020506	JERSEY CITY	NJNJ		06/22/2020 05/12/2015			0	0	0	0	0	0	204,259	204,259	0	0	0
B5111711	LAKEWOOD	NJ		05/12/2015			 n	n	u	0 n	,u	0 n	9,062	9,062	 n	U	0 n
A6061206	MILLVILLE	NJ	·	12/31/2006		302,506	۰ ۱	n	n	n	n	n	9,794	9,794	n	n	n
A7041004	NEW BRUNSWICK	NJ.		07/02/2007	<u> </u>	615,964	0	0	0	0	0	0	9,356	9,356	0	0	0
1010001	NEWADIA	N. I		04/00/0000		040 544					. [40.057	40,057			

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location	1	4	5	6	7		Change	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3012801	NEWARK	NJ		04/24/2003		213,917 922,859	0	0	0	0	0	0	14,897	14,897	0	0	0
A8082702	NEWARK	NJ		11/14/2008		922,859	0	0	0	0	0	0	11,335	11,335	0	0	0
A5122202	PATERSON	NJ		03/08/2006		1,030,156	0	0	0	0	00	0	26,457	26,457	0	0	0
B9020602	PATERSON	NJ		04/09/2019		284,576 680,837	0	0	0	0	0	0	1,620	1,620	0	0	0
A4021202	SWEDESBORO	NJNJ		05/22/2013			٥٥	0	0	0	0	0			0	0	0
B4070203	SWEDESBORO	NJ		09/18/2014		384,232	00	0	0	0	0	0	2,966	2,966	0	0	0
B5111601	VINELAND	NJ.		02/26/2016		228,973	0	0	0	0	0	0	1,705	1,705	0	0	0
B8101201	VOORHEES TOWNSHIP	NJ		12/10/2018		792,110	0	0	0	0	0	0	6,324	6,324	0	0	0
B5031201	WESTAMPTON	NJ		05/29/2015		3,325,227	0	0	0	39,571	39,571	0	0	0	0	0	0
B5021902	WOODBURY	NJ	·	05/01/2015		4,992,947	0	0	0	0	0	0	55,381	55,381	0	0	0
B9082604	ALAMOGORDO	NM	· 	10/11/2019		2,213,491	0	ļ0	0	0	<u> </u> 0	ļ0	13,292	13,292	ļ0	ļ <u>0</u>	ļ0
A7091704	ALBUQUERQUE ALBUQUERQUE	NM		12/14/200712/18/2008		171,115	0	0	0		0	ļ0	2,411	2,411	0	0	0
B0050701	ALBUQUERQUE ALBUQUERQUE	NMNM.		07/15/2010		1,208,360	u n	0 n	0 n	14,5/8	14,5/8	0	2,244	2,244	0 n	0 n	0 n
B2022701	ALBUQUERQUE	NM	ļ	04/30/2012		1,825,807	 0	0	0	0	0	0			0	0	0
B3022601	ALBUQUERQUE			04/24/2013		354,363	0	0	0	0	0	0	4,951	4,951	0	0	0
B3030401	ALBUQUERQUE			10/11/2013		1,214,569	0	0	0	0	00	0	10,478	10,478	0	0	0
B3050906	ALBUQUERQUE	NM		07/24/2013		1, 162, 475	0	0	0	0	0	0	15,705	15,705	0	0	0
B5010603	ALBUQUERQUE	NM		04/02/2015		653, 150	0	0	0	0	00	0	5, 163	5, 163	0	0	0
B6051201	ALBUQUERQUE	NM		08/01/2016		3,271,928	0	0	0	0	0	0	22,815	22,815	0	0	0
B6060801 B8051009	ALBUQUERQUE ALBUQUERQUE			08/23/2016 07/10/2018		3,971,162 443,864	0	0	0	0	0	0	29,382	29,382	0	0	0
B3022602	FARMINGTON	NM		04/16/2013		738,842	٠٥	0	0	0	0	0	2,491 10,235		0	0	0
A6100903	HOBBS	NM		12/15/2006		153,449	٥٥			0	0	0	4,788	4,788	0	0	0
A6101301	LAS CRUCES	NM.		01/05/2007			0	0	0	0	0	0	6,880	6,880	0	0	0
A7121302	LAS CRUCES			02/29/2008		136, 188	0	0	0	0	00	0	1,254	1,254	0	0	0
B1012502	LAS CRUCES	NM		07/18/2011		2, 160, 155	0	0	0	0	00	0	22,639	22,639	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		1,878,329	0	0	0	0	0	0	10,983	10,983	0	0	0
B2113001 B7082502	LAS CRUCES	NMNM		01/30/2013			0	0	0	0	0	0	4,044 5,126	4,044 5,126	0	0	0
C0013002	LAS CRUCES	NM.		03/24/2020		824,509	٠٥	0	0	0	0	0			0	0	0
B1012605	LOS LUNAS	NM		07/07/2011		1,976,183	٥٥			0	0	0			0	0	0
A8120502	RIO RANCHO	.NM.		01/15/2009		171,474	0	0	0	0	0	0	2,072	2,072	0	0	0
B4060901	RIO RANCHO			07/23/2014		701,621	0	0	0	0	0	0	5,561	5,561	0	0	0
B9050201	RIO RANCHO	NM		06/28/2019		1,012,213	0	0	0	0	0	0	5,697	5,697	0	0	0
B4121103	ROSWELL	NM	.	01/23/2015		457,830	0	0	0	0	0	0	5, 108	5, 108	0	0	0
B9082605	RUIDOSOSANTA FE	NM		10/11/2019		620,678	0	ļ0	0	0	0	ļ0	3,728	3,728	0	0	0
A6033001 A7091701	SANTA FE	NMNM		12/31/2006 12/17/2007		129,599 169,542	0 n	0	0	0 n	,0	0	4,321 4,413	4,321 4,413	0	0	0
B2062203	SANTA FE	NM	ļ	09/28/2012		1,588,342	 0	0	0	0	0	0	14,766	14,766	0	0	0
B2062204	SANTA FE		[09/28/2012			0	0	0	0	0	0	4,923	4,923	0	0	0
B2103110	SANTA FE	NM.		03/07/2013		805,295	0	0	0	0	0	0	10,875	10,875	0	0	0
B3030104	SANTA FE	NM.		06/14/2013		2,745,467	0	0	0	0	0	0	23,717	23,717	0	0	0
B3090303	SANTA FE	NM		11/08/2013		566,986	0	0	0	0	0	0	5,848	5,848	0	0	0
B6082505	SANTA FE	NMNM	-	11/15/2016		1, 173, 635	0	ļ0	0	12,893		ļ0	0	0	ļ0	0	0
B6091901 B8100409	SANTA FESANTA FE	NIINII		11/15/2016		1,111,447 255,551	0	0	0	12,564	12,564		1,406	0	0	0	0
W6111801	SANTA FE	NM	·	12/29/2016		5,802,408	 n	n	0 n	n	0	n	16,594	16,594	n	n	n
A7120702	SANTA TERESA			02/21/2008		364,996	0	0	0	0	0	0	5,227	5,227	0	0	0
B3021304	SANTA TERESA			04/25/2013		301,398	0	0	0	0	0	0	7,507	7,507	0	0	0
C0021908	ENTERPRISE	NV		04/22/2020		0	0	0	0	0	0	0	45,518	45,518	0	0	0
B4030403	GARDNERVILLE	NV	.	04/30/2014		1,648,971	0	0	0	0	00	0	20,527	20,527	0	0	0
A3092301	HENDERSON	NV	· 	11/25/2003		574,768	0	0	0	ļ0	<u> </u> 0	ļ0	8,030	8,030	<u>0</u>	ļ <u>0</u>	ļ0
B1022803 B1081001	HENDERSON	NVNV	·	04/29/2011		196,075	0	ļ0	0	0		ļ0	2, 122 9, 381	2, 122 9, 381	ļ0	0	0
B4020504	HENDERSON	NV		10/06/2011			u n	0 n	0 n	0 n	,u		9,381	9,381	0 n	0 n	0 n
B4030303	HENDERSON	NV	ļ	05/30/2014		1,329,312	ں n	n	n	n	n	n	10,200	10,200	n	n	n
B4050105	HENDERSON			07/11/2014		201,334	0	0	0	0	0	0	2,389	2,389	0	0	0
R5111604	HENDEDONI	N/V		01/11/2016	1	655 311	0	0	0	0	0	0	4 070	4 070	0	0	0

					All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	. 7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D.11	D'	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6110302 B7030803	HENDERSON			02/10/2017		1,990,743 767,562	0	0	0	0	0	0	13,810	13,810	0	0	0
B7030805	HENDERSON	NV		06/08/2017 06/08/2017			 n	0	0	0	0	0	4,737	4,737	0	0	0
B8022601	HENDERSON	NV		04/30/2018		459,259	0	0	0	0	0	0	2,667	2,667	0	0	0
B8032001	HENDERSON	NV		05/18/2018		979, 158	0	0	0			0	1,863	1,863		0	0
B8051505	HENDERSON	NV		07/02/2018		969,842	0	0	0	8, 106	8, 106	0	1,753	1,753		0	0
B9040403	HENDERSON	NV		07/02/2019		831,910	0	0	0	0	0	0	4,821	4,821		0	0
B9040501	HENDERSON	NV		06/07/2019			0	0	0	0	0	0	4,886	4,886	0	0	0
B1050901	INCLINE VILLAGE	NV		07/28/2011		596,891	0	0	0	0	0	0	8,786		0	0	0
A3050101 A4090106	LAS VEGAS	NV		01/26/2005			 n	0 n	0 n	0	0		17,930	17,930		U	0 n
A6100502	LAS VEGAS	NV NV		12/21/2006		743,271	 0	0	0	0	0	0	12,000	12,000		0	0
A7032804	LAS VEGAS	NV		05/17/2007		371,514	0	0	0	0	0	0	5,003	5,003		0	0
A7071901	LAS VEGAS	NV		08/15/2007		429, 192	0	0	0	0	0	0	6,212	6,212	0	0	0
A7091101	LAS VEGAS	NV		11/29/2007		1,449,676	0	0	0	0	0	0	9,390	9,390		0	0
A8020812	LAS VEGAS	N		04/28/2008		1,433,505	0	0	0	0	0	0	12,996	12,996		0	0
A8033103A8040901	LAS VEGAS	NVNV		07/01/2008		1,319,647	0	0	ļ0	0	0	ļ0		17,523	0	0	0
A8040901 A9040702	LAS VEGAS	NVNV		06/09/2009			 n	0	0	0	0	0	4, 195	2,753		0	0
B0051301	LAS VEGAS	NV		08/13/2010		392,087	0	0	0	0	0	0	15,369	15,369		0	0
B0080609	LAS VEGAS	.NV		10/06/2010		550,015	0	0	0	0	0	0	5,326	5,326		0	0
B0080611	LAS VEGAS	NV		10/28/2010		641,520	0	0	0	0	0	0	22,735	22,735	0	0	0
B1012001	LAS VEGAS	NV		03/10/2011		1,080,231	0	0	0	0	0	0	11,301	11,301		0	0
B1022401	LAS VEGAS	NV		04/28/2011		688,331	0	0	0	0	0	0	6,259	6,259		0	0
B1033001	LAS VEGAS	N/		06/14/2011		653,224	0	0	0	0	0	0	10,076	10,076		0	0
B1033004 B1033102	LAS VEGAS	NIV		06/30/2011		432,064 .890,415	٥٥	0	0	0	0	0	6,475	6,475		0	0
B1033106	LAS VEGAS	NV		07/27/2011		590,501	00	0	0	0	0	0	5,243	5,243		0	0
B1091401	LAS VEGAS	NV		11/29/2011		291,637	0	0	0	0	0	0	3,522	3,522		0	0
B3071502	LAS VEGAS	NV		10/08/2013		586,828	0	0	0	0	0	0	7,335	7,335	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		476,370	0	0	0	0	0	0	3,930	3,930		0	0
B4030304	LAS VEGAS	NV		05/30/2014		1,218,524	0	0	0	0	0	0	9,786	9,786		0	0
B4030305 B4050104	LAS VEGAS	NVNV		05/30/2014		1,883,218	0	0	0	0	0	0	15, 121	15, 121		0	0
B4061201	LAS VEGAS	NV		09/05/2014			٥٥	0	0	0	0		4,448			0	0
B4061202	LAS VEGAS	NV		09/05/2014			0	0	0	0	0	0	7,662	7,662		0	0
B4092801	LAS VEGAS	NV		01/07/2015		672,899	0	0	0	5, 101	5, 101	0	4,359	4,359		0	0
B4100903	LAS VEGAS	N		01/20/2015		678,969	0	0	0	0	0	0	8, 191	8, 191	0	0	0
B4122903	LAS VEGAS	NV		03/12/2015		276,915	0	0	0	0	0	0	2, 143	2, 143		0	0
B5020905 B5070102	LAS VEGAS LAS VEGAS	NVNV		04/01/2015		591,536 .428,669		0	0	0	ļ		1,608	1,608		0	ļ0
B5071503	LAS VEGAS	NV NV		08/31/2015			 n						3, 173 2,090	3, 173 2,090			
B5072101	LAS VEGAS	NVNV		09/23/2015		518,015	0	0	0	0	0	0	1,273	1,273		0	0
B5080503	LAS VEGAS	NV		10/09/2015		912,704	0	0	0	0	0	0	6,667	6,667	0	0	0
B5101501	LAS VEGAS	NNV		12/18/2015		2,619,192	0	0	0	0	0	0	18,626	18,626	0	0	0
B6012802	LAS VEGAS	NV		04/04/2016		1,797,673	0	0	0	0	0	0	4, 107	4, 107	0	0	0
B6021003	LAS VEGAS	NVNV		04/07/2016		1,463,407	0	0	0	0	0	0	10,456	10,456		0	0
B6022402 B6030701	LAS VEGAS LAS VEGAS	NVNV		06/09/2016 06/09/2016		1,086,295 5,490,787	0 n	0	0	0	0	0	7,554	7,554 38,181		0	0
B6032401	LAS VEGAS	NV NV		05/12/2016		1,020,813	 n	n	n	n	n	n	2,426			n	n
B6040502	LAS VEGAS	NV		06/22/2016		2,549,816	0	0	0	0	0	0		18,534		0	0
B6041805	LAS VEGAS	NV		06/16/2016		443,782	0	0	0	0	0	0	3,226	3,226	0	0	0
B6072804	LAS VEGAS	NV		09/27/2016		1,061,210	0	0	0	0	0	0	2,500	2,500		0	0
B6081903	LAS VEGAS	N	ļ	10/27/2016		286,480	0	0	0	0	0	0	970	970		0	0
B6092002	LAS VEGAS			11/30/2016		182,774	0	0	0	0	0	0	1,271	1,271	0	0	0
B6111007 B6112801	LAS VEGAS LAS VEGAS	NVNV		03/06/2017 02/01/2017		3,876,715 1,428,789	0 	0	0	0	0	0	26,331	26,331 9,613	0	0	0
B6120101	LAS VEGAS	NV NV		02/10/2017			ں n	n	n	n	n	n				n	n
B7012304	LAS VEGAS	NV		03/28/2017		921,437	0	0	0	0	0	0	6,654	6,654		0	0
B70/1702	I AS VEGAS	NIV		06/00/2017	1	2 364 077		0	0	1	0	0	15 205	15 205		0	0

					All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7051509	LAS VEGAS	NV		08/17/2017		2, 127, 893	0	0	0	0	0	0	4,629	4,629 1,494	0	0	0
B7102702	LAS VEGAS	NV		12/21/2017		725,883	0	0	0	0	0	0	1,494	1,494	0	0	0
B8030203 B8031501	LAS VEGAS			05/15/2018		799, 158 548, 908	0	0	0	0	0	0	4,612 4,657	4,612 4,657	0	0	0
B8040502	LAS VEGAS	NV		06/12/2018		581,579	٥٥			0	0	0		3,338	0		0
B8040503	LAS VEGAS	NV		06/12/2018		551,034	0	0	0	0	0	0	3, 110		0	0	0
B8042301	LAS VEGAS	NV		07/17/2018		511,208	0	0	0	0	0	0	2,771	2,771	0	0	0
B8052302	LAS VEGAS	NV		07/30/2018		913,881	0	0	0	0	0	0	7,268	7,268	0	0	0
B8083103	LAS VEGAS	NV		11/14/2018		746,569	0	0	0	0	0	0	4,086	4,086	0	0	0
B8091802 B8103002	LAS VEGAS	NV		11/28/2018		590,582	0	0	0	0	0	<u>0</u>	3,345	3,345	0	0	0
B8103002 B8111201	LAS VEGAS	NV		01/30/2019		540,753 471,688	0 n	0	0	2,017	2,017	0	2,926 1,631	2,926	0	0	0
B9022803	LAS VEGAS	NV NV	·	05/31/2019	<u> </u>	927,598	ں ۱	n	0	2,017	2,017	n	6,894	6,894	n	n	n
B9030404	LAS VEGAS			05/17/2019		420,512	0	0	0	0	0	0	2,339	2,339	0	0	0
B9052201	LAS VEGAS	N		10/02/2019		407,952	0	0	0	0	0	0	4,797	4,797	0	0	0
B9060403	LAS VEGAS	NV	.	07/30/2019	ļ	431,976	0	0	0	0	0	0	2,503	2,503	0	0	0
B9071502	LAS VEGAS	NV	.	09/30/2019	ļ	7,140,884	0	0	0	26,081	26,081	0	19, 183		0	0	0
B9091212	LAS VEGAS	NVNV		12/11/2019		2,300,000	0	0	0	0	0	0	5,511	5,511 8,935	0	0	0
B9092004 B9111201	LAS VEGAS	NVNV		12/05/201901/22/2020		4,000,000	0	0	0	0	0	0			0	0	0
C0033001	LAS VEGAS	NV		05/21/2020		0	٥٥	0	0	0	0	0	4,693	4,693	0	0	0
C0050402	LAS VEGAS	NV		07/06/2020		0	00	0	0	0	0	0	779,602		0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		1, 151, 543	0	0	0	0	0	0	15,749		0	0	0
B5010901	NORTH LAS VEGAS	NV		03/30/2015		454,602	0	0	0	0	0	0	3,518		0	0	0
B5012807	NORTH LAS VEGAS	NV		03/30/2015		750,847	0	0	0	0	0	0	6, 138	6, 138	0	0	0
B5050701 B5101901	NORTH LAS VEGAS	NV		07/31/2015		1,270,691 116,403	0	0	0	1,349	1,349	0	13,800	13,800	0	0	0
B7011202	NORTH LAS VEGAS	NV.		03/17/2017		843.470	٥٥	0	0	1,349	1,349	0	5.729	0	0	0	0
B7030602	NORTH LAS VEGAS	NV		05/12/2017		2, 155, 998	00	0	0	0	0	0	15,638	15,638	0	0	0
B8040202	NORTH LAS VEGAS	NV		05/24/2018		1,464,635	0	0	0	0	0	0	8,453	8,453	0	0	0
B8092008	NORTH LAS VEGAS	NV		11/29/2018		450.533	0	0	0	0	0	0	2,595	2,595	0	0	0
B9072601	NORTH LAS VEGAS	NV		10/31/2019		1,735,827	0	0	0	0	0	0	4,632		0	0	0
A3031001	RENO	NVNV		05/22/2003		612,638	0	0	0	0	0	0	5,220	5,220	0	0	0
A3070704	RENO			12/31/2006		335,490	0	0	0	0	0	0	4,686 12,576	4,686	0	0	0
A9040905	RENO	NV		06/30/2009		951,616	00	0	0	0	0	0	11,770		0	0	0
B1021502	RENO	NV		04/19/2011		286,955	0	0	0	0	0	0	9,524	9,524	0	0	0
B1021503	RENO	NV		04/19/2011		290,608	0	0	0	0	0	0	9,643	9,643	0	0	0
B6031401	REN0	NV		05/02/2016		899,047	0	0	0	0	0	0	6,671	6,671	0	0	0
B6122202	RENO	NV		02/23/2017		1,648,616	0	0	0	0	0	0	7,186		0	0	0
B9082904 B9082905	RENO		·	11/06/2019	ł	2,757,500 882,400	0	0	0	8,619	8,619		8,263 4,075		0	0	ļ0
B9082906	RENO	NV	·	11/06/2019			 n	n	n	1,733			1,662		n	n	n
B9082907	RENO	.NV		11/06/2019		1,075,425	0	0	0	3,361	3,361		3,223	3,223	0	0	0
B9082908	RENO	NV		11/06/2019		2,757,500	0	0	0	8,619			8,263	8,263	0	0	0
C0051101	RENO	NV	.	06/30/2020	ļ	0	0	0	0	0	0	0	952,007	952,007	0	0	0
A2092704	SPARKS	NV		12/19/2002		339,335	0	0	0	0	0	ļ0	4,740	4,740	0	0	0
A7111504 B4100201	SPARKS SPARKS		·	02/01/2008		552,731 309,653	0	0	0	0	0	0			0	0	0
B8073002	SPARKS	NV	·	10/04/2018	·	584,895	ں ۱	n	n	0 n	n	n	3,276		n	n	n
B3120604	AKRON	NYNY		02/26/2014			0	0	0	0	0	0	6,596	6,596	0	0	0
A4033007	AMSTERDAM	NY		06/28/2004		543,925	0	0	0	0	0	0	26,663	26,663	0	0	0
B4031701	ASTORIA	NY		06/12/2014		1,549,745	0	0	0	0	0	0	7,942		0	0	0
B4031702	ASTORIA	NY	-	06/12/2014	ļ	1,549,745	0	0	0	0	0	0		7,942	0	0	0
A9090101	AUBURN	NY	·	09/30/2009	····	173,415	0	ļ0	0	0	J0	ļ0	3,244	3,244	ļ0	0	ļ
A4072702 B5040102	BATAVIA BAYVILLE	NYNY	·	12/31/2006 07/01/2015		247,070 1,190,642	0	0	0	0	0	0	1,478	1,478	0	0	0
B9041908	BINGHANTON	NY	·	07/01/2019	·		ں n	n	n	0 n	n	0	2,273		0 n	n	n
B0051302	BOWMANSVILLE	NY		07/26/2010	I	700,713	0	0	0	0	0	0	4,457	4,457	0	0	0
R2020102	DOMMANOVIII E	MV		05/21/2012	T	1 1/8 183	٥	0	0	0	0	0	9 025		0	0	0

				Showing A	All Mortgage Loans	s DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	ior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A9032001	BRONX	NY		06/16/2009		355,591	0	0	0	0	0	0	3,526 5,071	3,526	0	0	0
B2112103	BROOKLYN	NY		01/28/2013		567,256	0	0	0	0	0	0	5,071	5,071	0	0	0
B3052801	BROOKLYN	NYNY	·	08/12/2013		385,359	0	0	0	0	0	0	14,925		0	0	0
B9032902 B9081202	BROOKLYN BROOKLYN	NY NY		06/11/2019		953,3651,149,037	٥٥	0	0	0	0	0	1,251	1,251	0	0	0
C0051503	BROOKLYN	NY		08/13/2020		1, 143,007	0	0	0	0	0	0	1,170,000	1, 170, 000	0	0	0
A6121507	BUFFALO	NY		03/12/2007		59,258	0	0	0	0	0	0	6, 141	6,141	0	0	0
B2022702	BUFFALO	NY		05/16/2012		324,624	0	0	0	0	0	0	9, 133		0	0	0
B3122602	BUFFALO	NY		05/01/2014		221,915	0	0	0	0	0	0	3,824	3,824	0	0	0
B4030601	BUFFALO	NY		05/30/2014		148,306	0	0	0	<u>0</u>	<u>0</u>	0	1,832		0	0	ō
C0030603	BUFFALO	NYNV	·	05/18/202001/30/2004		172,300	0	0	0	0	0	0	7,553 9,359	7,553 9,359	0	0	0
A4042005	CHEEKTOWAGA	NY NY	·	08/26/2004	·····	222, 173	 n	U	u	U		0	9,359	9,359	U	0	U
B4042903	CHEEKTOWAGA	NY		06/20/2014		151,759	 0	0	0	0	0	0	5,041	5,041	0	0	0
B2060701	COMMACK	NY		08/02/2012		1,351,954	0	0	0	0	0	0	12,954	12,954	0	0	0
A8080701	DEWITT	NY		10/27/2008		371,566	0	0	0	0	0	0	8,535	8,535	0	0	0
A2100221	EAST HAMPTON	NY	.	12/18/2002		168,073	0	0	0	0	0	0	12,979	12,979	0	0	0
B8032604	GREECE	NY		06/21/2018		273,094	0	0	0	0	0	0	507	507	0	0	0
B1111402	GREENLAWN HAMBURG	NYNY	·	03/20/2012		1,319,397268,121	0	0	0	3,393		0	7,590		0	0	0
B2112705	HAMBURG	NY		01/31/2013		328 , 195	٥	0	0			0	4,437	4,437	0	0	
B6041101	HAST INGS-ON-HUDSON	NV		07/29/2016		1,032,619	 0	0		0	0	0	7,353		0	0	
B7021601	HAUPPAUGE	NY		04/20/2017		656,517	0	0	0	0	0	0	6,466	6.466	0	0	0
B9052802	ITHACA	NY		08/16/2019		870,222	0	0	0	0	0	0	1,596	1,596	0	0	0
A4110803	JAMESTOWN	NY		12/31/2006		177,831	0	0	0	0	0	0	5,336	5,336	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		363,306	0	0	0	0	0	0	2,908	2,908	0	0	0
A9040802 A8022604	LATHAM LOCKPORT	NYNY	·	06/24/2009 07/21/2008		121,402 168,328	0	0	0	0	0	0	2,549	2,549	0	0	0
A6121201	MENDON	NIV	·	03/08/2007		214, 185	٥	0	0	0	0	0	4,699	4,699	0	0	
A7121002	MIDDLETOWN	NY		03/06/2008		542,885	0	0	0	0	0	0	13,682	13,682	0	0	0
B2010401	NEW ROCHELLE	NY		03/29/2012		5,214,837	0	0	0	0	0	0	47,702		0	0	0
B5042702	NEW YORK	NY		06/22/2015		2,486,331	0	0	0	0	0	0	14,317	14,317	0	0	0
A8051901	NIAGARA FALLS	NY		08/18/2008		231,800	0	0	0	0	0	0	5,422		0	0	0
B0121701	NIAGARA FALLS	NYNY		04/28/2011		445,724	0	0	0	0	0	0	14,489	14,489	0	0	0
B2061102 B7061501	NIAGARA FALLS	NYNY		09/28/2012 09/01/2017		794,023 481,589	0	0	0	0	0	0	11,122		0	0	0
A6083004	ORCHARD PARK	NY	· · · · · · · · · · · · · · · · · · ·	12/20/2006		461,369	 0	0	0	0	0		5,601	5.601	0	0	
A6111002	PITTSFORD	.NY		01/30/2007		195,285	0	0	0	0	0	0	4,428	4,428	0	0	0
A6111003	PITTSFORD	NY		01/30/2007		86,001	0	0	0	0	0	0	1,950	1,950	0	0	0
A8061207	PLATTSBURGH	NY	·	08/14/2008		1,099,556	0	0	0	0	0	0	14,354		0	0	0
B2031601	PORT WASHINGTON	NY	· 	06/06/2012		511,083	0	ļ0	0	ļ0	ļ0	0	4,686	4,686	0	ļ0	0
A5030701	ROCHESTER	NYNY	·	10/31/2005		68,906197,126	0	ļ0	0	0	0	ļ0	18,985	18,985	0	ļ0	0
B3020702	ROCHESTER	NY		04/30/2013		301,344	 n	n	0 n	0 n	n	n	7,432		0 n	n	n
A4033006	ROME	NY		12/31/2006		286,369	0	0	0	0	0	0	14,032	14,032	0	0	0
W9082701	RONKONKOMA	NY		12/13/2019		20,000,000	0	0	0	278,801	278,801	0	0	0	0	0	0
A6053107	SALINA	NY		09/20/2006		480,632	0	0	0	0	0	0	6,279		0	0	0
A6053108	SALINA	NY	·	09/20/2006		192,511	0	0	0	0	0	0	6, 122	6, 122	0	0	0
B7112901	SELDEN	NYNY	· 	02/05/2018		299,887	0	ļ0	0	0	0	ļ0	1,881	1,881	ļ0	ļ0	ļ0
B7081701	SYRACUSE	NYNY	·	06/17/2003	·····	84,210 463,784	0 n	0	0	0	0	0	5,571 2,884	5,571 2,884	0 n	0	0
B9091701	SYRACUSE	NY NY		12/20/2019		2,300,000	0	0	0	0	0	0		5,229	0	0	0
A6020204	TONAWANDA	NY		04/07/2006		541,319	0	0	0	0	0	0	5,855	5,855	0	0	0
A7010802	TONAWANDA	NY	.	03/30/2007		417,725	0	0	0	0	0	0	11,730	11,730	0	0	0
B3112201	TONAWANDA	NY		03/07/2014		120,941	0	0	0	0	0	0	6,476	6,476	0	0	0
B4040301	TONAWANDA	NYNY		06/27/2014		429,884	0	0	0	4,831	4,831	0	0	0	0	0	0
W6112901	WEST HARRISON			03/08/2017		3,471,627 522,329	0	0	0	0	0	0	11,267	11,267	0	0	0
A6110607	WEST SENECA	NY	·	01/16/2007		181,749	 n	n	n	n	n	n	1,891	1,891	n	n	n
A6120708	WEST SENECA	NV		01/10/2007		404 662	٥	0	0	n	n	0	6 /22	6 /22	n	0	0

					All Mortgage L	oans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3102801	WHEATFIELD	NY		02/14/2014		307,932	0	0	0	0	0	0	3,654	3,654	0	0	0
B6072104	WHITE PLAINS	NY		10/03/2016		2,954,627	0	0	0	0	0	0	21,294	21,294	0	0	0
B4100701	WILL I AMSVILLE YONKERS	NY		12/16/2014		443,048 1,118,649	0	0	0	0	0	0	1,759 8,402	1,759 8,402	0	0	0
A4111101	AKRON	OH		02/18/2005		187,535	٥١	0		o	0		8,063	8,063	Λ	0	
B5071002	AVON	OH.		09/29/2015		457 , 198	0	0	0	0	0	0	5,095	5.095	0	0	0
B6101903	BAINBRIDGE	OH		01/11/2017		922,379	0	0	0	0	00	0	3,912	3,912	0	0	0
B6011401	BATAVIA	0H		06/01/2016		641,768	0	0	0	0	00	0	4,464	4,464	0	0	0
B3022001	BEACHWOOD	OH		05/08/2013		502,763	0	0	0	0	0	0	6,966	6,966	0	0	0
B4062401	BEACHWOOD	OH		09/15/2014		197,430	0	ļ	0	ļ	0	0	6, 179	6, 179	0	0	0
B5092403	BEACHWOOD	OH		12/09/2015 11/03/2010		959,534 1,010,914	0	0	0	0	0	0	8,847		0	0	0
C0052801	BEAVERCREEK	UHOH		08/31/2020		1,010,914	٥٠	0	U	u	, ⁰	0	2,701,000	2,701,000	U	U	0
B9071617	BEDFORD	on		10/30/2019		565,049	 0	0	0	0	0	0	2,701,000	2,701,000	0	0	0
B9062601	BEDFORD HEIGHTS	OH		08/26/2019		895,009	0	0	0	0	00	0	5, 158	5, 158	0	0	0
A4020902	BROOK PARK	OH		03/29/2004		233, 173	0	0	0	0	0	0	12,657	12,657	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		109,967	0	0	0	0	0	0	5,972	5,972	0	0	0
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012		832,780	0	0	0	0	0	0	12,147	12,147	0	0	0
B4011503	CANTON	OH		04/25/2014		1,045,236	0	0	0	0	00	0	23,259	23,259	0	0	0
B8111901	CINCINNATI	OH		02/07/2019		1, 165, 180 230, 592				0	0	0			0	0	0
A7030804	CINCINNATI	OH		05/16/2007		307,535	٥٥	0	0	0	0	0	4.608	4.608	0	0	0
A7031201	CINCINNATI	OH.		05/29/2007		376,219	0	0	0	0	0	0	10,189	10,189	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		200,523	0	0	0	0	0	0	5,612	5,612	0	0	0
A7040311	CINCINNATI	0H		06/18/2007		184,490	0	0	0	0	00	0	2,697	2,697	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		1,552,443	0	0	0	0	0	0	20,953	20,953	0	0	0
A7080107	CINCINNATI	OH	· · · · · · · · · · · · · · · · · · ·	01/28/2008		244,752	0	0	0	0	00	0	3,506	3,506	0	0	0
A9111801	CINCINNATI	OH		01/29/2010		1,863,526	0	0	0	0	0	0	22,707	22,707	0	0	0
B3021501	CINCINNATI	OH		12/13/2011 07/17/2013		653,611 844,118	٥٥		0	0	0	0			0	0	0
B3030501	CINCINNATI	OH.		05/20/2013		400,464	0	0	0	0	0	0	9,854	9,854	0	0	0
B4012101	CINCINNATI	OH		04/23/2014		1,558,295	0	0	0	0	00	0	12,269	12,269	0	0	0
B4051602	CINCINNATI	0H		07/10/2014		839, 109	0	0	0	0	00	0	10,202	10,202	0	0	0
B6061604	CINCINNATI	OH		12/19/2016		948 , 195	0	0	0	0	0	0	15,422	15,422	0	0	0
B6102102	CINCINNATI	OH		01/13/2017		773,328	0	0	0	0	00	0	5,396	5,396	0	0	0
B6102406 B7110302	CINCINNATI			01/24/2017 02/28/2018		187,502 2,474,241	0	0	0	0	0	0	2,936 15,269	2,936 15,269	0	0	0
B8020401	CINCINNATI	OH		05/03/2018		741,236	 n	n	n	n	,o	n			n	n	0
B8020405	CINCINNATI	OH		05/03/2018		980,347	0	0	0	0	0	0	8,010	8,010	0	0	0
B9083005	CINCINNATI	OH		11/20/2019		1,781,345	0	0	0	0	0	0	7, 136	7, 136	0	0	0
C0012806	CINCINNATI	OH		04/29/2020		0	0	0	0	0	0	0	13,412	13,412	0	0	0
A8072102	CLEVELAND	OH	ļ	09/25/2008		208,567	0	0	0	0	0	0	3,695	3,695	0	0	0
A9090201	CLEVELAND			12/30/2009 01/20/2010			0	ļ0	0	0		0	8,274		0	0	0
B3041605	CLEVELAND	OH		07/09/2010			u n	n	0 n	n	,o	n	12,548	12,548	0 n	0 n	0 n
B3060302	CLEVELAND	OH		08/20/2013		228, 114	0	0		n	0		3,005	3,005	n	n	
B3060303	CLEVELAND	OH		08/20/2013		205,441	0	0	0	0	0	0	2,707	2,707	0	0	0
B3071102	CLEVELAND	OH		10/03/2013		166,880	0	0	0	0	0	0	880	880	0	0	0
B4031703	CLEVELAND	OH		05/15/2014		667,638	0	0	0	0	00	0	1,719	1,719	0	0	0
B5120303	CLEVELAND	OH		02/01/2016		1,222,559	0	ļ0	0	0	0	0	4,283	4,283	0	0	0
B6100606 B6102801	CLEVELAND	OHOH.		12/08/2016		479,213	0	ļ0	0	0		0	2, 155	2, 155	0	0	0
B6102801 B8110501	CLEVELAND	OH		01/27/2017		1,416,065	0 n	0	0	0 n	,0 n	0	10,031	10,031	0	0	0
B9050304	CLEVELAND	OH		10/17/2019		423,905	ں ۱	n	n	n	n	n	3,386	3,386	n	n	0
B9071614	CLEVELAND	OH		10/30/2019			0	0	0	0	0	0	4,508	4,508	0	0	0
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013		256, 192	0	0	0	0	0	0	1,500	1,500	0	0	0
A8060503	COLUMBUS	OH	ļ	08/14/2008		168,254	0	0	0	0	00	0	2, 177	2, 177	0	0	0
A9051301	COLUMBUS	OH		07/31/2009		1,355,265	0	0	0	0	0	0	16,631	16,631	0	0	0
B3031803	COLUMBUS	OH		05/30/2013		1,386,857	0	ļ0	0	0		0	8,412	8,412	0	0	0

				Showing A	All Mortgage Loans DISF	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Value	/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorded			Current				Recorded				
					Investmer			Year's Other-		Total		Investment		Foreign		
					Excluding		Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization) Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3032603-1	COLUMBUS	OH		10/12/2016	696,	152	00	00	0	0	0	6,997 5,285	6,997 5,285	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		213(0 0	0	0	0	0	5,285	5,285	0	0	0
B6060302	COLUMBUS	OH	·	08/31/2016	4,5/4,0	11/	0		0	0	0	31,895	31,895		0	0
B8050801	COLUMBUS	OHOH.		07/17/2018) 0			0		3,398	3,398		0	0
B8080804	DAYTON	OH.		11/07/2018	629.		0	0	00	0	0	5, 191	5, 191		0	0
B4102301	DOVER	OH.		01/28/2015	2,924,		0	0	0	0	0	11,428	11,428		0	0
B3111101	DUBL IN	OH		02/14/2014	347,	58	0	0	0	0	0	3,961	3,961		0	0
B4091504	DUBLIN	OH		01/30/2015	1,113,	70) 0	0	0	0	0	2,797	2,797		0	0
B9050303	EAST CLEVELAND	OH		09/26/2019	910,2	2/6	0	. <u>0</u> -	0	<u>0</u>	ļ0				0	0
B9091102 A5033003	EAST CLEVELAND	OHOH	·	01/21/2020 06/20/2005			0	. <u>0</u> -	0	0	0	12,942	12,942		0	0
B6070101	ELIDA	OH	·	09/22/2016)	,	ں ۱۰	n	0		14,854		n	n
B9071618	ELYRIA	OH.		10/30/2019	299,) [0	0	0	0	0	1,563	1,563		0	0
A7090706	EUCL ID	OH		11/14/2007	60,	51	0		0	0	0	1,555	1,555	0	0	0
B3070908	EUCL ID	OH	.	10/02/2013	354,9	07	0	0 [0	0	0	1,970	1,970	0	0	0
B9061002	EUCL ID	OH	.	08/29/2019		60) 0	0	0	0	0	4,060	4,060	0	0	0
B9071001	FAIRBORN	OH		09/19/2019	1,518,0		00	0	0	0	0	10,681	10,681	0	0	0
A7082002 B1090901	FAIRFIELD	OHOH	· · · · · · · · · · · · · · · · · · ·	02/29/2008) 0		0	0	0	3,554	3,554	0	0	0
B6102404	FAIRFIELD	OH		01/24/2017			1		ں ۱	0	0	3,493				
B4012002	FINDLAY	OH		04/28/2014			0	0	00	0	0	6,287	6.287		0	0
B6041503	GREEN	OH.		06/13/2016	1,283,		0	00	0	0	0	8,927	8,927		0	0
B7101901	HAMILTON	OH		12/19/2017	1,761,	152	0	0	0	0	0	10,998	10,998		0	0
B1040701	HUBER HEIGHTS	OH		06/22/2011	902,0	55) 0	0	0	0	0	15,375	15,375		0	0
B2050802	HUDSONKENT	OH		07/24/2012	1,349,	25	0 0	0	0	0	0	4,044	4,044		0	0
B9071613	KETTERING	OH		10/30/2019 06/27/2014		15	0			0	0	4,560 8,104	4,560 8,104		0	0
B8091902	KETTERING	OH		11/28/2018	1,612,4)	0	۰ ۱	0	0	9, 130	9, 130		0	0
B3121804	LAKEWOOD	OH.		07/17/2014		18	0	0	0	0	0	2, 195	2, 195		0	0
B7020702	LAKEWOOD	OH		05/31/2017	570,	97	00	0	0	0	0	3,773	3,773	0	0	0
B3031402	LEBANON	OH		06/27/2013	1,796,		00	00 .	0	0	0	24,476	24,476		0	0
B9041913	LIMA	OH		07/31/2019	671,3		00	0	0	0	0	2,781	2,781		0	0
B9071612 B3061702	LORAIN LOVELAND	OHOH		10/30/2019			0		0	0	0	4,244	4,244		0	0
B2100204	LYNDHURST	OH		12/12/2012	103.8	30 ()	0	 0	0	0	2,674	2,674	0	0	0
A7031202	MANSFIELD	OH		06/05/2007	316,	29 (0	0	0	0	0	8.496	8.496		0	0
B2081605	MARION			10/19/2012	310,	32	0	0	0	0	0	8,249	8,249	0	0	0
B2102307	MARYSVILLE	OH		12/28/2012	1,616,	03	00	0	0	0	0	22,961	22,961		0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013			0	<u>0</u> -	0	ļ0	ļ0	6,549	6,549		0	0
B7100401 B7121302	MAYFIELD HEIGHIS	OHOH.	·	12/07/201704/02/2018	1,182,		0	` ⁰ -	0	0	0	20,509 6,719	20,509 6,719		0	0
B9062801	MED I NA	OH	·	08/29/2019)	,n	ں ۱	n	n				n	n
A6081507	MENTOR	OH.		10/24/2006			0	0	0	0	0	3,627	3,627		0	0
B9120902	MENTOR	OH		02/20/2020			0	0	0	0	0	3,778	3,778	0	0	0
B9062004	MIAMI TOWNSHIP	OH	.	09/05/2019	439,	13) 0	0	0	0	0	5,414	5,414		0	0
B6092601	MIAMISBURG	OH		11/18/2016	1,462,7		0	<u>0</u> -	0	0	ļ0	10,019	10,019		ļ0	ļ0
A8012103 B4122908	MIDDLETOWN	OHOH.		03/20/2008	1,545,4 810,9	100	١٥	. 0	13,571	13,571	0	2,755 2,111	2,755 2,111		0	0
B9071615	MILLBURY	OH	·	10/30/2019	1,309,)	,	ں۔۔۔۔۔۔ ۱	n	n		6,830		n	n
B5102602	MONROE	OH.		12/16/2015)0		0	0	0	10,551	10,551	0	0	0
B7021402	MORA I NE	OH		04/06/2017	2,782,	36	0	0	0	0	0	19,987	19,987	0	0	0
A5030903	MORROW	OH		08/05/2005	363,		00	00	0	0	0	13,920	13,920		0	0
B3122605	NEW CONCORD	OH	· 	04/21/2014	976,		0 0		0	ļ0	ļ0		7,689		ļ0	ļ0
A7040307B3081301	NORTH OLMSTED	OH	·	07/02/2007			00	إ إ <u>0</u> إ-	0	0		5,258	5,258 2,370		0	0
B6051901	NORTH OLMSTED	OH		08/12/2016	2,420,)	, n	ں n	n	n				n	n
B9050302	NORTH RANDALL	OH		09/26/2019	820		0	0	0	0	0		6.597		0	0
B6050902	NORTHFIELD	OH		09/16/2016	1,646,	74	0	0	0	0	0	7,309		0	0	0
49042405	MODIFICOD	ΛLI		07/14/2000	152 (1 0		0			7 516	7 516	1	۸ .	۸ .

				Showing A	All Mortgage Loans	DISPOSE	ED, Transfe										
1	Location		4	5		7		Change	e in Book Value	Recorded Inv	vestment vestment		14	15	16	17	18
	2	3				k Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						estment			Year's Other-		Total		Investment		Foreign		
							Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Int	terest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prio	or Year ((Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6090508	ONTARIO	OH		11/15/2006		466,853	0	0	0	0	00	0	2,489	2,489	0	0	0
A7090704	PARMA	OH.	· · · · · · · · · · · · · · · · · · ·	11/14/2007		55,942	0	0	0	0	0	0	4,399	4,399		0	0
A4051302	PARMA HEIGHTS	OH	·	08/23/2004		308,469	0	0	0	0	00	0	10, 137	10,137		0	0
B8092501	PIQUARAVENNA	OHOH		11/13/2018		617,776	٥	0	0	0	0	0	9,394 9,482	9,394 9,482		0	0
B8010301	RAVENNA	OH.		02/28/2018		1,356,524	0	0	0	0	0	0	15,310	15.310		0	0
B9020101	RICHMOND HEIGHTS	OH.		04/09/2019		317,831	0	0	0	0	0	0	1,696	1,696		0	0
B9071616	RICHMOND HEIGHTS	OH		10/30/2019		459,227	0	0	0	0	0	0	2,398	2,398		0	0
A8022104	ROCKY RIVER	OH		05/22/2008		219,426	0	0	0	0	0	0	4,788	4,788		0	0
B7110703	SEVEN HILLS	OH		12/14/2017		1,238,282	0	0	0	ļ	0	0	7,732	7,732		0	0
B3040501	SHAKER HEIGHTS	OHOH	·	06/13/2013		599,685 941,804	0	0	0	0	0	0	3,554	3,554 21,996		0	0
A4012903	SOLON	OH.	·	04/26/2004	·····	347,693	٥	0 n	n	n	,o	n	17,711	17,711		n	0 n
B5081202	SOLON	OH.		10/28/2015		420,785	0	0	0	0	0	0	1,043	1,043		0	0
B5101902	SOLON	OH.		02/24/2016		574,258	0	0	0	0	0	0	1,369	1,369	0	0	0
B6060303	SOLON	OH.	.	08/18/2016		.1,133,628	0	0	0	0	0	0	8,023	8,023	0	0	0
B8050203	SOLON	OH	.	08/31/2018	ļ	,439,412	0	0	0	0	0	0	2,506	2,506	0	0	0
B9053101	SPRINGFIELD	OH		08/15/2019		701,244 818.687	0	0	0	0	00	0	5,596	5,596		0	0
B9053102 B7110103	SPRINGFIELD	OHOH	· · · · · · · · · · · · · · · · · · ·	08/15/2019 12/19/2017		818,687		0	0	0	0	0	6,536 3,856	6,536 3,856	0	0	0
B3122011	STREETSBORO	OH		03/05/2014		,007,030	٥			0	0		9,288		0		0
A6121902	STRONGSVILLE	OH		03/09/2007		382.033	0	0	0	0	0	0	3,906	3,906		0	0
B0030903	STRONGSVILLE	OH		05/27/2010		67,336	0	0	0	0	00	0	6,556	6,556		0	0
B1120101	STRONGSVILLE	OH		01/27/2012		745,257	0	0	0	0	0	0	3,550	3,550		0	0
B6102403	STRONGSVILLE	OH		12/29/2016		6,766,893	0	0	0	0	0	0	58,492	58,492		0	0
B7010402	STRONGSVILLE TALLMADGE	OH		03/17/2017		858,920	0	0	0	0	00	0	5,570	5,570		0	0
A4041502 A7080707	TIPP CITY			07/14/2004 10/26/2007		760,312		0	0	0	0	0	10,799	10,799		0	0
B9071606	TOLDEO	OH		10/30/2019		862,656	٥	0		0	0	0	4,502	4,502		0	
B6030801	TOLEDO	OH.		05/13/2016		407,712	0	0	0	0	0	0	1,971	1,971		0	0
B6030802	TOLEDO	OH		05/13/2016		349,967	0	0	0	0	0	0	1,691	1,691		0	0
B7050302	TOLEDO	OH		07/31/2017		744,786	0	0	0	0	00	0	3, 112	3, 112		0	0
B9071607	TOLEDO	OH		10/30/2019		926,557	0	0	0	0	0	0	4,835	4,835		0	0
B9071608 B9071609	TOLEDO	OHOH.		10/30/2019		973,363		0	0	0	0	0	5,079 4,489	5,079 4,489		0	0
B9071610	TOLEDO	OH.		10/30/2019		863,547		0	0	0	0	0	4,506	4,405		0	0
B9071611	TOLEDO	.OH.		10/30/2019		621,954	0	0	0	0	0	0	3,245	3,245		0	0
C0050103	TROTWOOD	0H		06/30/2020		0	0	0	0	0	0	0	369,262	369,262	0	0	0
B9091712	TROY	OH		01/21/2020		0	0	0	0	0	0	0	2,365	2,365		0	0
B9110501	UNION TOWNSHIP	OH		02/19/2020		0	0	0	0	0	0	0	3, 168	3, 168		0	0
B7032803 B7032805	VALLEY VIEW	OHOHOH	·	06/27/2017	ļ	668,090 778,092		0	0	0	0	0	4,391 5,113	4,391 5,113		0	0
B7011303	VANDALIA	UH.	·	04/03/2017		3,545,842	 n	0 n	n	n	n	n			n	n	n
A5090902	VERMILLION	OH		12/02/2005		50,243	0	0	0	0	0	0	11,669	11,669	0	0	0
B8021901	WADSWORTH	OH.		05/15/2018		242, 169	0	0	0	0	0	0	1,397	1,397	0	0	0
B9072302	WASHINGTON TOWNSHIP	OH	.	10/09/2019	ļ	422,725	0	0	0	0	0	0	3,422	3,422		0	0
B9062005	WEST CARROLLTON	OH		09/05/2019		967,301	0	0	0	0	0	0	11,911	11,911		0	0
A7090705 B8091402	WESTLAKE WESTLAKE	0H 		12/28/2007 11/14/2018		88,837		0	0	4,653	4,653	0	4,458 982	4,458 982		0	0
B3022603	YOUNGSTOWN	OH	·	05/13/2013		837 , 173	٥	0 n	n	4,653	,	n				n	n
B3011804	ADA	OK		03/25/2013		950,512	0	0	0	0	00	0	8,613	8,613		0	0
B3011803	ALTUS	OK		03/25/2013		663,626	0	0	0	0	0	0	6,013	6,013	0	0	0
A6011103	ARDMORE	OK		04/04/2006		129,333	0	0	0	0	0	0	22,734	22,734		0	0
B3011805	LAWTON	OK	· 	03/25/2013		770,209	0	0	<u>_</u>	ļ0	<u> </u> 0	0	6,980	6,980		ļ <u>0</u>	0
B2100201 B8050405	MIDWEST CITY	OK	·	12/21/2012 07/18/2018		911,206	0	0	0	0		0	12,319	12,319		0	0
A7092004	MUSKOGEE	UK		12/11/2007		269,225	 n	0 n	0 n	0 n	,u	0	1,484	1,484		n	0 n
A5090903	OKLAHOMA CITY	OK		12/31/2006		203,030	0	n		n	0	0	6.111	6.111		0	0
A7052202	OKLAHOMA CITY	OK		07/31/2007		655,488	0	0	0	0	00	0	2,876	2,876		0	0
R2062002	OKLAHOMA CITY	OK		00/07/2012		1 200 957	۸	١	1	١			17 260	17 260		1	1

				Showing A	All Mortgage Loans I	ISPOSED, Trans										
1	Location		4	5		7	Chang	je in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book		9	10	11	12	13	Book Value/				
						orded		Current				Recorded				
						tment		Year's Other-		Total		Investment		Foreign		
						uding Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						rued Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Inte	rest Increase	(Amortization) Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior	Year (Decrease	\ \Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2112104	OKLAHOMA CITY	OK		02/01/2013		255,557	.00	0	0	0	0	3,600	3,600	0	0	0
B8031301	OKLAHOMA CITY	OK		05/25/2018		671,392 945,823	.0	0	0	0	0	2,865	2,865	0	0	0
B9021401	OKLAHOMA CITY	OK		03/22/2019			.0	0	0	0	0	3,911	3,911	0	0	0
	OKLAHOMA CITY	OK		10/10/2019		,044,615	.0	0	0	0	0	8,896	8,896		0	0
	OKLAHOMA CITY	OK		10/10/2019 07/31/2020		531,583	.0	J	0	0	0	2,364	2,364		0	0
A5072802	TULSA	0K		09/28/2005		149,618	0)o	0	0	0	4,099	4,099		0	0
A7070502	TULSA	OK		08/30/2007		. 282,783	0 (0	2,396	2,396	0	1,316	1,316		0	0
B1012604	TULSA	OK		03/31/2011		.924, 165	.0	0	0	0	0	14,590	14,590		0	0
B3020101	TULSA	OK		04/19/2013		393,751	.0	0	0	0	0	8,638	8,638	0	0	0
B3103005	TULSA	OK		01/31/2014		,048,106	.0	0	0	0	0	8,312	8,312		0	0
B5121603	TULSA	OK	.	03/11/2016		959,335	.0	00	0	0	0	6,896	6,896		0	0
B9062102	TULSA	OK	·	09/12/2019		,544,175	.0	0	0	ļ0	ļ0	9,004	9,004		0	0
C0020610	ALBANY ASTORIA	OROR	·	04/02/202012/20/2018		0	.0	7 0	0	0	0	31,324	31,324 7,830		0	0
B8 10 1903 B907 1204	ASTORIA	OR		09/20/2019		,577,251	.0	j	u	u	o				U	0 n
	BANDON	OR		02/14/2014		651,381	0	0	0	0	0	7,945	7,945		0	0
B3121701-1	BANDON	OR.		02/19/2015		222,269	.0	0	0	0	0	2,564	2,564	0	0	0
A3011702	BEAVERTON	OR		03/28/2003		61,054	.0	0	0	0	0	862	862		0	0
	BEAVERTON	OR		06/18/2010		500,706	.0	0	0	0	0	9,936	9,936		0	0
	BEAVERTON	OR		08/13/2010		406,786	.0	0	0	0	0	7,769	7,769		0	0
	BEAVERTON	OR		04/29/2011		,708,992	.0	0	0	0	0	26,833	26,833		0	0
	BEAVERTON	OR		12/01/2015		,669,342	.0	0	28,368	28,368	0	5,937	5,937		0	0
	BEAVERTON	OROROR		01/20/2016		402,263 223,060	.0	J	0	0		4,355 7,741	4,355 7,741		0	0
	BEAVERTON	UR		07/19/2019		,304,664	.0)	0	0	0	4,907	4,907	0	0	
	BEND	OR		06/12/2008		188,307	0	0	0	0	0	2,500	2,500		0	0
	BEND	.OR.		09/10/2010		480,274	0	0	0	0	0	4,624	4,624		0	0
	BEND	OR		07/10/2013		.723,801	.0	0	0	0	0	6,213	6,213		0	0
	BEND	OR		06/14/2013		,483,785	.0	0	0	0	0	20,735	20,735		0	0
	BEND	OR		09/26/2014		,793,228	.0	0	0	0	0	21,255	21,255		0	0
	BEND	OR	·	10/23/2015		,754,287	.0	0	0	0	0	25,320	25,320		0	0
	BEND	OROROR		05/08/2020			.0		0	0			9, 147 5, 346		0	0
	BEND	OR.		05/26/2020		0	0	1	0	0	0				0	0
	BEND	OR.		05/26/2020		0	0 (0	0	0	0	9,479	9,479	0	0	0
B6121206	CANNON BEACH	OR.		04/06/2017		,357,134	0	0	63,876	63,876	0	0	0	0	0	0
B5031703	CLACKAMAS	OR		08/18/2015		, 160 , 890	.0	0	0	0	0	21,214	21,214		0	0
B5031703-1	CLACKAMAS	OR		03/22/2018		940,274	.0	0	0	0	0	3,747	3,747	0	0	0
B7032902	CLACKAMAS	OR		06/21/2017			.0		0	0	ļ0	2,857	2,857		0	0
B0090207	CORVALLIS	OROROR	·	11/30/2010		,838,843	.0		0	0		55,291	55,291		0	0
B2082703 B6031502	CORVALLIS	UR	·	11/09/2012 05/26/2016		134,594 733,253	.0	, 0	0	0		10,772	10,772		0	0
A30206023	DALLAS	on		08/10/2007		.216,480	0	j	0	0	0	13,544	13,544		0	0
B3062401	DAMASCUS	OR.		09/27/2013		,739,388	.0 [0	0	0	0	14,542	14,542		0	0
B8012401	ESTACADA	OR		03/23/2018		333,607	.0	0	0	0	0	4,582	4,582	0	0	0
A8022108	EUGENE	OR		05/07/2008		962,310	.0	0	0	0	0	12, 132	12, 132		0	0
A80221083	EUGENE	OR		12/10/2009		641,052	.0	0	0	0	0	7,470	7,470		0	0
B1062201	EUGENE	OR	· 	09/29/2011		.700,384	.0	, ₀	0	0	ļ0	6,549	6,549		0	ļ0
B3082003	EUGENE	OROROR	·	11/01/2013	 	368,499	.0	,	0	0		3,080	3,080		0	ļ0
B5050102	EUGENE	UKUK		08/26/2015		.372,874	0	,	0			2,969			U	0
B7012007	EUGENE	on	· · · · · · · · · · · · · · · · · · ·	03/15/2017		.486,500	0)	0	n	n			0 n	n	n
B7013001	EUGENE	OR		03/21/2017		,327,646	.0	0	0	0	0	29,394	29,394		0	0
B3121202	EUGENE	OR		02/19/2014		.517,946	.0	0	0	0	0	4,081	4,081		0	0
B3061801	GLADSTONE	OR		09/13/2013		.318,141	.0	0	0	0	0	7,431		0	0	0
	GLADSTONE	OR		12/16/2013		.529, 102	.0 0.	0	0	0	0	11,876	11,876		0	0
A4071701	GRESHAM	OR	·	09/29/2004	ļ	403,863	.0	0 0	0	0	ļ <u>0</u>	13,076	13,076		0	0
A6020102	GRESHAM	OR		04/26/2006		.353,527	.0	٥	0	0	·0	12,093	12,093		0	ļ0

					All Mortgage Loans [DISPOSED, Trans										
1	Location		4	5		7		e in Book Value				14	15	16	17	18
	2	3			Book		9	10	11	12	13	Book Value/				
						orded		Current				Recorded				
						tment		Year's Other-		Total		Investment		Foreign		-
						uding Unrealized		Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						rued Valuation		Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		erest Increase	(Amortization		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior	Year (Decrease) /Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2080301	GRESHAM	OR		10/31/2012		274,588	.0	00	0	00	0	4,979 4,155	4,979	0	0	0
B4050501	GRESHAM	OR		07/14/2014		345,014 745,254	.0	00	0	00	0		4, 155		0	0
B5092301 B5103001	GRESHAM GRESHAM	OR OR		01/06/2016		/45,254 1,520,617	.0	0	0) 0	0	7,983	7,983 15,117		0	0
B5041507	HAPPY VALLEY	OR		07/27/2015		1,370,324	.0	0	0)	n	15,813	15,813		0	
B4010901	HILLSBORO	OR.		03/14/2014		.453.082	.0	0	0	0	0	5.387	5,387		0	0
B4091503	HILLSB0R0	OR.		11/25/2014		486 , 154	.0	0	0	00	0	3,858	3,858		0	0
B4100101	HILLSBORO	OR		11/25/2014	<u></u>	1,537,451	.0	00	0	00	0	12,203	12,203		0	0
B4101501	HILLSB0R0	0R		12/17/2014		769,252	.0	00	0	00	0	6, 149	6, 149		0	0
B5111201	HILLSBORO	OROR	-	01/20/2016		266,495	.0	0	0	0	0	2,884	2,884		0	0
B6042801 B6082203	HILLSBORO	UKOR		05/31/2016		2,300,200 1,896,589	ا	, 0	0	,0	0	16,333	16,333		0	0
B9013003	HILLSBORO	OR	·	03/22/2019		591,517	0	,	n	,	n	3,329	3,329		n	n
B9030702	HILLSBORO	OR.		05/21/2019		861,372	.0	0	0	0	0	5,459	5,459		0	0
C0042301	HILLSBORO	OR		06/26/2020		0	.0	0	0	0	0	1,101,920	1,101,920		0	0
B6080901	HOOD RIVER	OR	.	10/26/2016		557,096	.0	0	0	00	0	9,357	9,357	0	0	0
A7073003	HUBBARD	OR	.	09/05/2007		346,624	.0	0 0	0	00	0	4,837	4,837		0	0
A7041603	INDEPENDENCE	OROR		07/10/2007		257,498	.0	0	0	0	0	1,248	1,248		0	0
B8060401	ISLAND CITY	OROR		01/31/2014		1,574,783	.0	0	0	0	0	602	602 12,922		0	0
B3081306	KLAMATH FALLS	OR		11/18/2013		893,340	.0	,	0	0		11, 172	11,172			
B6021002	KLAMATH FALLS	OR.		04/01/2016		.497.800	.0	0	0	0	0	4.943	4.943		0	0
B8101705	KLAMATH FALLS	OR		12/18/2018		3,725,388	.0	0	0	0	0	24,202	24,202		0	0
B9030103	KLAMATH FALLS	0R		05/16/2019		840,883	.0	00	0	00	0	10,007	10,007		0	0
A2090501	LAKE OSWEGO	OR		11/18/2002		240,818	.0	00	0	00	0	6, 197	6, 197		0	0
A7030801	LAKE OSWEGO	OROR		04/12/2007 05/01/2007		122,987	.0	0	0	0	0	12,276	12,276		0	0
B1071101	LAKE OSWEGO	UK		10/07/2011		2,343,270	.0)	0) 0	0	13.003	13.003		0	0
B2052908	LAKE OSWEGO	OR		09/11/2012		1,370,134	0	0	0	0	0	8.848	8.848		0	0
B4051903	LAKE OSWEGO	OR.		07/21/2014		282,418	.0	0	0	0	0	1,418	1,418		0	0
B4120507	LAKE OSWEGO	OR		01/30/2015		360,286	.0	00	0	00	0	931	931		0	0
B7010401	LAKE OSWEGO	0R		03/06/2017	2	2,800,836	.0	00	0	00	0	18, 161	18, 161		0	0
B8092001	LAKE OSWEGO	OR		12/21/2018		637,738	.0	0	0	00	0	3,530	3,530		0	0
B3022708	LEBANON	OROR.		04/30/2013		508,996	.0) 0	0) 0	0	4,458	4,458 9,338		0	0
B6091503	LINCOLN CITY	on		11/03/2016	d	687 , 192	0)	0)	0	4,497	4,497	0	0	0
B9082201	LINCOLN CITY	OR .		10/30/2019	1	1,631,479	0	0	0	0	0	20,126	20, 126	0	0	0
B2040904	MCMINNVILLE	OR		06/29/2012		631,074	.0	0	0	0	0	1,904	1,904	0	0	0
B3102904	MCM I NNV I LLE	OR		12/18/2013		397,901	.0	00	0	00	0	3,304	3,304		0	0
B6011203	MCMINNVILLE	OR		04/05/2016		3,983,990	.0	0	0	0	0	20,604	20,604		0	0
B9050902 B9083003	MCMINWILLE	OROROR	·	07/05/2019		587,918 2,398,400		· 0	0	, 0	0	3,292	3,292		0	0
B2070301	MEDFORD	OR	·	09/10/2012		.562,560	0	,	n	,)	n				n	n
B5030503	MEDFORD	OR.		06/01/2015		1,297,272	.0 [0	0	0	0	10,272	10,272		0	0
B5050801	MEDFORD	OR		07/23/2015	ļ1	1,541,778	.0	0	0	0	0	11,637	11,637	0	0	0
B1042703	MILWAUKIE	OR	.	07/08/2011	ļ	221,893	.0) 0	0	00	0	3,364	3,364	0	0	0
B3120902	MILWAUKIE	OR		02/28/2014		399,320	.0	0 0	0	0 0	0	3, 105	3, 105		0	0
B1030703	NEWBERG OREGON CITY	OROROR	·	05/24/2011		986,727 1,248,747	.0	0	0	0	0	8,604 24,078	8,604 24,078		0	0
A9022708	OREGON CITY	OROR	·	10/27/2017	······	194,909	0	, n	U	,	n	4,135	4, 135		n	0
A9120801	OREGON CITY	OR		02/24/2010		248,023	.0	0	0) [0	0	5,022	5,022		0	0
B7020301	OREGON CITY	OR		05/05/2017		684,794	.0	0	0	0	0	10,259	10,259		0	0
B9122302	OREGON CITY	OR		03/23/2020		0	.0	00	0	00	0	4,991	4,991	0	0	0
A6110702	PENDLETON	OR	· 	03/01/2007	ļ ¹	1,039,037	.0) 0	0	0 0	0	14, 102	14, 102		0	0
A8061306	PENDLETON	OROR	-	08/28/2008		99,463	.0	0 0	0	0	0	1, 118	1,118		0	0
B3053105	PENDLETON	OROR		08/28/2008 08/09/2013		302,373 .817,506	.0		0	0	0	3,392	3,392		0	0
B3053105-1	PENDLETON		ļ	09/05/2014		322,623	0	,)	n	,)	n	4,249	4,249		n	n
A7033003	PORTLAND	OR	[06/07/2007		619,622	.0	0	0	0	0	8,231	8,231		0	0
A70330033	DODTI AND	ΛD		08/38/3008	l	202 880	0	1	0	1	0	2 642	2 642		0	0

					All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A7110103	PORTLAND	OR		01/14/2008		241,572 486,030	0	0	0	0	0	0	2, 185	2,185 1,339	0	0	0
A7111502	PORTLAND	OR		07/01/2008		486,030	0	0	0	0	0	0	1,339	1,339	0	0	0
A8031403 A8032802	PORTLAND	OROROROROR		06/11/2008		273,759 170,561	0	0	0	0	0	0	3,666 2,245	3,666 2,245	0	0	0
A8080603	PORTLAND	OR		09/24/2008		1,332,883	٥٥			o	0		11,002	11,002	0	0	
A8110404	PORTLAND	OR.		12/30/2008		533,442	00	0	0	0	0	0	6.916	6.916	0	0	0
A9011601	PORTLAND	OR		03/30/2009		372,504	0	0	0	0	0	0	4,590	4,590	0	0	0
A9030501	PORTLAND	0R		06/29/2009		1,600,056	0	0	0	0	0	0	34,529	34,529	0	0	0
B0020501	PORTLAND	OR		03/29/2010		149,771	0	0	0	0	0	0	2,643	2,643	0	0	0
B0020504	PORTLAND	OR		03/30/2010		245,707	0	0	0	ō	ļ	0	4,915	4,915	0	0	0
B0081701	PORTLAND	OROR	·	11/12/2010 01/28/2011		730,512 2,045,782	0	0	0	0	0	0	2,171	2, 171	0	0	0
B0120601	PORTLAND	OR	·	01/28/2011		1,320,998	0	0	U	0		0			U	U	u
B0120601-1	PORTLAND			04/19/2016		1,320,996	ں ۱	0	0	0	0	0			0	0	0
B1011101	PORTLAND	OR		03/10/2011		323,870	0	0	0	0	0	0	5,094	5,094	0	0	0
B1061304	PORTLAND	OR		08/25/2011		688,031	0	0	0	0	0	0	0	0	0	0	0
B1091403	PORTLAND	OR	.	11/28/2011		494,870	0	0	0	0	0	0	7,375	7,375	0	0	0
B1112202	PORTLAND	OR		01/27/2012		1,032,531	0	0	0	0	0	0	6,396	6,396	0	0	0
B1121601	PORTLAND	OR	·	02/24/2012		413,873	0	0	0	0	0	0	3,478	3,478	0	0	0
B2032903	PORTLAND	OROR		06/28/2012		415,347 325,994	٥٥	0		0	0	0	3,897	3,897 984	0	0	0
B2050902	PORTLAND	OR		07/16/2012			0۱	0		0	0	0	3,491	3,491	0	0	
B2071601	PORTLAND	OR.		10/04/2012		728,293	0	0	0	0	0	0	6,646	6,646	0	0	0
B2073003	PORTLAND	OR		10/04/2012		323,697	0	0	0	0	0	0	2,953	2,953	0	0	0
B2091301	PORTLAND	0R		11/28/2012		429,287	0	0	0	0	0	0	6,072	6,072	0	0	0
B2100208	PORTLAND	OR		12/31/2012		1,513,967	0	0	0	0	0	0	4,432	4,432	0	0	0
B2120603 B3012505	PORTLAND	OR		03/21/2013		606,322	0	0	0	0	0	0	5,009 16.079	5,009	0	0	0
B3012505-1	PORTLAND	OROROROROR		03/28/2013		1,758,289	٥٥	0		0	0	0	331,049	331,049	0	0	0
B3022803	PORTLAND	OR		05/06/2013		381,389	0۱	0		0	0	0	5,285	5,285	0	0	
B3032705	PORTLAND	OR.		06/20/2013		1,471,786	0	0	0	0	0	0	4,296	4,296	0	0	0
B3032705-1	PORTLAND	OR		08/09/2018		497,236	0	0	0	0	0	0	897	897	0	0	0
B3032706	PORTLAND	0R		06/20/2013		432, 124	0	0	0	0	0	0	1,261	1,261	0	0	0
B3041205	PORTLAND	OR		07/11/2013		345,413	0	0	0	0	0	0	2,967	2,967	0	0	0
B3083005 B3092302	PORTLAND PORTLAND	OROR.	· · · · · · · · · · · · · · · · · · ·	11/20/2013		452,599 1,686,090	0	0	0	0	0	0	5,510	5,510 6,047	0	0	0
B3101801	PORTLAND	UK		03/14/2014		1,686,090	٥٥	0	0	0	0	0	1.659	1,659	0	0	0
B4051902	PORTLAND	OR		07/21/2014		277,928	٥١		0	0	0		1,396	1,396	0	0	
B4060201	PORTLAND	OR.		06/23/2014		2,035,387	0	0	0	0	0	0	64,588	64,588	0	0	0
B4082903	PORTLAND	OR		10/30/2014		464,060	0	0	0	0	0	0	2,599	2,599	0	0	0
B4102402	PORTLAND	OR	.	12/19/2014	-	1,028,175	0	0	0	0	0	0	20,482	20,482	0	0	0
B4120201	PORTLAND	OR		02/12/2015		249,236	0	0	0	0	0	0	2,842	2,842	0	0	0
B5011503 B5012802	PORTLAND	OROR.	·	03/17/2015		394,584	0	0	0	0	0	0	3,055	3,055	0	0	0
B5012804	PORTLAND		·	04/24/2015			 n	n	n	n	n	n	5,248	5,769	n	n	0 n
B5012804-1	PORTLAND	OR		08/31/2018		1, 137, 695	0	0	0	0	0	0	11,951	11,951	0	0	0
B5020502	PORTLAND	OR		04/15/2015		1,408,489	0	0	0	0	0	0	11,440	11,440	0	0	0
B5022302	PORTLAND	0R		06/01/2015		4, 198, 630	0	0	0	0	0	0	7,835	7,835	0	0	0
B5031101	PORTLAND	OR	· 	05/29/2015		1,370,822	0	0	0	0	0	0	10,921	10,921	0	0	0
B5031202	PORTLAND	OR	· 	06/05/2015		345, 157	0	ļ0	ļ0	1, 174	1, 174	ļ0	0	0	ļ0	ļ0	0
B5041602 B5050702	PORTLAND	OROR.	·	07/01/2015		2,695,815	0	0	0	0	0	0	31,425	31,425	0	0	0
B5050702-1	PORTLAND	UKUR.		08/28/2015		1,829,813	 n	0	0 n	n	0 n	0		2,949	0 n	0 n	0 n
B5050702-1	PORTLAND	OR		10/26/2017		643,500		0		n		0		3, 189	o	o	0
B5050702-3	PORTLAND	OR.		08/09/2018		744,435	0	0	0	0	0	0	2,880	2,880	0	0	0
B5070101	PORTLAND	OR		08/31/2015		550,880	0	0	0	0	0	0	4,075	4,075	0	0	0
B5110201	PORTLAND	OR	·	02/29/2016		1,301,660	0	0	0	0	0	0	9,413	9,413	0	0	0
B5111203	PORTLAND	OR	· 	01/20/2016		425,057	0	0	<u>0</u>	ļ0	ļ0	0	4,601	4,601	0	0	0
B5111205	PORTLAND	OR		01/20/2016		1,370,922	0	0	0	0	0	0	14,376	14,376	0	0	0

				Showing A	All Mortgage Loar	ns DISPOS	SED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						nvestment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B6050501	PORTLAND	OR		07/07/2016		2,206,534 6,638,128	0	0	0	0	0	0	10,695	10,695	0	0	0
B6051103	PORTLAND	OR		07/08/2016		6,638,128	0	0	0	0	0	0	11,799	11,799	0	0	0
B6062301	PORTLAND	OR	·	10/06/2016		4,059,951	0	0	0	38,880	38,880	0	0	0	0	0	0
B6110801	PORTLAND	OROR		01/19/2017		1,524,148	٥٥	0	0	0	0		9,014	9,014 6,920	0	0	0
B6121204	PORTLAND	OR.		02/23/2017		1,317,438	0	0	0	0	0	0	12, 177	12.177	0	0	0
B7012703	PORTLAND	OR.		04/10/2017		2,373,819	0	0	0	0	0	0	22,843	22,843	0	0	0
B7041001	PORTLAND	0R		06/08/2017		1, 125, 094	0	0	0	0	0	0	7,054	7,054	0	0	0
B7051201	PORTLAND	OR		08/04/2017		1,462,474	0	0	0	0	0	0	13,213	13,213	0	0	0
B7052501	PORTLAND	OR		07/14/2017		7, 114, 313	0	0	0	ļ	<u>0</u>	0	33,333	33,333	ō	0	0
B7102302 B7102701	PORTLAND	OROR	·	01/05/2018		312,0691,353,018	0	0	0	0	0	0	2,033 8,400	2,033 8,400	0	0	0
B8012303	PORTLAND	OR	·	03/23/2018		6,573,377	 n	n	n	n	n	n	30,147	30,147	n	n	n
B8042001	PORTLAND	OR.		07/10/2018		1, 185, 014	0	0	0	0	0	0	4,796	4,796	0	0	0
B8061501	PORTLAND	OR		08/06/2018		3, 156, 437	0	0	0	0	0	0	4,273	4,273	0	0	0
B8062101	PORTLAND	OR	.	09/25/2018		1,719,750	0	0	0	0	0	0	6,884	6,884	0	0	0
B8072502	PORTLAND	OR	.	09/24/2018		294,695	0	0	0	0	0	0	397	397	0	0	0
B8121802	PORTLAND	OR		02/19/2019		246,228	0	0	0	0	0	0	1,323	1,323	0	0	0
B9031402 B9040401	PORTLAND	OROR	· · · · · · · · · · · · · · · · · · ·	06/11/2019 06/26/2019		2,547,1011,226,459	0	0	0	0	0	0	13,603		0	0	0
B9052203	PORTLAND	OR		09/30/2019		6,476,447	٥			0		0	36,472	36,472			
B9052902	PORTLAND	OR		09/06/2019		261,531	0	0	0	0	0	0	1,499	1,499	0	0	0
B9080501	PORTLAND	OR.		10/01/2019		1,251,369	0	0	0	0	0	0	5,563	5,563	0	0	0
B9080606	PORTLAND	OR		10/04/2019		2,094,184	0	0	0	0	0	0	17, 177	17, 177	0	0	0
B9082204	PORTLAND	OR		10/30/2019		817,464	0	0	0	0	0	0	4,741	4,741	0	0	0
B9102903	PORTLAND	OR		01/15/2020		0	0	0	0	0	0	0	9,054	9,054	0	0	0
C0020704 C0021902	PORTLAND	OROR		04/24/2020 05/01/2020			٠٥	0	0	0	0	0	7,363 9,182	7,363 9,182	0	0	0
C0022606	PORTLAND	OR		04/20/2020			٥			0	0	0	9,959	9,959	0	0	0
C0052902	PORTLAND	OR.		08/11/2020		0	0	0	0	0	0	0	230,000	230,000	0	0	0
C0061701	PORTLAND	OR		08/21/2020		0	0	0	0	0	0	0	2,080,000	2,080,000	0	0	0
W7102501	PORTLAND	OR		12/04/2017		5,507,650	0	0	0	20,741	20,741	0	1,555,490	1,555,490	0	0	0
W8042701	PORTLAND	OR		07/10/2018		1,040,000	0	0	0	0	0	0	941	941	0	0	0
B2121208 B3012506	REDMOND	OROR.		02/20/2013 04/26/2013		536,106685,369	0	0	0	0	0	0	4,703 9,653	4,703 9,653	0	0	0
B5082001	REEDSPORT	OR.		11/12/2015		1,035,178	0	0	0	0	0	0		7,408	0	0	0
B8120401	REEDSPORT	OR		02/08/2019		500, 181	0	0	0	0	0	0	3,888	3,888	0	0	0
A6011603	SALEM	0R		03/15/2006		507, 182	0	0	0	0	0	0	13,026	13,026	0	0	0
A60116033	SALEM	OR		04/12/2011		181,822	0	0	0	0	0	0	4,616	4,616	0	0	0
A9010801	SALEM	OR		04/09/2009		457,410	0	0	0	0	0	0	22,946	22,946	0	0	0
B0022503 B0032601	SALEM	OROROROR	·	05/28/2010	ļ	920,572 252,762	0	0	0	0	0	ļ0	17,857	17,857	0	0	0
B0061001	SALEM	OR	·	10/12/2010		252,762	 n	n	n	n	n	n	72,789	72,789	n	n	n
B1013103	SALEM	OR.		03/28/2011		1,401,997	0	0	0	0	0	0	13,281	13,281	0	0	0
B3030113	SALEM	OR		06/12/2013		418,341	0	0	0	0	0	0	3,615	3,615	0	0	0
B5032702	SALEM	OR	.	05/28/2015	ļ	900,766	0	0	0	0	0	0	7,077	7,077	0	0	0
B5070602	SALEM	OR		09/22/2015		224,970	0	0	0	ļ	ļ	ļ	1,608	1,608	ļ	0	0
B5070602-1 B7121802	SALEM	OROROR		01/23/2019 02/26/2018		456,252	0 n	0	0	0	0	0	3,033 5,476	3,033 5,476	0	0	0
B7121802-1	SALEM SALEM		·	03/18/2020		1,212,130	 n	n	n	n	n	n			n	n	n
B8020501	SALEM	OR		04/11/2018		487,878	0	0	0	0	0	0	2,050	2,050	0	0	0
B8020501-1	SALEM	OR		07/24/2020		0	0	0	0	0	0	0	324,760	324,760	0	0	0
B9031804	SALEM	OR		05/16/2019		1,570,425	0	0	0	0	0	0	2,929	2,929	0	0	0
B5030502	SEASIDE	OR	· 	06/01/2015	ļ	1,081,525	0	0	0	0	0	0	8,565	8,565	0	0	0
B4041501-1 B4092301	SHERWOOD	OROR		11/17/2016		933,557	0	0	0	0	0	ļ0	7,857	7,857	0	0	0
B4092301 B5021001	SHERWOOD	UR		12/01/2014 04/22/2015		393,219	0 n	0	0	0 n	0	0	2,857 6,734	2,857 6,734	0	0	0
B6061303	SHERWOOD	OR		07/27/2016		10,944,394	 0	0	0	0	0	0	37,512		0	0	0
B7102502	SHERWOOD	OR		01/04/2018		741,401	0	0	0	0	0	0	4,754	4,754	0	0	0
48042804	CICTEDO	ΛD		07/09/2009	I	107 967	0	1	1	1	1	0	2 7//	2 744	0	1	

1	Locatio	nn	4	5110WING 7	All Mortgage L	7	טבט, וומוואוי		e in Book Value				14	15	16	17	18
1	2	3			, and the second	Book Value/ Recorded Investment Excluding Accrued	8 Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Interest Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Interest and Other	Book Value (8+9-10+11)	Change in Book Value	Interest on Disposal	Consid- eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B2081001	SPRINGFIELD	OR		10/01/2012		634, 120	0	0	0	0	0	0	5,786	5,786	0	0	0
B7100303 A7060101	ST. HELENS	OR		12/05/2017			0	0	0	0	0	0		7,084 1,614	0	0	0
B1120702	THE DALLES	OROR.		08/10/2007		59, 143	٥	0	0		0	0	1,614 7.854	7.854	٥	0	0
B3030111	THE DALLES	OR		05/09/2013		64,275	0	0	0	0	0	0	568	568	0	0	0
B5031303	THE DALLES	OR		05/29/2015		4,316,833	0	0	0	48,623	48,623	0	0	0	0	0	0
B3103102	TIGARD	OR		12/17/2013		1,503,498	0	0	0	0	0	0	12,802	12,802	0	0	0
B5090102 B7121503	TIGARD		· -	10/30/2015		403,212	0	0	0	0	0	0	7,311	7,311	0	0	0
B9053105	TIGARD	UROR		07/25/2019			0	0	0		0	0	2,979 3,596	2,979 3,596	0	0	0
B9070802	TIGARD	OR.		08/28/2019		1,459,241	0	0	0	0	0	0	6.411	6,411	0	0	0
17340	TROUTDALE	OR		11/09/1993		9,464	0	0	0	0	0	0	2,842	2,842	0	0	0
A6110601	TUALATIN	OR	·	01/26/2007		270,546	0	0	0	0	0	0	4,298	4,298	0	0	0
A8012905	TUALATIN	OR		04/24/2008		639,748	0	0	0	0	0	0	8,936	8,936	0	0	0
B0020505 B0070101	TUALATIN TUALATIN	OROR		03/30/2010 06/12/2013		591,777	0	0	0	0	0	0	11,859 11,642	11,859 11,642	٥٥	0	0
B4033102	TUALATIN	OR		06/13/2014		1,231,549		0	0		0		9,567	9,567	٥٥		
B5021801	TUALATIN	OR.		06/05/2015		1,084,959	0	0	0	0	0	0	12,239	12,239	0	0	0
B5090103	TUALATIN	OR		10/30/2015		87,437	0	0	0	0	0	0	7,232	7,232	0	0	0
B6081602	TUALATIN	OR	·	10/03/2016		940,730	0	0	0	0	0	0	6,985	6,985	0	0	0
B8101001	TUALATIN	OR		01/22/2019		799,088	0	0	0	0	0	0	1,447	1,447	0	0	0
B2121801 B6062002	WARRENTON WARRENTON	OROR.		02/22/2013 08/17/2016		332,405	0	0	0	0	0	0	2,811 9,850	2,811 9,850	0	0	0
B6062002-1	WARRENTON	un,		04/26/2018			٥	0	0		0	0	1,005	1.005		0	0
B9060402	WARRENTON	OR		07/15/2019		762,311	0	0	0	0	0	0	4,417	4,417	0	0	0
B9083001	WARRENTON	OR		10/16/2019		478,425	0	0	0	0	0	0	2,127	2,127	0	0	0
A7011206	WEST LINN	OR		03/23/2007		869,686	0	0	0	0	0	0	8,238	8,238	0	0	0
A7080912	WEST LINN	OR		10/12/2007		2,917,908	0	0	0	0	0	0	26,305	26,305	0	0	0
C0061503	WHITE CITY	OROR		07/30/2020		0	0	0	0	0	0	0	719,135	719, 135	0	0	0
B3062603 A3120304	WILSONVILLE	UH		09/27/201303/10/2004		472,995 776,732	0	0	0	0	0	0	3,904 9,778	3,904 9,778	0	0	0
A31203043	WOOD VILLAGE	OR.		05/22/2008		417,233	0	0	0	0	0	0	5,589	5,589	0	0	0
A8040701	WOOD VILLAGE	OR		05/22/2008		306,084	0	0	0	0	0	0	4,098	4,098	0	0	0
C0031302	WOODBURN	OR		06/01/2020		0	0	0	0	0	0	0	2,429,243	2,429,243	0	0	0
B6030101	BERWYN	PA		05/13/2016		2,675,731	0	0	0	28,358	28,358	0	0	0	0	0	0
B1061601	BOOTHWYN	PA		08/25/2011		145,315	0	0	0	0	0	0	20,485	20,485	0	0	0
B7111501 B3010406	DOWNINGTOWN			01/29/2018		792,592	0	0	0	0	0	0	4,841 12,602	4,841 12.602	0	0	0
A8022105	ERIE	PAPA		06/27/201305/22/2008			0 n	n	n	n	n	0 n			0 n	0 n	0 n
A7032703	EXPORT	PA.		06/19/2007		271,037	0	0	0	0	0	0	7,240	7,240	0	0	0
B6111004	HARR I SBURG	PA.		01/12/2017		10,063,360	0	0	0	113,480	113,480	0	0	0	0	0	0
B7121801	HARR I SBURG	PA	·	04/03/2018		1,642,670	0	0	0	0	0	0	9,696	9,696	0	0	0
B7051601	HORSHAM	PA		07/27/2017		2,724,273	0	0	0	0	0	0	17,520 .	17,520	0	0	0
B6082303 A7030601	MIDDLETOWN BOROUGH		·	11/29/2016 05/31/2007		1,676,454	0	0	0	0	0	0	11,833 8,426	11,833	0	0	0
B0061402	NEW HOPE		·	10/01/2010		1,042,717	o	n	n			n	9,642	9,642	o	n	u
B5111302	NEWTOWN SQUARE	PA		02/09/2016		1,749,451	0	0	0	0	0	0	12,835	12,835	0	0	0
B6101001	PHILADELPHIA	PA		12/09/2016		5, 132, 453	0	0	0	57,922	57,922	0	0	0	0	0	0
B7030704	PHILADELPHIA	PA		06/01/2017		4,207,265	0	0	0	0	0	0	26,793	26,793	0	0	0
B7102301	PHILADELPHIA	PA		11/29/2017		2,418,108	0	0	0	0	0	0	15,681	15,681	0	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		357,381	0	0	ļ0	ļ0	J0	0	4,909 .	4,909	0	0	0
A6021302 B1063015	PITTSBURGH PITTSBURGH		···	12/31/200609/21/2011		37,102	0	0	0	0	0	0	6, 156 3, 694	6, 156 3, 694	0	0	0
B6121301	PITTSBURGH	PAPA		03/24/2017			o	n	n	n	n	0 n			o	0 n	0 n
B2010902	PROSPECT PARK	PA		04/27/2012			0	0	0	0	0	0	16,667	16,667	0	0	0
B9100801	READING	PA		01/21/2020		0	0	0	0	0	0	0	16,225	16,225	0	0	0
B4060402	ROCHESTER BOROUGH	PA		10/14/2014		1,025,119	0	0	0	0	0	0	7,862		0	0	0
A8031010	ROYERSFORD	PA		08/22/2008		220,682	0	0	0	0	0	0	2,571	2,571	0	0	0
B6061401	SCRANTON			08/08/2016	l	2,462,131	0	0	ļ0	0	J0	0	25,865 .	25,865	0	0	0
A5080202	LODARUN HILL	I PA	1	09/28/2005	L	188.519		. 0	10	1.415	1,415	L0	1.680	1.680		. 0	. 0

				Showing A	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5042401	SHIPPENSBURG	PA		08/20/2015		2,206,581 487,921	0	0	0	0	0	0	11,910	11,910	0	0	0
B8061807	. SHIPPENSBURG SPRINGFIELD	PA		09/19/2018		487,921 .	0	0	0	0	0	0	2,749	2,749	0	0	0
B8092101 B8072701	VERONA	PAPA		11/30/2018		311,765	0	0	0	0	0	0	1,766	1,766	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013			٥١	0		0	0	n	12,655	12,655	0		
B4102707	WEST CHESTER	PA		02/11/2015		416,711	.0	0	0	0	0	0		8,282	0	0	0
B6061502	WEST CHESTER	PA		08/01/2016		1,792,992	0	0	0	0	0	0	4,408	4,408	0	0	0
B2091402	YORK	PA		11/01/2012		2,494,709	0	0	0	0	0	0	22,871	22,871	0	0	0
B6010403	JOHNSTON	RI		04/01/2016		841,932	0	0	0	0	0	0	5,927	5,927	0	0	0
B3061202 W8112901	AIKEN	SC.		09/12/2013		1,444,138	0	0	0	0	0		5,100,000		0	0	0
B8100406	ANDERSON	SC.		12/28/2018		6,767,737	 n	0 n	0	U	u	n	5, 100,000	5, 100,000	0 n	n	n
00021309	BAMBERG	SC		03/31/2020		000,767	٥	0	0	0	0	0	15,210	15,210	0	0	0
A7091603	CHARLESTON	SC.		11/30/2007		345, 139	0	0	0	0	0	0	5,613	5,613	0	0	0
A7091605	CHARLESTON	SC.		11/30/2007		274,399	0	0	0	0	0	0	4,460	4,460	0	0	0
A7091607	CHARLESTON	SC.		11/30/2007		312,079	0	0	0	0	0	0	5,073	5,073	0	0	0
A7091611	. CHARLESTON	SC		11/30/2007		307,458	<u>0</u>	<u>0</u>	0	0	ļ0	<u>0</u>	5,000	5,000	0	ļ0	0
A7091614	CHARLESTON	SCSC.		11/30/2007		236,373	0	0	0	0	0	0	3,844	3,844 2,767	0	0	0
A7091616	CHARLESTON	SC		11/30/2007		170, 142	٥٥	0	0	0	0	0	3,079	3,079	0	0	0
A7091619	CHARLESTON	SC SC		11/30/2007		222, 154	00	0	0	0	0	0	3,611	3,611	0	0	0
A7091620	CHARLESTON	SC.		11/30/2007		118, 131	0	0	0	0	0	0	1,923	1,923	0	0	0
B2032905	CHARLESTON	SC.		06/28/2012		335,623	0	0	0	0	0	0	4,906	4,906	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		335,623	0	0	0	0	0	0	4,906	4,906	0	0	0
B9030801	CHARLESTON	SC		06/12/2019		682,588	0	0	0	0	0	0	3,776	3,776	0	0	0
B7041202 A7040602	. CHESTER	SC		07/14/2017 06/20/2007		624,713 844,472	0	0	0	0	0	0	5,553	5,553	0	0	0
B0080902	COLUMBIA	SC:		11/17/2010		414,203	 0			0	0	0	7,639	7,639	0	0	0
B1020705	COLUMBIA	SC		04/08/2011		1,776,174	0	0	0	0	0	0	15,986	15,986	0	0	0
B5022708	COLUMBIA	SC		06/30/2015		344,050	0	0	0	0	0	0	3,727	3,727	0	0	0
B6042101	COLUMBIA	SC.		06/14/2016		384,632	0	0	0	0	0	0	3,973	3,973	0	0	0
B8061505	COLUMBIA	SC		08/23/2018			0	0	0	0	0	0	6,699	6,699	0	0	0
B8121402 W8091102	COLUMBIA	SCSC		04/05/2019		1,722,312	0	0	0				2,957	2,957 5,999	0	0	0
W8091103	COLUMBIA	SC		12/13/2018		3, 170,000	٥٥		0	18,370					0	0	0
B9123003	DILLON	SC		03/24/2020		0, 170,000	0	0	0	0,070	0	0	30,853	30,853	0	0	0
B3121205	FLORENCE	SC		02/05/2014		133,813	0	0	0	0	0	0	1,647	1,647	0	0	0
B8042305	FORT MILL	SC		07/20/2018		1,821,133	0	0	0	0	0	0	10,736	10,736	0	0	0
W8091104	FORT MILL	SC		12/13/2018		3,995,000	ō	0	0	23, 151	23, 151	0	10,264	10,264	0	0	0
A7091602 B1030705	GOOSE CREEK	SCSC		11/30/2007 06/30/2011		314,046 451,267	0	0	0	0	0	0	5, 106 4, 038	5, 106 4,038	0	0	0
B3050205	GOOSE CREEK	SC		07/29/2013		670,059	ں ۱	n	n	U	n	n	8,822		n	n	n
A7032301	GREENVILLE	SC		06/07/2007		409, 103	0	0	0	0	0	0	6,075	6,075	0	0	0
A8080406	GREENVILLE	SC.		09/25/2008		538,034	0	0	0	0	0	0	7, 151	7, 151	0	0	0
B2100303	GREENVILLE	SC	ļ	12/31/2012		788,895	0	0	0	0	0	0	2,281	2,281	0	0	0
B4111702	GREENVILLE	SC		04/08/2015		490,894	0	0	0	0	ļ0	ļ0	1,949	1,949	0	ļ0	0
B9100901 B1021504	. GREENVILLE	SCSC		01/23/202004/29/2011			0 	0	0	0	0	0	3,336	3,336	0	0	0
B9060703	HONEA PATH	SC		04/29/2011		1,254,877	 n	n	n	0 n	n	n	7,231	7,231	n	n	n
B9061801	INMAN	SC.		08/26/2019		1,242,811	0	0	0	0	0	0	2,446	2,446	0	0	0
B0120801	IRMO	SC		02/16/2011		513,737	0	0	0	0	0	0	4,701	4,701	0	0	0
A7091617	JOHNS ISLAND	SC		11/30/2007		198,692	0	0	0	0	0	0	3,231	3,231	0	0	0
A7091618	JOHNS ISLAND	SC		11/30/2007		259,835	0	0	0	0	ļ0	0	4,223	4,223	0	0	0
A7091609 W7080301	LADSON	SCSC.		11/30/2007		316,934	0	ļ0	ļ0	0	0	0	5, 152	5, 152 516, 597	0	0	0
B6111504	LORIS	SC SC		09/28/2017		5,064,376	 n	n	0	0 n	n	n			0 n	n	n
B7091204	LYMAN	SC		12/08/2017		1,701,572	0	0	0	0	0	0	10,625	10,625	0	0	0
B4102703	MAULDIN	SC		12/19/2014		404, 150	0	0	0	0	0	0	1,036	1,036	0	0	0
B5040306	MCCOLL	SC		08/20/2015		512,333	0	0	0	0	0	0	5,638	5,638	0	0	0
47091606	MONOKS CORNER	20	1	11/30/2007		245 849	n	1	1 0	1 0		1 0	3 006	3 006	1 0	1 0	1 0

				Showing A	All Mortgage Loans DISF	OSED, Trans										
1	Location		4	5	6 7		Chang	e in Book Valu		/estment		14	15	16	17	18
	2	3			Book Valu Recorder Investmer Excluding Accrued	I nt Unrealized	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea		/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
C0021201	MOORE	SC		04/10/2020		0	0	0	0)	0	3,044	3,044	0	0	0
B5030603	MOUNT PLEASANT	SC		08/31/2015	5,787,)	0	0	0	0	10,687	10,687	0	0	0
B8080302 W7051801	MOUNT PLEASANT	SCSC		10/30/2018	1,250,			0	15,709	15,709	0	1,055,596	1,055,596	0	0	0
A7091604	MT PLEASANT	SC		11/30/2007	198,)) 0	0	0	0	3,231	3,231		0	0
A9110601	MURRELLS INLET	SC		01/22/2010	1,637,	922		00	0	0	0	19,757	19,757	0	0	0
B6042204	NEWBERRY	SC	·	07/11/2016	1,031,		0	00	0	0	0	2,458	2,458		0	0
B4031402 B8031202	NORTH AUGUSTA	SC		06/26/2014 05/18/2018	1,597,			0	0		0	3,831	3,831		0	0
A7101704	NORTH CHARLESTON	SC		01/07/2008)	0	0	0	0				0	0
B1072205	NORTH CHARLESTON	SC		09/22/2011		141()	0	0	0	0				0	0
B1072205-1	NORTH CHARLESTON	SC		09/14/2015	702,	242()	0	0	٥٥	0	4,956	4,956	0	0	0
B6090601	NORTH CHARLESTON	SC	·	12/16/2016	835,) <u>0</u>	0	0	0	0	5,955	5,955		0	0
A2061001 A8022205	ROCK HILL	SCSC		08/01/2002 04/21/2008			, 0	0	2,241	2,241	0	2,912 5,050	2,912 5,050		0	0
C0031805	SOUTH CONGAREE	SCSC		07/28/2020		.0) L) [0			0	2,193	2,193		0	0
B7032402	SPARTANBURG	SC		06/05/2017	2,329,)	0	0	00	0	10,131	10,131	0	0	0
A3031305	SUMMERVILLE	SC		05/13/2003	199,)	00	0	0	0	13,224	13,224		0	0
A7091610B4101701	WALTERBORO	SCSC		11/30/2007			0	0	0	0	0	2,767 7,499	2,767 7,499		0	0
B5012103	WELLFORD	SC		03/13/2015			,) 0		0					0	0
B8050403	WEST COLUMBIA	SC.		08/15/2018	3,479,		0	0	0	0	0	6,164	6,164		0	0
B2121901	WINNSBORO	SC		04/23/2013	750,	712(00	00	0	00	0	9,787	9,787	0	0	0
B2121901-1	WINNSBORO	SC		08/12/2016	288,)	00	0	00	0	2,836	2,836		0	0
B6052001	WINNSBOROGREGORY	SCSD		09/16/2016				0	0	0	0	3,070	3,070 1,854		0	0
A6052607	ATHENS	SU		12/31/2006)) 0	0		0	5,231	5,231		0	0
B0061702	BARTLETT	TN		11/08/2010	544,	132	0	0	0	0	0	9,966	9,966		0	0
B9090604	BRENTWOOD	TN		11/20/2019	1,478,		00	00	0	00	0	12,541	12,541		0	0
B4061112	BROWNSVILLE	TN		08/21/2014	118,			00	0	0	0	5,752	5,752		0	0
B2091401 B2091401-1	CHATTANOOGA CHATTANOOGA	TNTN		12/18/201208/04/2014	4,694,))0	0		0	62,406	62,406 11,552		0	0
B4110603	CHATTANOOGA	TN		12/18/2014	994.)) 0	0	0	0	10.956	10.956		0	0
B4110604	CHATTANOOGA	TN		12/18/2014	435,	101)	0	0	00	0	4,793	4,793	0	0	0
B8091804	CHATTANOOGA	TN		11/30/2018	1,586,)	00	0	0	0	5,727	5,727		0	0
B5111701	CLEVELAND	TNTN		01/20/2016	370,			0	0	0	0	2,580	2,580		0	0
B0061709	CORDOVA	TN		03/31/200811/08/2010			,	0		0	0	2,780	2,780		0	
B8010901	CORDOVA	TN.		02/27/2018)	0	0	0	0	3,110	3,110		0	0
B9110802	CORDOVA	TN		01/15/2020		0)	0	0	0	0	2,558	2,558	0	0	0
A7080101	COVINGTON	TN		10/19/2007	234,) c	0	L0	0	0	2,821	2,821		0	0
B1053001	FRANKLINFRANKLIN	TNTN	·	08/09/2011				0	0		0	11,080	11,080		0	0
B0061719	GERMANTOWN	TN		11/08/2010			,) [,) [0) [0	0	17,284	10,970		0	0
A6060202	HENDERSON	TN		08/10/2006) [0	0	0	0	18,873	18,873	0	0	0
B4061126	JACKSON	TN	.	09/25/2014	189,	211)	00	0	0	0	3,890	3,890	0	0	0
B2103101 B4022501	JOHNSON CITY JOHNSON CITY	TN		12/14/2012 04/25/2014	572, 571.) <u>0</u>	0	0	0	0	8,548 4,745	8,548 4,745		0	0
B4022501 B4022502	JOHNSON CITY	INTN	· · · · · · · · · · · · · · · · · · ·	04/25/2014			,	,0)	u	, u	0 n	4,745	4,745		0 n	0 n
B4022503	JOHNSON CITY	TN		04/25/2014	1,583,) [) [0	0	0	0	4,331	4,331		0	0
B4022504	JOHNSON CITY	TN		04/29/2014	1,363,	6910	0	0	0	0	0	3,729	3,729	0	0	0
B3051501	KINGSPORT	TN	·	07/30/2013	1,664,) <u>-</u>	00	0	0	0	4,889	4,889		0	0
B8032802 A6061201	LA VERGNE	TNTN.	·	06/25/2018	2,187,		, ⁰	0	0	0	0	11,928	11,928		0	0
A60612013	LENOIR CITY	TN	·	01/15/2010	1,929, 106,		, ,	,	n	, 0 	n	15,216	15,216		n	n
B6070804	MCKENZIE	TN		10/11/2016	313,	577) [0	0	0	0	5,007	5,007	0	0	
B4061113	MEDINA	TN		08/21/2014	63,	186)	00	0	0	0	3,076	3,076	0	0	0
A6113001	MEMPHIS	TN	-	02/08/2007	371,)	0 0	ļ0	<u> </u> 0	0	5,844	5,844		0	0
A8012310 B0061703	MEMPHIS	TNTN		04/01/2008	374,		,	0	0		0	5, 102			0	0
						// U										

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	Total Change	13 Total Foreign			Foreign Exchange	Realized	Total
			Loan	Date	Accrued Disposal Interest	Valuation	Year's	Temporary	Deferred	in Dook Value	Exchange	Accrued	Consid-	Gain	Gain	Gain (Loss) on
Loan Number	Oit.	04-4-	Type	Acquired	Disposal Interest Date Prior Year	Increase	(Amortization)		Interest and		Change in Book Value	Interest on Disposal	eration	(Loss) on Disposal	(Loss) on Disposal	Disposal
B0061704	City MEMPHIS	State	туре	11/08/2010		(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book value		15,948	Disposai	Disposai	Disposai
B0061705	MEMPHIS	TN		11/08/2010		0	0	0	0	0	0	15,94813,867	13,867	0	0	0
B0061706	MEMPHIS	TN		11/08/2010			0	0	0	0	0	14,309	14,309	0	0	0
B0061707	MEMPHIS	TN		11/08/2010			0	0	0	0	0	16,201	16,201	0	0	0
B0061708	MEMPHIS	TN		11/08/2010	695, 185		0	0	0	0	0	12,734	12,734	0	0	0
B0061710	MEMPHIS	TN		11/08/2010	691,735		0	0	0	0	0	12,670	12,670	0	0	0
B0061712	MEMPHIS	TN		11/08/2010	850,025		0	0	0	0	0	15,571	15,571	0	0	0
B0061713 B0061714	MEMPHIS	IN		11/08/2010			0	0	0	0	0	15,317	15,317	0	0	0
B0061715	MEMPHIS	TNI		11/08/2010		0	0	0	0	0	0	16, 137	12,417	0	0	0
B0061716	MEMPHIS	TN	·	11/08/2010	1,214,900	n	n	n	n	n	n			n	n	n
B0061717	MEMPHIS	TN		11/08/2010		0	0	0	0	0	0	13,678	13,678	0	0	0
B0061718	MEMPHIS	TN		11/08/2010			0	0	0	0	0	14,373	14,373	0	0	0
B0061720	MEMPHIS	TN		11/08/2010		0	0	0	0	0	0	16,454	16,454	0	0	0
B0061721	MEMPHIS	TN		11/08/2010	612,581		0	0	0	0	0	11,223	11,223	0	0	0
B0061722	MEMPHIS	TN	.	11/08/2010			0	0	0	0	0	13,996	13,996	0	ļ0	0
B0061723	MEMPHIS	TNTN	· 	11/08/2010	812,216		J0	ļ0	ļō	J0	ļō	14,879	14,879	ļ0	ļō	ļ
B0082603 B1070501	MEMPHIS	INTN	· · · · · · · · · · · · · · · · · · ·	12/09/2010			0	0	0	0	0	30,89117,207	30,891	0	0	0
B2041209	MEMPHIS	TN		09/22/2011 08/31/2012		0	0	0	0	0	0		17,207	0	0	0
B7110102	MEMPHIS	TN		12/19/2017	2,008,946	0	0	0	0	0	0	12.748	12.748	0	0	0
B9060301	MEMPHIS	TN		08/16/2019	1,371,858		0	0	0	0	0			0	0	0
B9120201	MEMPHIS	TN.		01/27/2020		0	0	0	0	0	0	24,487	24,487	0	0	0
A3062705	MT JULIET	TN		09/23/2003	1,000,391		0	0	0	0	0	23,968	23,968	0	0	0
B4012801	MURFREESBORO	TN		03/10/2014	219,298		0	0	0	0	0	2,727	2,727	0	0	0
B4091102	MURFREESBORO	TN	· · · · · · · · · · · · · · · · · · ·	11/10/2014	548,902		0	0	0	0	0	6,594	6,594	0	0	0
B6120702	MURFREESBORO	TN		04/12/2017	2,712,753	0	0	0	0	0	0	5,579	5,579	0	0	0
A8022102 B2110502	NASHVILLE	IN	· · · · · · · · · · · · · · · · · · ·	05/22/2008		0	0	0	0	0	0	3,850 1,451	3,850 1,451	0	0	0
B4121501	NASHVILLE	TN		03/20/2015		0	0	0	0	0	0		6, 198	0	0	
B8040301	NASHVILLE	TN		06/28/2018	1,687,744	0	0	0	0	0	0			0	0	0
B9112202	OAK RIDGE	TN.		02/20/2020		0	0	0	0	0	0	1,969	1,969	0	0	0
B4121102	PLEASANT VIEW	TN		04/09/2015	1,259,866	0	0	0	0	0	0	9,293	9,293	0	0	0
B4061114	SAVANNAH	TN		08/21/2014	65,640		0	0	0	0	0	3, 195	3, 195	0	0	0
B6072106	SEVIERVILLE	TN	· · · · · · · · · · · · · · · · · · ·	10/11/2016	295,052		0	0	0	0	0	2, 160	2, 160	0	0	0
B4092901	SMYRNA	TNTN		10/29/2014	792,572		0	0	0	0	0	5,914	5,914	0	0	0
B5111702	SPEEDWELL	TN		01/20/2016			0	0	0	0	0	3,065 9,760	3,065 9.760	0	0	0
A7032106 A7102205	ABILENE	INTX	·	06/15/2007 02/28/2008			0 n	0 n	0 n	0 n	0	9,760		U	U	0 n
B6042001	ABILENE	TX		07/20/2016	2,215,848	0	0	0	n	0	0		15,544	0	0	0
B8101602	ALLEN	TX		12/21/2018	1,315,630	0	0	0	5,766	5,766	0	4,487	4,487	0	0	0
B5050602	ALVIN	TX		07/13/2015	1, 177, 976	0	0	0	0	0	0			0	0	0
B6101301	ALVIN	TX		01/11/2017	1,872,899		0	0	0	0	0	19,251	19,251	0	0	0
B8101802	ALVIN	TX	·	01/16/2019	1,474,797	0	0	0	0	0	0	7,974		0	0	0
C0030901	ALVIN	TX	-	05/26/2020	ļ	ļ0	ļ0	ļ0	ļ0	ļ0	ļ0	16,792	16,792	0	0	0
B3011807	AMARILLO	TX	· 	03/25/2013 04/30/2020	772,987	0	0		0	0	ļ0	7,006	7,006	0	ļ	ļ0
B4111302	ANDREWS	TX		02/27/2015				0 n	0 n		0	202,675 .		U	U	0 n
B2041902	ANGLETON	TX	·	06/19/2012		n	n	n	n	n	n	6, 192	6, 192	n	n	n
A4030308	ARLINGTON	ТХ		05/14/2004	373,918	0	0	0	0	0	0	6,340	6.340	0	0	0
A5020401	ARLINGTON	TX		04/07/2005	751,452	0	0	0	0	0	0	14,821	14,821	0	0	0
A9080501	ARLINGTON	TX		09/30/2009	146,233	0	0	0	0	0	0	1,767	1,767	0	0	0
A9122102	ARLINGTON	TX		02/16/2010	930,610		0	0	0	0	0	18,723	18,723	0	0	0
B0061004	ARLINGTON	TX	-	08/20/2010	514,599		0	ļ0	0	0	0	5,546	5,546	0	0	o
B2121905	ARLINGTON	TX	· 	02/27/2013	618,393		J0	ļō	ļ0		ļ0	1,832 .	1,832	ļ0	ļō	<u>0</u>
B4013102 B4031803	ARLINGTON	TX	·	05/01/2014 06/13/2014		0	0	0	0	0	0	6,025 1,950	6,025 1,950	0	0	0
A6092501	ATASCOCITA	TX	·	11/20/2006			0		U	0	0	5,201		0	U	
A7042003	AUSTIN	TX		07/13/2007	310,064		n	n	n	n	n	4,565	4,565	n	n	n
A7060702	AUSTIN	TX		08/27/2007	81.664		0	0	0	0	0	7.066	7.066	0	0	0

					All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorde			Current		Tatal		Recorded		Foreign		
					Investme Excludin		Current	Year's Other-	Conitalizad	Total	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
					Accrued		Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest		Year's	Temporary		in Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	Citv	State	Type	Acquired	Date Prior Yea		(Amortization /Accretion) Impairment Recognized	Interest and Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8041804	AUST IN	TX	Type	07/16/2008		(Declease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	709			Disposai	Disposai
A8052802	AUSTIN	ТХ		07/23/2008		932	0	0	0	0	0	3,040	3,040	0	0	0
A8080802	AUSTIN	TX		10/15/2008	2,076	895	0	0	0	0	0	27,865	27,865	0	0	0
A8082003	AUST IN	TX		10/23/2008	794	479)	00	0	0	0	4,296	4,296		0	0
B0052102	AUSTIN	<u>TX</u>		07/28/2010	90		0	0	0	0	0	1,743	1,743		0	0
B1021702 B1090201	AUSTIN	TX	· · · · · · · · · · · · · · · · · · ·	05/09/2011				0	0	0	0	4,942	4,942 9,719		0	0
B2110602	AUST IN	TX		11/18/2011			J		0	0	0	9,719			0	0
B2121702	AUSTIN	TX		03/12/2013)	0	0	0	0	3,812	3,812		0	0
B3010802	AUSTIN	TX		04/03/2013	961	160)	0	0	0	0	3,936	3,936	0	0	0
B3012803	AUST IN	TX		03/29/2013	220	028)	0	0	0	0	5,624	5,624	0	0	0
B3032201	AUST IN	TX		06/03/2013	810)	0	0	0	0	10,955	10,955		0	0
B3070802	AUST IN	TX		09/19/2013	423	536	j		ļ0	J0	0	5,340	5,340		ļ0	0
B4013002 B4021204	AUSTIN	TXTX		04/30/2014			,	0	0	0	0	1,399	1,399 3.457		0	0
B4031004	AUSTIN	TX		05/30/2014	1,861		,	n	n	n	n	14,943	14,943		n	n
B4070703	AUST IN	TX.		09/24/2014				0	0	0	0	3,262	3,262		0	0
B4090802	AUST IN	TX		11/10/2014		029)	0	0	0	0	2,795	2,795	0	0	0
B4112001	AUSTIN	TX		03/10/2015	895		0	00	0	0	0	6,930	6,930	0	0	0
B5031102	AUST IN	TX		05/26/2015	480)	0	0	0	0	9,267	9,267	0	0	0
B5040103	AUSTIN	TX		11/10/2015	2,222	950	0	0	0	0	0	10,500	10,500		0	0
B5050503	AUSTIN	TX		06/25/2015 07/22/2015	1,495 457		J	0	0	0	0	11,844			0	0
B5051201	AUSTIN	ТХ		08/14/2015	1,714)	0	0	0	0	12,683	12,683		0	0
B5051302	AUST IN	TX		06/19/2015	2,945		0	0	0	0	0	14,984	14,984		0	0
B5061001	AUSTIN	TX		08/28/2015		187	0	0	0	0	0	5,328	5,328	0	0	0
B6012101	AUSTIN	TX		03/18/2016	1,436	801)	0	0	0	0	10,479	10,479		0	0
B6041401	AUST IN	TX		07/08/2016	6,015		0	0	0	0	0	21,491	21,491		0	0
B6051104	AUSTIN	ТХ		08/08/2016	2, 194 3,677	503	ل		0	0	0	10,576	10,576		0	0
B6062801	AUSTIN	ТХ		09/30/2016	3,569	453)	0	0	0	0	20,909	24,742		0	0
B6091502	AUSTIN	TX		12/01/2016	2,864		Ď	0	0	0	0	6,732	6,732		0	0
B6110907	AUST IN	TX		02/28/2017	620)	00	0	0	0	9,922	9,922		0	0
B7031306	AUSTIN	TX		06/21/2017	1,230		0	0	0	0	0	5,968	5,968		0	0
B7060601	AUST IN	TX		08/01/2017	483	298	0	0	0	0	0	2,948	2,948	0	0	0
B7100901	AUSTIN	TX	·····	11/21/2017 07/12/2018			,	0	0	0	0	4, 188 4, 990	4, 188 4, 990		0	0
B8060102	AUST IN	TX		08/27/2018			,	n	n	n	n	3,715	3,715		n	n
B8121404	AUST IN	TX		02/06/2019	1,977)	0	0	0	0				0	0
C0022105	AUSTIN	TX		04/27/2020		0	0	0	0	0	0	8,297	8,297	0	0	0
B2072703	AZLE	TX		10/04/2012	345)	0	0	0	0	3, 113	3, 113		0	0
B6080301 B5012304	AZLE BASTROP	TX		09/30/2016	2,364			. ō	0	0	0	16,885	16,885		ļ0	0
B5012304 B8061401	BASTROP	TX	•••••	04/17/2015			,	: 0 n	0 n	⁰	0 n	3,052	3,052		0 n	0 n
A7092005	BAYTOWN	TX		12/12/2007			Ď	0	0	0	0	10,789	10,789		0	0
A8052901	BAYTOWN	TX		08/15/2008	443	868)	0	0	0	0	10,383	10,383	0	0	0
B3022201	BAYTOWN	TX		05/06/2013	499	020)	0	0	0	0	4,504	4,504		0	0
B3022702	BAYTOWN	TX		05/07/2013	277	585	<u> </u>	0	0	0	0	3,911	3,911		0	0
B7092002	BAYTOWN	TXTX		11/13/2017	1,397	414	,		0	0	ļ0	8,918	8,918		ļ0	0
B9111502 B9112102	BAYTOWN	TX		03/12/2020	·····		ر	,	0 n	0	n	4, 124 4,799	4, 124 4, 799		n	n
C0012803	BAYTOWN	TX		04/10/2020			Ď	0	0	0	0	3,854	3,854		0	0
B0032604	BEAUMONT	TX		06/08/2010		152)		0	0	0	13,496	13,496		0	0
B0070901	BEAUMONT	TX		09/14/2010	423	418)	0	0	0	0	15,600	15,600	0	0	0
B1072101	BEAUMONT	<u>T</u> X		09/26/2011	207)	0	0	0	0	27,834	27,834		0	0
B4120907	BEAUMONT	TX		02/26/2015	920			0	0	0	0	11,235	11,235		0	0
B6030204	BEDFORD	TXTX	·····	10/03/2016			,		0	0	0	8,836 6,517			0	0
A5082303	BOERNE	TX		11/30/2005		416	,	,	U	n	n				n	n
R0011003	DOENIE	TY		02/12/2010	322		,		o	n	0	5 181	5 101			

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

				Showing /	All Mortgage Loans [DISPOSED,), Transfe	erred or Repa	aid During the	e Current Qu	ıarter						
1	Location	1	4	5		7		Change	e in Book Value	Recorded Inv	restment		14	15	16	17	18
	2	3			Book	Value/	8	9	10	11	12	13	Book Value/				
					Reco	orded			Current				Recorded				
					Inves	stment			Year's Other-		Total		Investment		Foreign		
					Excl	uding Unr	realized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							aluation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			crease	(Amortization)	Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired			ecrease)	/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2053102	BOERNE	TX	Турс	09/12/2012	Bate 1 Hor	423,835	ocicase)	/Accretion	rtecognized	Other	(019-10111)	DOOK Value	1,222	1,222	Disposai	Л	Лороза
A5081004	BROWNSVILLE	TX		11/03/2005		90,740	0	0	0	0	0	0	7,514	7,514	0	0	0
A5081007	BROWNSVILLE	TX		11/03/2005		248,179	0	0	0	0	0	0	20,529	20,529	0	0	0
B7051501	BRYAN	TX		07/20/2017		637,792	0	0	0	0	0	0	4. 101	4, 101	0	0	0
A5091602	BUDA	TX		12/16/2005		41,780	0	0	0	0	0	0	9,703	9,703	0	0	0
B8062001	BUDA	TX		08/17/2018		851,894	0	0	0	0	0	0	4,910	4,910	0	0	0
A4031801	BURLESON	TX		06/18/2004		185,359	0	0	0	0	0	0	9,412	9,412	0	0	0
A7030704	BURLESON	TX		04/30/2007		394, 139	0	0	0	0	0	0	3,750	3,750	0	0	0
B6072801	BURLESON	TXTX	·	10/03/2016	······································	4,109,052	0	0	ļ0	0	ļ0	ļō	29, 174	29, 174	ō	<u>0</u>	0
B5052203 B0082401	CARRIZO SPRINGS	TX		07/21/2015		740,211 838,283	0	0	0	0	0	0	5,433 9,302	5,433 9,302	0	0	0
B8042605	CARROLLTON	TY		06/01/2018		942,581		 n	n	o	n	0	5,406	5,406	n	0 n	0 n
B8051002	CARROLLTON	ΤX		07/26/2018		1,274,210	n	0 N	n	n	n	n	5, 157	5, 157	n	n	n
B8100802	CARROLLTON	TX.		12/13/2018		483,329	0	0	0	0	0	0			0	0	0
C0010601	CARROLLTON	TX		03/23/2020		0	0	0	0	0	0	0	6,838	6,838	0	0	0
B0061002	CEDAR HILL	TX.	ļ	08/20/2010		250,949	0	0	0	0	0	0	2,386	2,386	0	0	0
B6121304	CEDAR PARK	TX	ļ	03/10/2017		1,053,155	0	0	0	0	0	0	3,324	3,324	0	0	0
B7031305	CEDAR PARK	TX		06/21/2017		586,708	0	0	0	0	0	0	2,845	2,845	0	0	0
B8040905	CEDAR PARK	TX		06/26/2018		581,263	0	0	0	0	0	0	3,392	3,392	0	0	0
B8082101	CLUTE	TY		10/29/2018		1,066,743	0	0	0	0	0	0	8,745	8,745 4,598	0	0	0
B6011201 B1020410	CONROE	TX		03/30/2016 04/28/2011		639,546 1,030,455			0	0	0	0	4,598 9,687	9,687	0	0	0
B1111702	CONROE	TX		01/18/2012		912,869			0		0	0	8.786	8.786		0	0
B3102102	CONROE	TX		01/14/2014		1,011,130	0	0	0	0	0	0	5,360	5,360	0	0	0
B4042403	CONROE	TX		07/31/2014		712,382	0	0	0	0	0	0	1,835	1,835	0	0	0
B4100202	CONROE	TX		12/11/2014		521, 102	0	0	0	0	0	0	4, 109	4, 109	0	0	0
B7100909	CONROE	TX		12/22/2017		1,450,652	0	0	0	0	0	0	9,205	9,205	0	0	0
B7100910	CONROE	TX		12/22/2017	:	2,623,984	0	0	0	0	0	0	16,649	16,649	0	0	0
B7110201	CONROE	TX		12/19/2017		511,586	0	0	0	0	0	0	3,300	3,300	0	0	0
B9112101	CONROE	TXTX.		02/14/2020 03/27/2020		0	0	0	0	0	0	0	3,341	3,341	0	0	0
B7012401	COPPELL	TX		03/2//2020		464.008	0	0	0	0	0	0	4,569	4,569	0	0	0
A6071301	CORPUS CHRISTI	TX		09/28/2006		195,266			0		0	0	2,454	2,454			
A8012307	CORPUS CHRISTI	TX		03/14/2008		248,653	0	0	0	0	0	0	3,474	3,474	0	0	0
A8090403	CORPUS CHRISTI	TX		11/24/2008		1,465,644	0	0	0	0	0	0	18,996	18,996	0	0	0
B0082503	CORPUS CHRISTI	TX		11/22/2010		363,950	0	0	0	0	0	0	3,956	3,956	0	0	0
B1092102	CORPUS CHRISTI	TX		12/16/2011		668 , 185	0	0	0	0	0	0	6,539	6,539	0	0	0
B3032202	CORPUS CHRISTI	TX	ļ	06/26/2013		841,331	0	0	0	0	0	0			0	0	0
B3082301	CORPUS CHRISTI	TX		11/15/2013		1,441,996	0	0	ō	0	ļ	ļō	11,590	11,590	0	0	0
B5061801 B6101804	CORPUS CHRISTI	TXTX		08/27/2015		1,697,486 426,082	0	0	0	0	0	0	12,736	12,736	0	0	0
B7032707	CORPUS CHRISTI	TX	ļ	07/27/2017	1-	1,550,977		۰۰۰۰	U	۰۰	0	0			0 n	0 n	U
B7092103	CORPUS CHRISTI	TX		12/01/2017		1,620,236	n	0 0	0		0	0	14,936	14,936	0		0
B7112801	CORPUS CHRISTI	TX		02/02/2018		719,772	0	0		0	0	0	4,443	4,443		0	0
B9101001	CORPUS CHRISTI	TX		12/10/2019		2,250,000	0	0	0	0	0	0	7,426	7,426	0	0	0
B7022304	CROWLEY	TX	ļ	05/10/2017		456,530	0	0	0	0	0	0	2,252	2,252	0	0	0
B2071301	CYPRESS	TX		09/27/2012		528,074	0	0	0	0	0	0	7,394	7,394	0	0	0
B2091302	CYPRESS	TXTX		11/20/2012		396,819	0	0	ō	0	0	<u>0</u>	5,595	5,595	ō	0	0
B4080502 B5080702	CYPRESS	TX	·	09/30/2014		813,858	0	0	0	2,872	2,872	0	4,378 4,993	4,378 4,993	0	0	0
B5080702	CYPRESS	TX	·	10/30/2015 01/26/2016				0	0	٥	0				0	0	0
B6051602	CYPRESS	TX		01/26/2016		810,185	 n	0 n	n	0 n	n	n	5,344	5,344	n	0 n	n
B9101601	CYPRESS	TX		01/10/2020		0	0	0	0	0	0	0	4.589	4.589	0	0	0
A5021001	DALLAS	TX		04/04/2005		339,274	0	0		1,764	1,764	0	3,866	3,866		0	0
A8013001	DALLAS	TX		03/31/2008		452,069	0	0	0	0	0	0	5,751	5,751	0	0	0
B0042702	DALLAS	TX		07/01/2010		734,351	0	0	0	0	0	0	8,647	8,647	0	0	0
B0122201	DALLAS	TX	ļ	04/01/2011		961,026	0	0	0	0	0	0	10,400	10,400	0	0	0
B1021807	DALLAS	TX	····	05/11/2011	ļ	323,794	0	0	ļ0	0	ļ0	ļ0	2,988	2,988	0	0	ļ0
B1081101	DALLAS	TX		11/16/2011		723,273	0	0	0	0	0	ļ0	11,021	11,021	0	0	0

				Showing A	All Mortgage Loans	DISPOSE	D, Transfe										
1	Location		4	5		7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Value/	8	9	10	11	12	13	Book Value/				
						corded			Current				Recorded				
						stment			Year's Other-		Total		Investment		Foreign		
							Jnrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Int	erest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prio	or Year ([Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2040906	DALLAS	TX		09/13/2012		.1,347,110	0	0	0	0	0	0	3,834	3,834	0	0	0
B2040906-1	DALLAS	TX		12/11/2017		.1,303,912	0	0	0	0	0	0	3,851	3,851	0	0	0
B2052404	DALLAS	TX	·	08/31/2012		828,488	0	0	0	0	0	0			0	0	0
B2070203 B3020501	DALLAS	TX		08/31/2012		850,780	٥	0	0	0	0	0			0	0	0
B3030702	DALLAS	TX		06/10/2013		653,627	0	0	0	0	0	0	5,649		0	0	0
B3051705	DALLAS	TX		08/29/2013		538,553	0	0	0	0	0	0	4,533		0	0	0
B3051705-1	DALLAS			05/15/2015		131,954	0	0	0	0	0	0	1,111	1,111	0	0	0
B3051706	DALLAS	<u>TX</u>		07/25/2013	ļ	.1, 121,578	0	0	0	0	0	0	9,505	9,505	0	0	0
B3071202	DALLAS	TX		10/31/2013		.1,135,290	0	ō	0	<u>0</u>	<u>0</u>	ļ0	8,500		0	0	0
B3071202-1	DALLASDALLAS		·	10/26/2017		337,844	0	0	0	2,675	2,675	0	2,530	2,530 3,439	0	0	0
B3110501	DALLAS	TX	-	01/22/2014	·····	286,557	٥	n	0 n	Z,0/3	2,0/3	,n	2,332	2,332		n	0
B4012404	DALLAS	TX		04/22/2014		248,366	0	0	0	0	0	0	1,757	1,757	0	0	0
B4012404-1	DALLAS	TX		05/12/2016		58,711	0	0	0	0	0	0	414	414		0	0
B5050510	DALLAS	TX		08/11/2015		532,704	0	0	0	0	0	0	1,910	1,910	0	0	0
B5112501	DALLAS	TX		01/28/2016	ļ	.1,879,169	0	0	0	0	0	0	12, 156	12, 156	0	0	0
B6021704	DALLAS	TX		04/14/2016		435,246	0	0	0	0	0	0	3, 157	3, 157	0	0	0
B6041403 B6042201	DALLAS			06/06/2016 06/27/2016		.2, 123, 902 3, 443, 762	0	0	0	0	0	0	15,898	15,898 25,033	0	0	0
B6062001	DALLAS	TX		08/23/2016		.2,064,380	٥	0	0	0	0	0	14,830	14,830	0		
B7031309	DALLAS	TX		06/09/2017		.2,004,580	0	0	0	0	0	0	6.006	6.006	0	0	0
B7042103	DALLAS	TX.		06/14/2017		1,007,055	0	0	0	0	0	0	3, 150		0	0	0
B7082901	DALLAS	TX		10/12/2017		.1,545,826	0	0	0	0	0	0	14,273		0	0	0
B7110801	DALLAS	TX		12/21/2017		.1,534,780	0	0	0	0	0	0	3,263		0	0	0
B8012906	DALLAS	TX		04/20/2018		302,327	0	0	0	0	0	0	1,726	1,726	0	0	0
B8061502 B8061504	DALLAS DALLAS			08/17/2018 08/23/2018		752,481	0	0	0	0	0	0	4,265 5.307	4,265 5,307	0	0	0
B8062902	DALLAS	ту		08/27/2018		445,634	٥	o	0	0	0	0	2,526	2,526	0		
B8072002	DALLAS	TX		09/20/2018		.1,951,684	0	0	0	0	0	0	3,620	3,620	0	0	0
B9042403	DALLAS	TX		06/28/2019		523,390	0	0	0	0	0	0	4,013	4,013	0	0	0
B9071701	DALLAS	TX		09/25/2019		261,201	0	0	0	0	0	0	2,017	2,017	0	0	0
B9090504	DALLAS	TX		12/18/2019		.1,000,000	0	0	0	0	0	0	12,437	12,437	0	0	0
B9092401	DALLAS	TX		11/14/2019		.1,221,573	0	0	0	0	0	0	7,425	7,425	0	0	0
C0012702	DALLAS DALLAS	TXTX		04/06/2020 07/31/2020			٥	0	0	0	0	0	24,928	24,928	0	0	0
C0051502	DALLAS	TX		07/31/2020				0	0	0	0	0	1,354,170		0	0	0
B3031504	DEER PARK	TX		05/30/2013		.1,224,554	0	0	0	0	0	0	11,054	11,054		0	0
B5020202	DEER PARK	TX		05/15/2015		977,093	0	0	0	0	0	0		7,469	0	0	0
B5111707	DEER PARK	<u>TX</u>		01/25/2016		681,443	0	0	0	0	0	0	12,005		0	0	0
B5121101	DEER PARK	TX		03/11/2016		.2,111,631	0	ļō	0	ļ0	·0	ļ0	36,492		ō	0	ļ0
B7031301 B9011511	DEER PARK	TX		06/05/2017		.1,419,828 .1,179,074	0	0	0	0	0	10	9,042		0	0	0
B9011512	DEER PARK	TX		04/22/2019		890,590	0	n	0	0	0	0	3,509		0 N	0	0
B9011518	DEER PARK	TX		04/22/2019		.1,003,740	0	0	0	0	0	0	3,954	3,954	0	0	0
B9011519	DEER PARK	ТХ		04/22/2019		.1,077,820	0	0	0	0	0	0	4,246	4,246	0	0	0
B9011520	DEER PARK	TX		04/22/2019		921,271	0	0	0	0	0	0	3,708	3,708	0	0	0
B9011521	DEER PARK DEER PARK	TX		04/22/2019		780,596	0	0	0	0	0	0	3,075		0	0	0
B9011531 B9091702	DEER PARK	TXTX	·	04/22/2019	·····	758,499	0	0	0	0	0	0	3,054 6,157	3,054 6,157	0	0	0
C0010602	DEER PARK	TX		02/27/2020	·····	n	 n	n	n	0	n	n				n	n
B5102702	DENTON	TX		01/08/2016		.1,288,177	0	0	0	0	0	0	8,585		0	0	0
B6110301	DENTON	TX		12/29/2016		.1,816,263	0	0	0	20,450	20,450	0	0	0	0	0	0
B7022301	DENTON	TX		05/10/2017		.1,338,897	0	0	0	0	0	0	6,605		0	0	0
B9091206	DENTON	<u>T</u> X		11/22/2019		841,038	0	0	0	6,300	6,300	0	1,569		0	0	0
B7050103	DESOTO DICKINSON	TXTX		07/07/2017		.1,975,961	0	0	0	0	J0	ļ0	12,508	12,508	0	0	0
B3021203	DICKINSON	TX		07/27/2007		398,390	٥	0	0	0	0		5,265		0	0	
B6111101	DICKINSON	TX		01/24/2017	·····	967,799	n	n	n	n	n	n	6,652		n	n	n
CUU318U4	DICKINGON	TY		06/11/2020			٥	n	n	n	n	0	503 736		n	n	0

				Showing A	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	7			e in Book Value	Recorded Inv			14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment		_	Year's Other-		Total		Investment		Foreign		-
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						ccrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		nterest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B3021201	DRIPPING SPRINGS	TX		04/17/2013		585,650	0	0	0	0	0	0	1,777	1,777	0	0	0
B6072803	DUNCANVILLE			10/06/2016		1,150,521	0	0	0	0	0	0	8, 170	8, 170	0	0	0
A5081006	. EDINBURG	TX	· · · · · · · · · · · · · · · · · · ·	11/03/2005		222,0041,823,973		0	0	0	0	0	18,374			0	0
B9051301	EDINBURG	ТХ		07/16/2019		546,516	٥			o	n		4,275	4,275			
A4072102	EL PASO	TX		08/31/2004		208,117	0	0	0	0	0	0	9,652	9.652		0	0
A6122301	EL PASO	TX		03/29/2007		439,540	0	0	0	0	0	0	6,011	6,011		0	0
A9040101	EL PASO	TX		06/09/2009		224,283	0	0	0	0	0	0	4,789	4,789		0	0
A9040701	EL PASO	TX		06/26/2009		732,614	0	0	0	0	0	0	20,763	20,763		0	0
B0060202	EL PASO	TX		08/05/2010		246,430	0	0	0	0	0	0	9,267	9,267		0	0
B0121601	EL PASOEL PASO	ТУ		02/28/201104/13/2012		990,344 257,372	0	0	0	0	0	0	15,789	15,789 2,284		0	0
B2031603	EL PASO	TX		05/23/2012		417,459	٥	n	n	n	n	n	11,739	11,739		n	n
B2042003	EL PASO	TX.		08/01/2012		1,911,622	0	0	0	0	0	0	11,468	11,468		0	0
B2060503	EL PASO	TX		08/02/2012		341,758	0	0	0	0	0	0	9,900	9,900	0	0	0
B3042901	EL PASO	TX		07/17/2013		605,611	0	0	0	0	0	0	8,114	8, 114		0	0
B3082601	EL PASO	TX		11/21/2013		495 , 197	0	0	0	0	0	0	6,028	6,028	0	0	0
B4030707 B5111804	EL PASOEL PASO	TX		11/14/2014		182, 133	0	0	0	0	0	0	4,761	4,761 6.965		0	0
B7032701	EL PASO	TX		01/29/2016		392,675663,367		0	0	0	0	0	6,965 9,928			0	0
B7032701	EL PASO	TX		06/07/2017		937,626	٥	0	0	0			13,923	13,923			0
B8032803	EL PASO	TX		06/25/2018		388,808	0	0	0	0	0	0	2, 121	2, 121		0	0
B9082902	EL PASO	TX		12/10/2019		2,700,000	0	0	0	0	0	0	19,329	19,329		0	0
C0051802	EL PASO	TX		07/30/2020		0	0	0	0	0	0	0	960,970	960,970		0	0
B2091306	EULESS	TX		12/19/2012		372,244	0	0	0	0	0	0	3, 151	3, 151		0	0
B7062101 W6061301	FARMERS BRANCH	TX		08/31/2017 07/22/2016		9,283,1292,260,716	0	0	0	0	0	0	59,345			0	0
B7020804	FLOWER MOUND	ту		04/26/2017		1,761,508	 0	0	0	0	0	0	3,681	3,681	0	0	0
B8080301	FOREST HILL	TX		09/28/2018		709,668	0	0	0	5,932	5,932	0	1,267	1,267	0	0	0
A5092604	FORT WORTH	TX		12/16/2005		497,419	0	0	0	0	0	0	8,847	8,847	0	0	0
A6030905	FORT WORTH	TX		12/31/2006		61,907	0	0	0	0	0	0	1,988	1,988		0	0
A6091504	FORT WORTH	TX		01/10/2007		572,089	0	0	0	0	0	0	9, 155	9, 155		0	0
A7062502	FORT WORTH	TX		08/16/2007		927,527	0	0	0	0	0	0	13,534	13,534		0	0
B0061003 B0090703	FORT WORTH	TX		08/20/2010		648,687505,355		0	0	0	0	0		6,167 4,583		0	0
B4111404	FORT WORTH	TX		02/05/2015		481,519	0	0	0	0	0	0	1,236	1,236	0	0	0
B5121604	FORT WORTH	TX		03/09/2016		351,732	0	0	0	0	0	0	2,530	2,530		0	0
B6033003	FORT WORTH	TX		07/15/2016		2,581,566	0	0	0	0	0	0	18,381	18,381	0	0	0
B7031304	FORT WORTH	<u>TX</u>		06/21/2017		857,263	0	0	0	0	0	0	4, 158	4, 158		0	0
B7031307	FORT WORTH	TX		06/21/2017		760,476 886,007	0	0		0	ļ	0	3,688	3,688 5,533		0	0
B7100915 B8111902	FORT WORTH			12/07/2017		332,033	٥						5,533			U	u
B9091707	FORT WORTH	ТХ		12/20/2019		1,494,025	0	n	n	o	0	0	4,973	4,973		0	0
C0051404	FORT WORTH	TX		07/30/2020		0	0	0	0	0	0	0	3,086	3,086	0	0	0
B7011701	FRIENDSWOOD	TX		03/10/2017		948,897	0	0	0	0	0	0	2, 125	2, 125	0	0	0
B1021806	FRISCO	<u>TX</u>	ļ	05/09/2011	ļ	1, 100, 985	0	0	0	0	0	0	10, 156	10, 156		0	0
B1072102	FRISCO FRISCO	TX		10/03/2011		1, 181,655	0	0	0	0	0	0	8,287			0	0
B5120701 B5063002	GALVESTON	TXTX		02/11/2016 08/14/2015		645,619 445,813	0 	0 n	0 n	0 n	0 n	0 n	6,720 3,300	6,720 3,300		0 n	0 n
B7072601	GALVESTON	TX		10/12/2017		796,449	 n	n	n	n	n	n	5, 113	5,113		n	n
A7070601	. GARLAND	TX		09/19/2007		685,321	0	0	0	0	0	0	2,898	2,898		0	0
B2072702	GARLAND	TX		11/09/2012		716,314	0	0	0	0	0	0	6,247	6,247	0	0	0
B5040204	GARLAND	TX		06/26/2015		275,252	0	0	0	0	0	0	3, 107	3, 107		0	0
B5120703	GARLAND	TX		02/11/2016		631,679	0	0	<u>0</u>	ļ <u>0</u>	ļ0	0	1,506	1,506		ļ <u>0</u>	0
B9061303 B9062502	GARLAND GARLAND	TX		08/05/2019		769,579 1,156,711	0	0	0	ļ0		0	4,512 6,709	4,512 6,709		0	0
B9090502	GARLAND	TX		12/18/2019			 n	0 n	0 n	n	n	0				n	0 n
B4090301	GEORGETOWN	TX		11/21/2014		285,151			0	0	0	0	2,234	2,234		0	0
B5081902	GEORGETOWN	TX		10/29/2015		182,216	0	0	0	0	0	0	1,351	1,351		0	0
R7031303	CEODCETOWN	TY	1	06/07/2017	I	1 /2/ 18/	0	1	1	0	0	1	6 007	6 007	1	١	1

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

				Showing A	All Mortgage Loans DIS	POSED, Trans	ferred or Rep	aid During th	e Current Qι	uarter						
1	Location	1	4	5	6 7		Chang	e in Book Value	e/Recorded Inv	/estment		14	15	16	17	18
	2	3			Book Val	ue/ 8	9	10	11	12	13	Book Value/				
					Recorde	d		Current				Recorded				
					Investme	ent		Year's Other-		Total		Investment		Foreign		
					Excludir	g Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					Accrue		Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interes		(Amortization) Impairment	Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Ye		/Accretion	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8053002	GEORGETOWN	TX	Турс	07/30/2018		,482) /Accretion	rtecognized	Other	(019-10111)	DOOK Value	5,493	5,493	Disposai	Л	Disposai
B9080601	GEORGETOWN	TX		10/30/2019	2,043	589	0	0	0	0	0	12,061	12,061	0	0	0
B9080602	GEORGETOWN	TX		10/30/2019	1,471		0	0	0	0	0	8,684	8,684	0	0	0
B6040701	GRANBURY	TX		09/23/2016	2,237		0	0	0	0	0	15,982	15,982	0	0	0
B2121907	GRAND PRAIRIE	TX		02/27/2013	629	,092	00	0	0	0	0	1,863	1,863	0	0	0
B3120603	GRAND PRAIRIE	TX		02/14/2014		,042	00	0	0	0	0	3,901	3,901	0	0	0 '
	GRAND PRAIRIE	TX		03/25/2014		,059	00	0	0	00	0	6,905	6,905	0	0	0
	GRAND PRAIRIE	TX		06/30/2014		, 161	00	0	0	00	0	5,770	5,770	0	0	0 '
B5050103	GRAND PRAIRIE	TX		07/27/2015	2,206	,840) 0	0	8,953	8,953	0	10,319	10,319	0	0	0 '
B6071801	GRAND PRAIRIE	TXTX		10/05/2016		,374	٥٥	ō	0	0	0	4,223	4,223	0	0	ļ0 '
B9052903 B5030401	GRAND PRAIRIE	TY	·	07/30/2019 05/15/2015		,419 ,008	, 0	0	0	0	0	1,356 5,260	1,356 5,260	0	0	0
B6021901	GRAPEVINE	TY	ļ	05/09/2016	1,052		,			,				u		n
B6050602	GRAPEVINE	TX		06/24/2016	5,465	506)o	n	n	n	n	13,300	13,300	n	n	n
C0031001	GRAPEV I NE	TX.		05/18/2020	0,400	0)	0		0		3,641	3,641	0	n	
A8020809	HARKER HEIGHTS	TX.		04/18/2008	283	,705	0	0	0	0	0	3,865	3,865	0	0	0
B1011702	HARL INGEN	ТХ	ļ	03/22/2011	1, 128	,014	0	0	0	0	0	17,550	17,550	0	0	0
B5042301	HASLET	TX		06/19/2015		,334	00	0	0	0	0	3,830	3,830	0	0	0
B7022303	HASLET	TX		05/10/2017	1,276		00	0	0	00	0	6,296	6,296	0	0	0
B5060402	HIDALGO	TX		08/20/2015		,227	00	0	0	00	0	4, 155	4, 155	0	0	0 '
A4030301	HOUSTON	TX		05/03/2004		,918) 0	0	0	0	0	20,876	20,876	0	0	0 '
	HOUSTON	TX		08/19/2004		,681	0 0	0	0	0	0	16,554	16,554	0	0	0 '
	HOUSTON	TXTX		11/14/2005		,662 ,339	0	0	0	0	0	12,498	12,498	0	0	0
A5091205	HOUSTON	TX		11/29/2005		,020			0	0	0	14,961	14,961	0	0	
	HOUSTON	TX		06/30/2011		.063	1	0	0	0		4,649	4,649	٥	0	Λ
	HOUSTON	TX		01/24/2006		.083	0	0	0	0	0	14,855	14,855	0	0	0
A5102607	HOUSTON	TX		12/31/2006		.837	0	0	0	0	0	1,809	1.809	0	0	0
A6061902	HOUSTON	TX		09/06/2006		,285	0	0	0	0	0	14, 124	14, 124	0	0	0
A6062601	HOUSTON	TX		09/14/2006	325	,955	00	0	0	0	0	78,836	78,836	0	0	0
A6090801	HOUSTON	TX		11/17/2006		,706	00	0	0	0	0	5,559	5,559	0	0	0
A6091202	HOUSTON	TX		11/30/2006		,783	00	0	0	00	0	5,379	5,379	0	0	0 '
A7082104	HOUSTON	TX		01/14/2008		,397) 0	0	0	0	0	2,229	2,229	0	0	0 '
	HOUSTON	TX		12/06/2007		,020 ,437	0	0	0	00	0	5,699	5,699	0	0	0
	HOUSTON	TX		12/20/200701/09/2008		.552	0	0	0	0	0	5,784 2,769		0	0	
A7112007	HOUSTON	TX		01/09/2008		,302) 0		0	0	0	3,108	3, 108	0	0	
	HOUSTON	TX		05/05/2008		,743)	0		0	0	10,961	10,961	0	0	0
	HOUSTON	TX.		09/17/2008	1,824) [0	0	0	0	24,886	24,886	0	0	0
	HOUSTON	TX		11/21/2008		,871	0	0	0	0	0	18,075	18,075	0	0	0
A8112101	HOUSTON	TX		01/30/2009		,515	0	0	0	00	0	5,555	5,555	0	0	0 '
B0022604	HOUSTON	TX	ļ	04/30/2010		,472	00	0	0	0	0	19,910	19,910	0	0	0 '
	HOUSTON	TX	·	05/24/2010	2, 167		00	0	0	0	0	17,130	17,130	0	0	0 '
B0082602	HOUSTON	TX		12/10/2010		,482	0	J0	0	. 0	0	72,831	72,831	ō	ļ0	·····ō ,
B0092901	HOUSTON	TX TX	·	12/30/2010	546		0	0	0	0	0	8,688	8,688	0	0	0
B1012404 B1021006	HOUSTON	TX		03/29/2011	1,106 1,720		0	0	0		0		39,219	0	0	0
B1021701	HOUSTON	TX		04/19/2011	1,039)	n	0 n	, n	0 n			n	n	n
B1032202	HOUSTON	TX		06/30/2011		,674)	0		0	0			n	0	0
B1041505	HOUSTON	TX		07/01/2011		, 199)	0	0	0	0	28,038	28,038	0	0	
B1042801	HOUSTON	TX		06/30/2011		.236	0	0	0	0	0	8,701	8,701	0	0	0
	HOUSTON	TX		07/11/2011	1,042		00	0	0	0	0	15,921	15,921	0	0	0
B1071103	HOUSTON	TX		09/29/2011		, 120	00	0	0	00	0	13,346	13,346	0	0	0
B1081501	HOUSTON	TX	ļ	11/01/2011		,045	0	ļ0	0	0	0	12,279	12,279	<u>0</u>	0	ļ0 '
	HOUSTON	TX		11/01/2011	1,221	,990	0	0	0	. 0	0	19, 184	19, 184	0	ļ0	0 '
B1081701	HOUSTON	TXTX		10/31/201102/21/2012		,437	0	0	0		0	9,462 7,751	9,462 7,751	0	0	0
B2041004	HOUSTON	TX		06/29/2012			,	0			0			u	0	n
	HOUSTON	TX		06/22/2012	1, 171	813)	n	U	,	0 n		3,493	n	n	n
D2041901	LIGIOTAL	TV		07/05/0040				0				0,000	0,000	0		

				Showing A	All Mortgage L	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2042401	HOUSTON	TX		05/30/2012		905,439	0	0	0	0	0	0	13,460	13,460	0	0	0
B2060401 B2060504	HOUSTON	TX		09/19/2012		2,219,904	٥٥	0	0	0	0	0	21, 130		0	0	0
B2061303	HOUSTON	ТХ		09/28/2012		3,994,795	٥٥	0	0	0	0	0	36,265	36,265	0	0	0
B2070204	HOUSTON	TX.		09/25/2012		973,812	0	0	0		8,516	0	2,733	2,733	0	0	0
B2070204-1	HOUSTON	TX		01/20/2017		424, 122	0	0	0	3,683	3,683	0	1,921	1,921	0	0	0
B2070603	HOUSTON	TX		09/19/2012		789,238	0	0	0	0	0	0	7,515	7,515	0	0	0
B2070604	HOUSTON	<u>TX</u>		09/19/2012		1,578,557	0	0	0	0	0	0	15,027	15,027	0	0	0
B2090401	HOUSTON	TX		10/29/2012		620,701 821,507	0	0	0	0	0	0	16,640	16,640	0	0	0
B2101101	HOUSTON	TX		12/21/201212/19/2012			0 n	n	0 n	n	0 n	n			0 n	n	0 n
B2112101	HOUSTON	TX		02/26/2013		496,324	o	0	n	0	0	0	4,569	4,569	0 n	0	0
B2122801	HOUSTON	TX		02/21/2013		1,066,216	0	0		0	0	0	9,583	9,583	0	0	0
B3012301	HOUSTON	TX		03/27/2013		1,023,306	0	0	0	0	0	0	14,411	14,411	0	0	0
B3022503	HOUSTON	TX		06/10/2013		936,433	0	0	0	0	0	0	12,369	12,369	0	0	0
B3022701	HOUSTON	TX		04/25/2013		412,984	0	0	0	0	0	0	10,382	10,382	0	0	0
B3030403 B3032007	HOUSTON	TXTX		05/21/2013 06/28/2013		402,740 822,194	0	ļ0	ļ0	ļ0	0	ļ0			0	0	0
B3032007 B3050601	HOUSTON	IX		06/28/2013			0 n		0	0 n	0		33,414		0	0	0
B3051001	HOUSTON	TX		08/12/2013		603,327	0	0	0	0	0	0	5,339	5,339	0	0	0
B3112204	HOUSTON	TX.		02/21/2014			0	0	0	0	0	0	3,807	3,807	0	0	0
B3120502	HOUSTON	TX		02/28/2014		966,906	0	0	0	0	0	0	7,223		0	0	0
B3122001	HOUSTON	TX		03/11/2014		669,516	0	0	0	0	0	0	8,556	8,556	0	0	0
B4021402	HOUSTON	TX		05/01/2014		487,394	0	0	0	0	0	0	3,915	3,915	0	0	0
B4030704	HOUSTON	TX		05/29/2014		621,737	0	0	0	0	0	0	4,927	4,927	0	0	0
B4030705 B4070201	HOUSTON	TX		05/29/2014		1,776,402 250,439	٥٥	0	0	0	0	0	14,078	14,078	0	0	0
B4092202	HOUSTON	TX		12/03/2014		577,085	0	0	0	0	0	0	4.544	4.544	0	0	0
B4120906	HOUSTON	TX.		02/09/2015		926,578	0	0	0	0	0	0			0	0	0
B4120909	HOUSTON	TX		02/11/2015		375, 188	0	0	0	0	0	0	3,002	3,002	0	0	0
B5020203	HOUSTON	TX		04/23/2015		941,254	0	0	0	0	0	0	11, 103	11, 103	0	0	0
B5021301	HOUSTON	TX	· · · · · · · · · · · · · · · · · · ·	04/14/2015		1,706,177	0	0	0	0	0	0	20,527	20,527	0	0	0
B5033101B5040201	HOUSTON	TX		06/12/2015		1,099,221	0	0	0	0	0	0	8,349	8,349	0	0	0
B5040201	HOUSTON	TX		06/11/2015		2,179,670	٥٥		0	0	0			25,848	0	0	0
B5041001	HOUSTON	TX		06/19/2015		279,639	0	0	0	0	0	0	5,307	5,307	0	0	0
B5042703	HOUSTON	TX		06/25/2015		1,406,306	0	0	0	0	0	0	16,512	16,512	0	0	0
B5042801	HOUSTON	TX		07/10/2015		1,416,364	0	0	0	0	0	0	10,801	10,801	0	0	0
B5072201	HOUSTON	TX		09/02/2015		153,378	0	0	0	0	0	0	794	794	0	0	0
B5072703	HOUSTON	TX		10/05/2015		214,286 746,343	0		<u>0</u>	0	ļ		1,565		0	ļ0	0
B5082603 B5083101	HOUSTON	TX		11/13/2015			٥						7,606 6,553		0		U
B5092902	HOUSTON	TX		11/18/2015		1,492,685	0 0	0	0	0	0	0	15,213	15,213	0	0	0
B5102201	HOUSTON	TX		02/22/2016		1,491,800	0	0		0	0	0	11,104	11, 104	0	0	0
B5111301	HOUSTON	TX		01/26/2016		840,602	0	0	0	0	0	0	8,631	8,631	0	0	0
B5111303	HOUSTON	TX		02/10/2016		920,246	0	0	0	10,664	10,664	0	0	0	0	0	0
B6011901	HOUSTON	TX		03/22/2016		1,040,866	0	ļ	ō	ļ	ļ	ļ	7,372		0	ļ0	0
B6040802 B6050201	HOUSTON	TXTX	·	06/15/2016		1,491,107 1,427,775	0	0	0	0	0	0	10,839	10,839	0	0	0
B6051601	HOUSTON	TX		07/27/2016		920,690	o	n	n	0	n	n	6,653		n	n	n
B6051701	HOUSTON	TX		07/12/2016		6,629,013	0	0	0	0	0	0	47,901	47,901	0	0	0
B6052601	HOUSTON	TX		09/28/2016			0	0	0	0	0	0	2,821	2,821	0	0	0
B6061701	HOUSTON	TX		09/13/2016		1,755,244	0	0	0	0	0	0	3,889	3,889	0	0	0
B6070801	HOUSTON	TX	ļ	09/09/2016		2,373,361	0	0	0		8,386	0	11,022	11,022	0	0	0
B6081201	HOUSTON	TX		11/02/2016		388,551	0	0	ļ0	0	0	0	2,702	2,702	0	0	0
B6081601 B6091902	HOUSTON			11/04/2016		1,006,386 472,729	0 n	0	0	0	0	0	7,320	7,320 3,388	0	0	0
B6100605	HOUSTON	TX		12/09/2016		958,426	o	n	n	n	n	n	6,525	6.525	n	n	n
B6101801	HOUSTON	TX.		01/12/2017		421,403	0	0	0	0	0	0	2,863		0	0	0
R6102401	HOLICTON	TV		01/26/2017	1	1 607 200	0	0	0	0	0	0	11 20/	11 29/	0	0	1

		P			All Mortgage L	oans DISPO	SED, Transf						44	45	40	47	10 1
1	Loca 2	ation 3	4	5	6	Book Value/	8	Change 9	e in Book Value	e/Recorded Inv	vestment 12	13	14 Book Value/	15	16	17	18
	2	3				Recorded	0	9	Current	11	12	13	Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized		(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B6110904		TX	. , , , ,		Date	1 320 283	(Decrease)	77 (001011)	n ccognized	Other	0 0	DOOK VAIGE	9,495	9,495	0	0	0
B6120201	HOUSTON HOUSTON	TX		01/13/2017 03/10/2017		1,320,283 625,513	0	0	0	0	0	0	2,678	2,678	0	0	0
B7011801	HOUSTON	TX		03/22/2017		636,429	0	0	0	0	0	0	9,706	9,706	0	0	0
B7020901	HOUSTON	<u>TX</u>		04/20/2017		823,971	0	0	0		00	0	5,481	5,481	0	0	0
B7021001 B7050501	HOUSTON HOUSTON	TX		04/20/2017		2, 165, 937 875, 521	0	0	0	0	0	0	14,625	14,625 .5,631	0	0	0
B7051505	HOUSTON	TX		07/25/2017		1,011,096	٠٥	0	0)o	0	6,202	6,202	٠٥	0	0
B7051602	HOUSTON	TX		08/07/2017			0	0	0	0	0	0	4,835	4,835	0	0	0
B7100201	HOUSTON	ТХ		12/15/2017		1,919,985	0	0	0	C	0	0	12, 183	12,183	0	0	0
B7100202	HOUSTON	TX		12/15/2017		3, 187, 540	0	0	0	0	00	0	20,225	20,225	0	0	0
B7100203	HOUSTON	<u></u>		12/15/2017		4,477,100	0	0	<u>0</u>	ļ0	0 0	0	28,407	28,407	0	0	0
B7100906 B7100907	HOUSTON HOUSTON	ТХтх		12/22/2017		458,656	0	0	ļ0	ļ	, ō	ļ0	2,911	2,911	0	ļ0	0
B7100907 B7100908	HOUSTON	TX		12/22/2017 12/22/2017			0 ^	0	0 n		,	0	5,076 8,595	5,076 8,595	0 0	0	0
B7100908	HOUSTON	TX		12/22/2017		2, 133, 319	0	0	0		0	0			0	0	0
B7100912-1	HOUSTON	TX		02/15/2019		504,584	0	0	0		0	0	2,917	2,917	0	0	0
B7100913	HOUSTON	TX		12/22/2017		3,754,640	0	0	0	0	0	0	23,823	23,823	0	0	0
B7102604	HOUSTON	TX		01/10/2018		1,401,488	0	0	0	0	00	0	8,841	8,841	0	0	0
B7103003	HOUSTON	ТХту	-	01/10/2018		363,266	0	0	0	0	00	0	2,219	2,219	0	0	0
B8012305	HOUSTON HOUSTON	IX		05/24/2018		1,431,930 576,368	0	0	0			0	12,148	12,148	0	0	0
B8020804	HOUSTON	ту	-	04/13/2018			0	0)	0	5,083	5.083	0	0	0
B8030201	HOUSTON	TX		05/16/2018		7,011,115	0	0	0	0	0	0	41,134	41,134	0	0	0
B8032603	HOUSTON	TX		07/23/2018		2, 162, 434	0	0	0		0	0	12,749	12,749	0	0	0
B8040303	HOUSTON	TX		05/17/2018		364,254	0	0	0		0	0	2, 137	2, 137	0	0	0
B8041101	HOUSTON	<u>TX</u>		06/21/2018		624,403	0	0	0			0	3,642	3,642	0	0	0
B8050901	HOUSTON HOUSTON	TX	-	07/18/2018 08/10/2018		243, 192 2,095,225	0	0	0	2,082	2,082	0	435 3.843	435 3,843	0	0	0
B8071202	HOUSTON	TV	-	08/30/2018		11,400,000	٥٥	0		159,645	5159,645	0	3,843	3,843	٥٥	0	0
B8072303	HOUSTON	TX		10/26/2018		4,309,491	00	0	0		0	0	0	0	00	0	0
B8080803	HOUSTON	TX		10/09/2018		987,459	0	0	0		0	0	1,758	1,758	0	0	0
B8102501	HOUSTON	TX		01/04/2019		761,737	0	0	0		0	0	4, 191	4, 191	0	0	0
B8110504	HOUSTON	TX		01/17/2019		934,326	0	0	0	0	0	0	4,965	4,965	0	0	0
B8111301 B8112601	HOUSTON HOUSTON	TX	-	01/31/2019		491,751 1,370,240	0	0	0	0	0	0	2,613	2,613 10,791	0	0	0
B9010301	HOUSTON	ту		03/07/2019		2,959,105	0	0	0)o	0	16,086	16,791	0	0	0
B9011502	HOUSTON	TX		04/22/2019		1,765,592	0	0	0	0	0	0	7.107	7.107	0	0	0
B9011504	HOUSTON	TX		04/22/2019		749,054	0	0	0	0	0	0	2,950	2,950	0	0	0
B9011505	HOUSTON	TX		04/22/2019		744,007	0	0	0	0	00	0	2,931	2,931	0	0	0
B9011506	HOUSTON HOUSTON	<u>TX</u>		04/22/2019		681,595	0	0	0	ļ	0	0	2,685	2,685	0	0	0
B9011507 B9011509	HOUSTON	TX		04/22/2019		1,571,919	0	0	0	ļ	,	0	6, 191 6, 646	6, 191 6, 646	0	0	0
B9011510	HOUSTON	тх	-	04/22/2019		1,899,058	o	n	n	n)	n		8,534	o	n	n
B9011513	HOUSTON	TX		04/22/2019			0	0	0	0	0	0	4,606	4,606	0	0	0
B9011514	HOUSTON	TX		04/22/2019		558,787	0	0	0	0	0	0	2,250	2,250	0	0	0
B9011515	HOUSTON	TX		04/22/2019			0	0	0	Q	0	0	3,366	3,366	0	0	0
B9011516	HOUSTON HOUSTON	TX		04/22/2019		702,815	0	0	ļ0	ļ) 0	0	2,829	2,829	0	0	0
B9011517	HOUSTON	TX		04/22/2019 04/22/2019		726,421	0 n	0	0 n	l0	,	0 n	2,924 8,385	2,924 8,385	0 n	0 n	0 n
B9011523	HOUSTON	TX.		04/22/2019		1,081,473	0	0	n		j	0	4,259	4,259	0	0	0
B9011524	HOUSTON	TX		04/22/2019		447,502	0	0	0		0	0	1,801	1,801	0	0	0
B9011525	HOUSTON	TX		04/22/2019		489,401	0	0	0	0	0	0	1,970	1,970	0	0	0
B9011526	HOUSTON	TX		04/22/2019		554, 141	0	0	0	0	00	0	2,231	2,231	0	0	0
B9011527	HOUSTON	<u>TX</u>		04/22/2019		960,804	0	0	ļ0	ļ0	0 0	0	3,870	3,870	0	0	0
B9011528 B9011529	HOUSTON HOUSTON	ТХту		04/22/2019			0	0	0	0	٥	0	2,580 3,794	2,580 3,794	0	0	0
B9011530	HOUSTON	TX	-	04/22/2019			o	n	n	n)	n			o	n	n
B9011532	HOUSTON	TX		04/22/2019		420,066	0	0	0	0	0	0	1,692	1,692	0	0	0
B9011533	HOUSTON	TX		04/22/2019		581,293	0	0	0	0	0	0	2,290	2,290	0	0	0
RQ01153/	HOLISTON	TV		04/22/2010	l	775 054	0	1	١	1 .	n I n	١	2 057	2 057	0	1	1

				Showing A	All Mortgage Loans DIS	POSED, Trans										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Valu		9	10	11	12	13	Book Value/				
					Recorde			Current		Total		Recorded		Foreign		
					Investme Excludin		Current	Year's Other-	Conitalizad	Total	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
					Accrued		Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest		Year's	Temporary	Interest and	in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Yea	Increase (Decrease)	(Amortization /Accretion) Impairment Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B9011535	HOUSTON	TX	Type	04/22/2019		(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	6,914			Disposai	Disposai
B9011536	HOUSTON	TX		04/22/2019	1,755 1,932	224 (0	0	0	0	0	7,777		0	0	0
B9071205	HOUSTON	TX		10/15/2019	1,389	736	0	0	0	0	0	5,232	5,232	0	0	0
B9071603	HOUSTON	TX		10/04/2019	1,066	826()	0	0	0	0	2,005			0	0
B9072501	HOUSTON	TX		10/15/2019	747	955	0	0	0	0	0	6,301			0	0
B9091703	HOUSTON	TX		12/10/2019	2,290	000		0	0	0	0	5,392			0	0
B9111901	HOUSTON	TX		02/07/2020			J	0	0	0	0	15,527			0	0
C0011501	HOUSTON	TX		03/12/2020		0)	0	0	0	0	5, 165			0	0
C0012101	HOUSTON	TX		03/24/2020		0)	0	0	0	0	11,436			0	0
C0021909	HOUSTON	TX		05/04/2020		0)	0	0	0	0	9, 167	9, 167	0	0	0
C0030902	HOUSTON	TX		05/20/2020)	0	0	0	0	13,542			0	0
00032601	HOUSTON	TX		06/12/2020	·····	0	j	ļ0	ļ0	J0	ļ0	22,574			ļ0	ļ0
C0061101	HOUSTON	TXTX	·	08/27/2020 08/31/2020			,	0	0	0	0				0	0
W5112401	HOUSTON	TX		08/31/2020	5,647	999	,	n	93,227	93,227	n	1,350,000	1,350,000		n	n
A8022208	HUMBLE	TX.		04/22/2008	202			0	0	0	0	2,489			0	0
B0081101	HUMBLE	TX		10/26/2010		070)	0	0	0	0	2,936	2,936	0	0	0
B4022801	HUMBLE	TX		05/02/2014	730		0	0	0	0	0	5, 105			0	0
B8080702	HUMBLE	TX		10/11/2018	459)	0	3,737	3,737	0	1,676			0	0
B8121703 B9081201	HUMBLE	TX		02/14/2019	377 1,020		0	0	0	0	0	2,032			0	0
A3111903	HUNTSVILLE	TX		03/22/2004			J	0	0	0	0	6,094 20,075			0	0
B4030501	HURST	TX		05/22/2004)	0	0	0	0	1,819			0	0
B5071603	HUTTO	TX.		09/24/2015			0	0	0	0	0	6,517			0	0
B7101203	HUTTO	TX		12/19/2017	455	356	0	0	0	0	0	2,890	2,890	0	0	0
B2061402	IRVING	TX		09/12/2012	1,048	318)	0	0	0	0	9,408			0	0
B3041802	IRVING	TX		05/13/2013	1,320		0	0	0	0	0	11,489			0	0
B4010804 B4123101	IRVING			04/15/2014	1,052 964	035	ل	0	0	0	0	2,801			0	0
B7051703	IRVING	ТХ		03/01/2013	4,103)	0	0	0	0	25,977		0	0	0
B7051704	IRVING	TX		07/27/2017	2,467		Ď	0	0	0	0	15,617		0	0	0
B7051705	IRVING	TX		07/27/2017	1,367	969)	0	0	0	0	8,660			0	0
C0051406	IRVING	TX		07/31/2020		0	0	0	0	0	0	2,728			0	0
A7022103	KATY	TXTX		04/24/2007	113	565	<u> </u>	0	0	ļ0	ļ0	11,766	11,766	0	0	0
A7032210	KATYKATY			05/30/200702/03/2009		778(,	0	0	0	0	9,316 9,232			0	0
A9040104	KATY	TX		06/10/2009			,	n	n	n	n				n	n
B0040801	KATY	TX.		05/28/2010	920	388)	0	0	0	0	8,073	8,073	0	0	0
B3041002	KATY	TX		07/23/2013	276	933)	0	0	0	0	3,840	3,840	0	0	0
B3050203	KATY	TX		07/25/2013	1,090)	0	0	0	0	9,593		0	0	0
B3101001 B4030702	KATYKATY	TX		01/14/2014	1,181	011		ļ0	0	0	ļ0	9,611		0	ļ0	ļ0
B5021003	KATY	TX		05/19/2014		577	,	0	l0	⁰	0	7,473 5,493			0 n	0 n
B5080501	KATY	TX.		10/14/2015		337	Ď	0	0	0	0	5,009			0	0
B5100802	KATY	TX		01/14/2016	799	784)	0	0	0	0	2,261	2,261	0	0	0
B6012201	KATY	TX		03/18/2016	1,483	939)	0	0	0	0	9,761	9,761	0	0	0
B6022204	KATY	TX		03/31/2016	2,043	470	<u> </u>	0	0	0	0	14,903			0	0
B6050601 B6070601	KATYKATY	TXTX	·	07/20/2016	1,235		,	0	0	0	0	8,797			0	0
B9020102	KATY	TX		05/02/2019			,	n	n	n	n	8,872 10,711		n	n	n
B9102203	KATY	TX		01/15/2020	2,300		0	0	0	0	0	5,094	5,094		0	0
C0030605	KATY	TX		05/27/2020		0)	0	0	0	0	14,088	14,088	0	0	0
A5091207	KERRVILLE	TX		12/31/2006	37)	0	0	0	0	9,409	9,409		0	0
B2050212	KERRVILLE	TX	·	07/31/2012	1,122		<u> </u>	0	0	0	ļ0	16,397		0	0	0
A6042502 A7032806	KILLEEN			12/31/2006 06/25/2007			,	0	0	0	0	3,422			0	0
B9102101	KINGWOOD	TX		12/20/2019	3,000		,					851 4,670			0	0
A8041801	KYLE	TX		06/30/2008)	n	n	n	n	4,097			n	n
R2001102	KAI E	TV		10/20/2012	470	500	<u> </u>	0		0	0	4 200				

					All Mortgage Loan	ns DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				ook Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						vestment		_	Year's Other-		Total		Investment		Foreign		-
						excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
				D.1.		Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
		<u> </u>	Loan	Date		Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date P	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A6042803	LA PORTE	TX	· · · · · · · · · · · · · · · · · · ·	07/26/2006		1,769,092 . 1,665,132 .	0	0	0	0	0	0	28,355 6,702	28,355	0	0	0
B9011508	LA PORTE			04/22/2019		915,824	٥	0	0	0	0	0	3,686	3,686	0	0	0
B9040201	LAGUNA VISTA	TX		06/10/2019		343,730	0	0	0	0	0	0	2,779	2,779	0	0	0
B4021403	LAKE JACKSON	TX.		04/11/2014		1,060,689	0	0	0	0	0	0	8,573	8,573	0	0	0
B5091401	LAKE JACKSON	TX		11/18/2015		1,404,166	0	0	0	12,014	12,014	0	3,064	3,064	0	0	0
B3081601	LAKEWAY	TX		10/30/2013		775,463	0	0	0	0	0	0	6,449	6,449	0	0	0
A5051002	LANCASTER	<u>TX</u>		08/19/2005		261,332	0	0	0	0	0	0	10,273	10,273	0	0	0
A7101102 B3060702	LANCASTER	TX		12/19/2007		305,666334,192	0	0	0	0	ļ0	0	2,819	2,819 7,899	0	0	0
B1101702	LAREDO			08/30/2013		515, 187	 n	0 n	0 n	0 n	0 n	0 n	7,899 4,952		0 n	U	0 n
B1101703	LAREDO	TX		01/31/2012		736,030		0	0	0 0	0	0	7,071	7,071	0 N	0	o
B4122909	LAREDO	TX		02/20/2015		207,581	0	0	0	0	0	0	1,639	1,639		0	0
B5090201	LAREDO			12/18/2015		805,093	0	0	0	0	0	0	5,981	5,981	0	0	0
B5090202	LAREDO	TX		12/18/2015		621,983	0	0	0	0	0	0	4,619	4,619	0	0	0
B5111803	LAREDO	TX		02/11/2016		267,559	0	0	0	0	0	0	1,964	1,964	0	0	0
B8012901	LAREDO	TXTX		05/04/2018		600,173328,472	0	0	0	0	0	0	2,508 1,811	2,508 1,811	0	0	0
B8050406 B8091001	LAREDO			11/14/2018		2,578,044		0	0	10,010	10.010	0	6.851		0	0	0
B8101701	LAREDO	TX	· · · · · · · · · · · · · · · · · · ·	12/21/2018		2, 376, 044	0			9,281			7,390	7,390	0	0	0
B8111202	LAREDO	TX		02/28/2019		7,788,936	0	0	0	0,201	0,201	0	57,071	57,071	0	0	0
B9010402	LAREDO	TX		03/08/2019		262,216	0	0	0	0	0	0	2,078	2,078	0	0	0
B9073102	LAREDO			09/30/2019		1,019,479	0	0	0	0	0	0	2,813	2,813	0	0	0
B4011701	LEAGUE CITY	TX		03/24/2014		398,322	0	0	0	0	0	0	3, 199	3, 199	0	0	0
B4042301	LEAGUE CITY	TX		06/27/2014		1,659,104	0	0	0	0	0	0	8,643	8,643	0	0	0
B4070303 B6030901	LEAGUE CITY	TX	· · · · · · · · · · · · · · · · · · ·	09/19/2014 05/13/2016		1,408,9003,276,123	0	0	0	0	0	0	10,325	10,325	0	0	0
B6112101	LEAGUE CITY	TY		02/06/2017		1,122,935	0	0		0	0		4.836	4.836	0	0	0
B6112802	LEAGUE CITY	TX		02/13/2017		2,015,130	0	0	0	0	0	0	8,679	8,679	0	0	0
B9050305	LEAGUE CITY	TX		06/20/2019		528,934	0	0	0	0	0	0	3,082	3,082	0	0	0
B9070801	LEAGUE CITY			08/23/2019		702,731	0	0	0	0	0	0	4,049	4,049	0	0	0
B5030205	LEWISVILLE			04/17/2015		706,744	0	0	0	0	0	0	5,511	5,511	0	0	0
B3031403	LONGVIEW			06/27/2013		839,082	0	0	0	0	0	0	7,340		0	0	0
A4072103 B3011806	LUBBOCK	TX		08/30/2004		718,306		0	0	0	0	0	8,699 6,510	6,510	0	0	0
B5032401	MADISONVILLE	TX		06/12/2015		890,737	0	0	0	0	0	0		17,488	0	0	0
A4081902	MAGNOL I A	TX		11/18/2004		781,833	0	0	0	0	0	0	4,980	4,980	0	0	0
B5021302	MAGNOL I A	TX		04/15/2015		803,014	0	0	0	0	0	0	6,435	6,435	0	0	0
B5070801	MAGNOLIA	<u>TX</u>		09/10/2015		275,476	0	0	0	0	0	0	676	676	0	0	0
B6111003	MAGNOLIA MANSFIELD	TX		01/25/2017		1,095,388 . 719,674	0	0	0	5,235		0	11,010	11,010	0	0	0
B4090404 B8090506	MANSFIELD	TX		10/16/2014				0		5,235			1,885 1,613	1,885	0	0	0
B4090405	MARSHALL	TX		10/17/2014		658,824	0	0	0			0	5,121	5, 121	0 0	0	0
B8042302	MARSHALL	TX.		06/27/2018		363,930	0	0	0	0	0	0	687	687		0	0
B9031301	MATHIS	TX		05/23/2019		307,691	0	0	0	0	0	0	2,504	2,504	0	0	0
B3051403	MCALLEN	TX		08/28/2013	ļ	707,273	0	0	0	0	0	0	6, 185	6, 185	0	0	0
B3051404	MCALLEN	TX		08/28/2013		307,483	0	0	0	<u>0</u>	ļ	0	2,690	2,690	0	0	<u>0</u>
B3051405	MCALLEN MCALLEN	TXTX	·	08/28/2013 08/28/2013		1,014,819 .	0	0	0	0	0	0	8,872 5,916		0	0	0
B3051406	MCALLEN	TX		08/28/2013	····	473,599	 n	n	n	n	n	n		4, 139	n	n	n
B3051407	MCALLEN	TX		08/28/2013		218,951	0	0	0	0	0	0	1,914	1,914	0	0	0
B3051409	MCALLEN	TX		08/28/2013		436,664	0	0	0	0	0	0	3,818	3,818	0	0	0
B3051411	MCALLEN	TX		08/28/2013		159,866	0	0	0	0	0	0	1,400	1,400	0	0	0
B3051412	MCALLEN	TX	ļ	08/28/2013	ļ	245,399	0	0	0	0	0	0	2,146	2, 146	0	0	0
B3051413	MCALLEN	TX		08/28/2013		245,986 .	0	0	0	<u>0</u>	ļ	0	2, 152	2, 152	0	0	ļ0
B3051414	MCALLEN MCALLEN	TX	· · · · · · · · · · · · · · · · · · ·	08/28/201301/23/2014		461,287	0	0	0	0	0	0	4,032 2,650	4,032 2,650	0	0	0
B3103106	MCALLEN	TX	·	01/23/2014		271.477	 n	n	n	0 n	n	n	2,650		0 n	0 n	n
B3103107	MCALLEN	TX		01/23/2014		305,010	0	0	0	0	0	0	2,389	2,389	0	0	0
R3103108	MCALLEN	TY		01/23/2014		1 366 580	0	0	0	0	0	0	10 607	10 607	0	0	0

					All Mortgage Loans DISPO	SED, Transf										
1	Location		4	5	6 7			e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3			Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B8091303	MCALLEN	TX		11/30/2018	2,906,297	0	00	0	23,678			5,228	5,228		0	0
B9102301	MCALLEN	TX		01/08/2020		0	0	0	0	0	0	3,308	3,308		0	0
A7102407 B4010805	MCK I NNEY	TXTX		12/11/200703/31/2014			0	0	0	0	0	4,371 1,342	4,371 1,342		0	0
B4080701	MCK INNEY	TX		11/26/2014		0) 0	0	0	0	0	4, 189	4, 189		0	0
B4110302	MCK I NNEY	TX		12/11/2014	1,648,224		00	0	0	0	0	6,284	6,284	0	0	0
B5010905	MCK I NNEY	TX		04/23/2015	499,845		00	0	0	0	0	3,791	3,791		0	0
B5110303	MCK I NNEY	TX		02/03/2016			0	0	0	0	0	3,980 2,842	3,980		0	0
B9050904	MCK I NNEY	TX		08/30/2019			0	0	0	0	0	2,412	2,842		0	0
B0111102	MESQUITE	TX		01/21/2011			0	0	0	0	0	9,971	9,971	0	0	0
B3062605	MESQUITE	TX	.	09/30/2013	2,018,547	0	00	0	0	0	0	16,876	16,876		0	0
B9090503 B1042701	MESQUITE	TX		12/18/2019 07/29/2011) 0	0	0	0	ļ0	10,518	10,518		ļ0	0
B1042701	MIDLAND	TXTX		07/29/2011			,0	0 n	0 n	0 n	0 n	15,530			0 n	0 n
B3042201	MIDLAND	TX		07/02/2013		0	0	0	0	0	0	4,551	4,551	0	0	0
B6092802	MIDLAND	TX		12/09/2016	1,481,394	0	00	0	0	0	0	10,397	10,397	0	0	0
B8090504	MIDLAND MILLSAP	TX	·	11/07/2018	348,655	0	00	0	0	0	0	1,844	1,844		0	0
B5082604 A5081002	MISSION	TX		11/10/2015	1,274,387 116,246	0)0	0	0	0	0	22,731	22,731 10,521	0	0	0
B0041503	MISSION	TX		06/04/2010	1,066,331	0)0	0	0	0	0	12.907	12.907	0	0	0
B6020201	MISSION	TX		04/15/2016	1,697,516	0	00	0	0	0	0	12,306	12,306		0	0
B2080302	MISSOURI CITY	TX		10/04/2012	574, 368		0	0	0	0	0	2,712	2,712		0	0
B2080303 B5092501	MISSOURI CITY	TXTX		10/04/201212/07/2015) 0	0	10,447	10,447		2,096 2,647	2,096 2,647		0	0
B8041201	MISSOURI CITY	TX		06/07/2018) 0	0	10,447	10,447	0	3, 151			0	0
B9101002	MISSOURI CITY	TX		01/14/2020	0	0	00	0	0	0	0	3,559	3,559	0	0	0
00021105	NEW BRAUNFELS	TX	. 	04/24/2020	0	0	0	0	0	0	0	4,847	4,847		0	0
A8012405	NORTH RICHLAND HILLS	IX		03/26/2008			00	0	0	0	0	3,858	3,858		0	0
B1122101-1	NORTH RICHLAND HILLS	TX	-	03/26/2020		0)0	0	0	0	0	4.041	4,041		0	0
A7031902	ODESSA	TX		05/31/2007	141,819		00	0	0	0	0	5,636	5,636	0	0	0
B9091604	ODESSA	TX		12/02/2019	2,200,000		00	0	0	0	0	8,045	8,045		0	0
B5062201	ORANGE	TX		10/16/2015) 0	0	0	0	0	7,045 2,961	7,045 2,961		0	0
B9050602	PANTEGO	TX		07/02/2019	804,981		0	0	0	0	0	3,028	3,028		0	0
B1041301	PASADENA	TX		07/13/2011	964,792		0	0	0	0	0	14,624	14,624	0	0	0
B1041511	PASADENA	TX	·	06/20/2011	351,541	0	0	0	0	0	0	11, 194	11, 194		0	0
B3061402 B6091904	PASADENA PASADENA	TX	· · · · · · · · · · · · · · · · · · ·	09/05/2013		0	0	0	0	0	0	17,849 2,702	17,849		0	0
B9090505	PASADENA	TX		12/18/2019	500,000	0	0	0	0	0	0	6,220	6,220		0	0
C0030204	PASADENA	TX		05/14/2020	0	0	0	0	0	0	0	17,204	17,204	0	0	0
C0051403	PASADENA	TX		07/30/2020	0	0	0	0	0	0	ō	4,639	4,639		0	0
B4082902 B5062901	PEARLAND	TXTX		12/19/2014 10/29/2015			0	0	0	0	0	7,849 3,558	7,849 3,558		0 n	0
B0032510	PFLUGERVILLE	TX		06/03/2010) [0	0	0	0	0	2,028	2,028		0	0
B0081702	PFLUGERVILLE	TX		11/12/2010		0	0	0	0	0	0	2,978	2,978	0	0	0
B6081704	PFLUGERVILLE	TX	·	10/17/2016	2,072,051	0	0	0	0	0	0	15, 157	15, 157		0	0
B9020605	PFLUGERVILLE		· 	03/27/201911/03/2005			,0	0	0	0		2,219 5,420	2,219 5,420		0	0
C0031802	PINEHURST	TX		06/04/2020	0	0	0	0	0	0	0	510,647	510,647	0	0	0
A3031101	PLANO	TX		05/16/2003	139,476		00	0	0	0	0	9,250	9,250	0	0	0
A5051802	PLANO	TX		09/14/2005	589,787		0	0	0	0	ļ0				0	0
A8082703 A8090203	PLANOPLANO	TXTX	-	11/05/2008	1,790,344 		00	0	0	0	0	22,191	22, 191		0 n	0
B1041402	PLANO	TX		06/23/2011	870,316		0	0	0	0	0	7,787	7,787		0	0
B5090101	PLANO	TX		11/09/2015	348,231	0	0	0	0	0	0	2,565	2,565	0	0	0
B5092305	PLANO	TX		11/30/2015		0	0	0	0	0	0	4,466	4,466		0	0
B7101902 B9090501	PLANOPLANO	TXTX	·	12/20/2017			0	0	0	0	0	4,363	4,363		0	0

				Showing /	All Mortgage Lo	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value	e/Recorded Inv			14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded		-		
						Investment		_	Year's Other-		Total		Investment		Foreign		-
						Excluding	Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
				D.1.	D'	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued	0	Gain	Gain	Gain
1		<u>.</u>	Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A3011602 B6050206	PLEASANTON	TXTX		03/25/2003		520,481 462,202	0	0	0	0	0	0	11,928	11,928 3,311	0	0	0
B2021403	PORT ARTHUR	TX		06/30/2016			 n	0	0	0	0	0	3,311	5,050	0	0	0
B9103112	PORT ARTHUR	TX		02/04/2020		0	0	0	0	0	0	0	4,940	4,940	0	0	0
B4021201	PORTER	TX		04/10/2014		640,825	0	0	0	0	0	0	5, 180	5, 180	0	0	0
B6052602	RICHARDSON	TX		07/26/2016		2,206,534	0	0	0	0	0	0	5,338	5,338	0	0	0
B2102502	RICHMOND	TX		01/22/2013		325,207	0	0	0	0	0	0	1,484	1,484	0	0	0
B3102103	RICHMOND	TXTX		12/20/2013		218,052	0	0	0	0	0	0	4,947	4,947	0	0	0
B6110102 B8011104	RICHMOND	IXTX		01/24/2017		387,579 727,828	٥	0	0	0	0	0	2,623	2,623	0	0	0
B5061802	Richwood	TX		08/27/2015		1,554,852	 0	0	0	0	0	0	11,665	11,665	0	0	0
B5022705	ROANOKE	TX		05/29/2015		1,099,860	0	0	0		7,315	0	2,883	2,883	0	0	0
B8092704	ROCKWALL	TX		12/17/2018		4,558,234	0	0	0	0	0	0	37,827	37,827	0	0	0
B2071605	ROSENBERG	TX		10/02/2012		200,649	0	0	0	0	0	0	2,876	2,876	0	0	0
B3012402	ROSENBERG	TX	·	04/25/2013		342,565	0	0	0	0	0	0	2,890	2,890	0	0	0
B6110101 B6110402	ROSENBERG	TXTX	·····	01/24/2017		613,652 722,612	0	0	0	0	0	0	4, 155 4, 968	4, 155 4, 968	0	0	0
B7012302	ROSENBERG	TX		06/15/2017		4,758,960	 n	n	n	n	n	n			n	n	n
A7080201	ROUND ROCK	TX		09/27/2007		177,674	0	0	0	0	0	0	2,510	2,510	0	0	0
	ROUND ROCK	TX		11/20/2008		1,090,343	0	0	0	0	0	0	14,007	14,007	0	0	0
	ROUND ROCK	TX		07/17/2009		468,834	0	0	0	0	0	0	2,783	2,783	0	0	0
	ROUND ROCK	<u>TX</u>		03/29/2010		1,884,610	0	0	0	0	0	0	22,840	22,840	0	0	0
	ROUND ROCK ROUND ROCK	TX		06/21/2012		466,562 399,681	0	0	0	0	0	0	2,722 3,524	2,722 3,524	0	0	0
	ROUND ROCK	TX		03/21/2013		319, 198	٥	0	0	1,264	1,264	0	1,205	1,205	0	0	0
	ROUND ROCK	ТХ		01/24/2014		2,880,441	 0	0	0	1,204	1,204	0	33,089	33,089	0	0	0
B4101009	ROUND ROCK	TX		01/07/2015		391,664	0	0	0	0	0	0	3,069	3,069	0	0	0
B4122910	ROUND ROCK	TX		03/10/2015		310,412	0	0	0	0	0	0	13,381	13,381	0	0	0
	ROUND ROCK	TX		05/18/2015		929,818	0	0	0	0	0	0	7,306	7,306	0	0	0
	ROUND ROCK	TXTX.		01/28/2016 08/31/2017		570,556 1,135,125	0	0	0	0	0	0	4,213	4,213	0	0	0
	ROWLETT	ТХ		06/31/201/		1, 135, 125	 n	0	0	0	0	0	9,363		0	0	0
B5121001	ROWLETT	TX		03/01/2016		2,773,559	0	0	0	0	0	0	20,521	20,521	0	0	0
A8091202	SACHSE	TX		11/20/2008		450,198	0	0	0	0	0	0	1,887	1,887	0	0	0
B8013001	SAN ANGELO	TX		05/04/2018		512,967	0	0	0	0	0	0	2, 144	2, 144	0	0	0
A3072201	SAN ANTONIO	TX		12/31/2006		273,580	0	0	0	0	0	0	15,892	15,892	0	0	0
A4042303	SAN ANTONIO	TX	····	12/31/2006		375,539	0	ļ0	0	0			5,887	5,887	0	ļ0	ļ0
A4091402 A4091403	SAN ANTONIO	TX		11/29/2004		901,736 498,197	 n	0 n	0 n	0 n	0		39,967	39,967	0 n	0	0 n
	SAN ANTONIO	TX		05/13/2005		301, 155	0	0	0	0	0	0	7,855	7,855	0	0	0
A6041101	SAN ANTONIO	TX		12/31/2006		82,281	0	0	0	0	0	0	2,582	2,582	0	0	0
	SAN ANTONIO	TX		10/04/2006		76,645	0	0	0	0	0	0	9,780	9,780	0	0	0
	SAN ANTONIO	TX		04/30/2007		456,321	0	0	0	0	0	ļ0	23,232	23,232	0	0	0
A7010401 A7040903	SAN ANTONIO	TX	· · · · · · · · · · · · · · · · · · ·	03/02/200706/11/2007		105,033	0	0	0	0	0	0	10,884	10,884	0	0	0
A7121202	SAN ANTONIO	TX	·	01/31/2008	······································	344,235	 n	n	0 n	n	n	n		4.929	n	n	n
A8021204	SAN ANTONIO	TX		07/01/2008		328,313	0	0	0	0	0	0	13,660	13,660	0	0	
A8022703	SAN ANTONIO	TX		05/09/2008		222,028	0	0	0	0	0	0	3,050	3,050	0	0	0
A9032303	SAN ANTONIO	TX	ļ	05/21/2009		591,256	0	0	0	7,119	7, 119	0	0	0	0	0	0
B0030501	SAN ANTONIO	TX	ļ	05/10/2010	ļ	948,599	0	ļ0	0	0	0	ļ0	7,645	7,645	0	ļ0	0
B0051101 B0080607	SAN ANTONIO	TXTX		06/16/2010		969,028 94,613	0	0	0	15,488	15,488	10		0	0	0	0
B1041501	SAN ANTONIO	TX	·····	06/16/2011		1,397,810	 n	n	0 n	0 n	n	n	4, 152	4, 152	0 n	n	0 n
B1060901	SAN ANTONIO	TX		08/10/2011		742,156	0	0	0	0	0	0		7,896	0	0	0
B1101902	SAN ANTONIO	TX		01/30/2012		787,327	0	0	0	0	0	0	15,226	15,226	0	0	0
B2020101	SAN ANTONIO	TX		03/27/2012		1,034,468	0	0	0	0	0	0	16,388	16,388	0	0	0
B2040503	SAN ANTONIO	TX	ļ	06/21/2012		327,566	0	0	0	0	0	0	1,888	1,888	0	0	0
	SAN ANTONIO	TX	ļ	07/11/2012	·····	177,645	0	ļ0	0	0	0	ļ0	513	513	0	0	0
B2061403	SAN ANTONIO	TX		09/25/2012		1,725,846	0	0	0	13,633	13,633	10	5, 116	5, 116	0	0	0

				Showing A	All Mortgage Loans	s DISPOS	ED, Transfe										
1	Location		4	5	6	7		Change	e in Book Value	Recorded Inv	estment/		14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment			Year's Other-		Total		Investment		Foreign		
					Ex	xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
					A	Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	nterest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	`/Accretion '	Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2092802	SAN ANTONIO	TX		11/20/2012		501,466	0	0	0	0	0	0	13,273	13,273	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		193,709	0	0	0	0	0	0	5,038	5,038	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		523,999	0	0	0	0	0	0	4,617	4,617	0	0	0
B3021102-1	SAN ANTONIO	TX		09/17/2019		339,393	0	0	0	0	0	0	3, 103		0	0	0
B3031301 B3032901	SAN ANTONIO	TXTX		05/23/2013 06/10/2013		975,210	٥	0	0	0	0	0	3, 159	3, 159	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013		511,609		0	0	0	0	0	1,474		0	0	0
B3070201	SAN ANTONIO	TX		09/23/2013		406,684	0	0	0	0	0	0	9,449		0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		296,873	0	0	0	0	0	0	6,901	6,901	0	0	0
B3100301	SAN ANTONIO	TX		11/26/2013		375,778	0	0	0	0	0	0	8,443		0	0	0
B4050704	SAN ANTONIO	<u>TX</u>		07/15/2014		814,058	0	0	0	0	0	0	6,453		0	0	0
B4080401	SAN ANTONIO	TX		11/20/2014		492,424	0	0	0	ļ0	ļ0	0	1,270	1,270	0	0	0
B4080402 B4102203	SAN ANTONIO	TXTX		11/17/2014		191,655	0	0	ļ0			0	495	495	0	0	0
B5080701	SAN ANTONIO	TX		10/20/2015		873,008	 n	0 n	0 n	12,329 n	12,329 n	0	2.102	2.102	0 n	n	0 n
B5092401	SAN ANTONIO	TX		01/14/2016		1, 164, 767	0 n	0	0	n		0	4,201	4,201	0	0	0
B5092402	SAN ANTONIO	TX		12/09/2015		589,313	0	0	0	0	0	0	6,426	6,426	0	0	0
B6010404	SAN ANTONIO	TX		02/29/2016		267,559	0	0	0	0	0	0	1,964	1,964	0	0	0
B6010804	SAN ANTONIO	TX		03/15/2016		1,851,883	0	0	0	0	0	0	13,506	13,506	0	0	0
B6010805	SAN ANTONIO	TX		03/15/2016		510,843	0	0	0	0	0	0	3,728	3,728	0	0	0
B6011501	SAN ANTONIO	TX		03/22/2016		479,668	0	0	0	0	0	0	3,448	3,448	0	0	0
B6100601 B6100602	SAN ANTONIO	TXTX		11/30/2016		384,461	0	0	0	0	0	0	2,756 2,343	2,756	0	0	0
B7020801	SAN ANTONIO	TX		04/21/2017		1,460,896	٥	0	0	0	0	0	2,343	14,060	0	0	0
B7020802	SAN ANTONIO	TX		04/21/2017		952,897	0	0	0	0	0	0			0	0	0
B7020803	SAN ANTONIO	TX		04/21/2017		1, 184, 516	0	0	0	0	0	0	11,399	11,399	0	0	0
B8010401	SAN ANTONIO	TX		03/15/2018		420,553	0	0	0	0	0	0	1,223	1,223	0	0	0
B8103102	SAN ANTONIO	TX		01/16/2019		580,467	0	0	0	2,488	2,488	0	1,404	1,404	0	0	0
B9021101	SAN ANTONIO	TX		03/13/2019		2,562,571	0	0	0	0	0	0	4,834	4,834	0	0	0
B9040901	SAN ANTONIO	TXTX		05/31/2019 05/30/2019		886 , 150654 , 762	0	0	0	0	0	0	7,211 5,330		0	0	0
B9042202	SAN ANTONIO	TX		06/28/2019		691,857		0	0	5,356	5,356	0			0	0	0
B9082903	SAN ANTONIO	ТХ		11/04/2019		3,722,625	٥	0	0						0	0	
B9122601	SAN ANTONIO	TX		02/26/2020		0,722,020	0	0	0	0	0	0	2,595	2,595	0	0	0
C0010901	SAN ANTONIO	TX		03/25/2020		0	0	0	0	0	0	0	23,049		0	0	0
C0030203	SAN ANTONIO	TX		04/27/2020		0	0	0	0	0	0	0	10,460	10,460	0	0	0
C0030501	SAN ANTONIO	TX		05/20/2020		0	0	0	0	0	0	0	10,456		0	0	0
B0041502	SAN JUAN	TX		06/04/2010		894,333	0	0	0	ļ0	0	0	10,899	10,899	0	0	0
B0061005 B4111003	SAN MARCOS	TXTX		08/20/2010		192,919	0	0	0	0	0	0	2,080	2,080	0	0	0
B5072002	SAN MARCOS	TX		01/26/2015		644,928	0 n	n	n	5,517	5,517	n	1,426	1,426	n	n	0 n
C0051412	SAN MARCOS	TX		08/07/2020		0	0	0	0	0	0		308,000	308,000	0	0	0
B0081601	SAN SABA	TX		10/26/2010		814,659	0	0	0	0	0	0	14,291	14,291	0	0	0
C0031306	SANTA FE	TX		05/28/2020		0	0	0	0	0	0	0	8, 126	8, 126	0	0	0
B8121701	SEABROOK	TX		02/25/2019		689,815	0	0	0	0	0	0	3,582	3,582	0	0	0
A9021204	SEGUIN	TX		04/16/2009		287,709	0	0	ō	ļ0	ļ0	0	6,312	6,312	ļ0	0	0
B4111301 B3102301	SEMINOLE SHENANDOAH	TXTX		02/27/2015		867,621757,559	0	0	0	0	0	0	6,850 .5,919		0	0	0
B5111801	SHENANDOAH	TX		03/03/2016		1,252,740	0 n	0 n	n	10,190	10,190	n	2,755	2,755	0 n	n	0 n
A9042001	SHERMAN	TX	L	07/01/2009		356,663	0		0			0	6,554	6,554	n	0	n
A8093009	SOUTH HOUSTON	TX		11/24/2008		502,946	0	0	0	0	0	0		7,493	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		371,035	0	0	0	0	0	0	10,811	10,811	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		440,632	0	0	0	0	0	0	12,838	12,838	0	0	0
A3051303	SPRING	TX		07/30/2003		194,332	0	0	ļ0	ļ0	ļ0	0	11,957	11,957	0	ļ <u>0</u>	0
A5100503	SPRINGSPRING	TX		12/31/2006 06/21/2007		348,625225,745	0	0	0	0	0	0	2,179 6,426	2, 179	0	0	0
A8010201	SPRING SPRING	TX		06/21/2007		509,424		U	0 n	0 n	u	U			U	0 n	0 n
A8020701	SPRING	TX		04/22/2008		663.005	 n	n	n	n	n	n		9.417	n	n	n
A8022206	SPRING	TX		05/12/2008		527,858	0	0	0	0	0	0	10,118		0	0	0
48090312	CDDING	TV		11/10/2009		720, 469	0	٥	0	0	0	0	5 492		0	0	0

				Showing /	All Mortgage Loans	DISPOSE	D, Transfe										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3		1		ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						estment		_	Year's Other-		Total		Investment		Foreign		
							Jnrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
							Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date			Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pri		Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B1031401	SPRING	TX		05/05/2011		559, 153	0	0	0	0	0	0	4,875 4,235	4,875	0	0	0
B3011602	SPRING	TX		03/08/2013		988,033	0	0	0	6,735	6,735	0	4,235	4,235	0	0	0
B4102202 B4111001	SPRING SPRING	TX	· · · · · · · · · · · · · · · · · · ·	02/03/2015		1,046,107	0	0	0	1,512	1,512	0	8,259 607	8,259 607	0	0	0
B5020903	SPRING	TX		03/18/2015		870,368	٥				۱,۵۱2,۱۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		4,703	4,703	0	0	0 n
B5020904	SPRING	TX		03/18/2015		1,235,907	0	0	0	4,102	4, 102	0	6,596	6.596	0	0	0
B6010602	SPRING	TX.		04/04/2016		2, 182,778	0	0	0	0	0	0	15,366	15,366	0	0	0
B9072201	SPRING	TX		10/10/2019		947,482	0	0	0	3,343	3,343	0	5,065	5,065	0	0	0
A8060402	STAFFORD	TX		08/18/2008		181,901	0	0	0	0	0	0	2,438	2,438	0	0	0
B4091101	STAFFORD			12/05/2014		499,359	0	0	0	ļ0	ō	0	3,939	3,939	0	0	<u>0</u>
B7100911	STAFFORD		·	12/22/2017 05/01/2018		2,389,317	0	0	0	0	0	0	15, 160 7, 686	15, 160 7, 686	0	0	0
B6032803	SUGAR LAND	TX	·	06/01/2016	<u> </u>	4,721,168	٥	U	u	0	U	0			U	U	U
00030506	SUGAR LAND	TX.		05/01/2010		0		0	0	0	0	0	13,083	13,083	0	0	0
B7051202	SUNNYVALE	TX.		07/21/2017		683, 102	0	0	0	0	0	0	6,292	6,292	0	0	0
B8052901	TERRELL	TX		07/25/2018		801,031	0	0	0	0	0	0	4,568	4,568	0	0	0
B6041303	THE COLONY	TX	.	06/10/2016		1,653,495	0	0	0	0	0		5,503	5,503	0	0	0
B6060602	THE COLONY	<u>TX</u>	· · · · · · · · · · · · · · · · · · ·	08/05/2016		466,769	0	0	0	0	0		3,305	3,305	0	0	0
A5080502	TOMBALL TOMBALL	TXTX		11/10/2005		404,237	0	0	0	6,405	6,405	0	0	0	0	0	0
B1081505 B6050502	TOMBALL	ТХ		11/14/2011		655,294		0	0	0		0	9,911 21,306	9,911 21,306	0	0	0
B6111502	TOMBALL	ТХ		02/06/2017		1,280,402	٥	0		0		0	12.782	12.782	0	0	0
B9042603	TOMBALL	TX.		07/11/2019		723,781	0	0	0	0	0	0	3,912	3,912	0	0	0
B1101001	TYLER	TX		01/27/2012		551,269	0	0	0	0	0	0	3,234	3,234	0	0	0
B9102901	TYLER			01/15/2020		0	0	0	0	0	0	0	3, 127	3, 127	0	0	0
B1041503	VICTORIA	TX		06/30/2011		246,231	0	0	0	0	0	0	7,899		0	0	0
B2031403	VICTORIA	TX		05/24/2012		1,542,059	0	0	0	0	0	0	4,465	4,465	0	0	0
B2062903 B3070203	VICTORIA		· · · · · · · · · · · · · · · · · · ·	09/28/2012		201,518	0	0	0	0	0	0	8, 129 4, 684	8,129 4,684	0	0	0
B8013101	VICTORIA	TX		04/04/2018		416,780	٥	0	0	0			1,853	1,853	0	0	0
B8100413	VICTORIA	TX		12/21/2018		2,798,163	0	0	0	0	0	0	4.922	4,922	0	0	0
B9060603	VICTORIA	TX		08/09/2019		635,868	0	0	0	0	0	0	3,601	3,601	0	0	0
B9060604	VICTORIA	TX		08/09/2019		435,068	0	0	0	0	0	0	2,464	2,464	0	0	0
B1102001	WACO	TX		12/29/2011		449,043	0	0	0	0	0	0	3,834	3,834	0	0	0
B9080502	WACO	TX		10/30/2019		1,471,384	0	0	0	0	0	0	5,740	5,740	0	0	0
B8091203	WAXAHACHIE	TX	· · · · · · · · · · · · · · · · · · ·	11/20/2018		326,498	0	0	0	0	0	0	1,818 7.885	1,818 7,885	0	0	0
B3092501	WEBSTER	TY		11/25/2013		956,257	٥		0						0		0
B6091903	WEBSTER	TX		11/23/2016		310,055	0	0	0	0	0	0	2,222	2,222	0	0	0
B0041501	WESLACO	TX		06/04/2010		1,066,331	0	0	0	0	0	0	12,907	12,907	0	0	0
B2122002	WESLACO	TX	.	03/08/2013		853,238	0	0	0	0	0	0	21,400	21,400	0	0	0
A4091701	WHITE SETTLEMENT	TX	-	11/22/2004		244,807	0	ļ0	0	ļ0	<u>0</u>	0	11,119	11, 119	0	0	0
A8030701 B2091305	WICHITA FALLS	TX		05/19/2008		188,878	0	0	0	0	0	0	2,260	2,260 2,544	0	0	0
B4022401	WICHITA FALLS			05/30/2014		300, 130	 n	n	0 n	n	0	n	2,544 8,836	2,544	0 n	0 n	u
B5022301	WICHITA FALLS	TX	. [03/24/2015		3,961,311	0		0		n	0	31,078	31,078	o	n	0
A2051307	AMERICAN FORK	UT		08/01/2002		1,119,841	0	0	0	0	0	0	31,597	31,597	0	0	0
A8042101	AMERICAN FORK	UT		07/11/2008		453,379	0	0	0	0	0	0	6,071	6,071	0	0	0
B2052201	AMERICAN FORK	UT	.	08/23/2012		704,686	0	0	0	0	0	0	10,364	10,364	0	0	0
A7111901	BOUNT I FUL	UT	· 	01/14/2008		129,655	0	0	0	0	0	0	4,929	4,929	0	0	0
B9100402 B9101801	BOUNTIFUL BOUNTIFUL			02/19/2020			0	0	0	0	0	0	3,676	3,676 5,025	0	0	0
B4121503	CEDAR CITY			01/24/2020		501,532	 n	n	0 n	n	0 n	0 n	5,025	5,594	0 n	U	0 n
B9031102	CEDAR HILLS	UT		06/19/2019		393,858	0		0		n	0	2,180	2, 180	o	n	0
A8052902	CENTERVILLE	UT		08/27/2008		181,921	0	0	0	0	0	0	4,235	4,235	0	0	0
A7082802	CLEARFIELD	UT		10/26/2007		248,729	0	0	0	0	0	0	3,509	3,509	0	0	0
B5050802	CLEARFIELD	UT		07/29/2015		574,942	0	0	0	0	0	0	4,402	4,402	0	0	0
B5050804	CLEARFIELD	UT	· 	07/29/2015		1,083,413	0	ļ0	0	ļ0	<u>0</u>	0	8,295	8,295	0	0	<u>0</u>
B9101101	CLEARFIELD	UT		12/17/2019		1,100,000	0	0	0	0	0	0	2,591	2,591	0	0	0

					All Mortgage Loa	ans DISPOS	SED, Transf										
1	Location		4	5	6	7			e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded Investment			Current		T-4-1		Recorded		Foreign		
						Excluding	Lipropliand	Current	Year's Other-	Conitalizad	Total	Total Faraign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Unrealized Valuation	Current	Than-	Capitalized Deferred	Change	Total Foreign Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest		Year's	Temporary	Interest and	in Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired		Prior Year	Increase (Decrease)	(Amortization) /Accretion	Impairment Recognized	Other		Book Value	Disposal	eration	Disposal	Disposal	Disposal
B5031203	City CLINTON	State	Type	04/28/2015	Date	1,487,909	(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	DOOK Value	3,935			Disposai	Disposai
B7101604	DRAPER	UT		12/15/2017		575.994	00	0	0	0	0	0	3,655	3,935	0	0	0
B9031101	DRAPER	ŰΤ		05/03/2019			0	0	0	0	0	0	2,100	2,100	0	0	0
A3011503	FARMINGTON	UT		03/14/2003		211,334	0	0	0	0	00	0	14,797	14,797		0	0
B9092003	HERRIMAN	<u>uT</u>		12/06/2019		3,800,000	0	0	0	0	0	0	3,006	3,006		0	0
A6101005	KAYSVILLE	UT		12/28/2006		575,005 62,475	0	0	0	0	00	0	8,292	8,292 4,650		0	0
A7102303 A8052903	KAYSVILLE	LIT		01/17/2008		181,132	٥٥	0	0	0	0	0	4,650	4,050		0	0
B2021302	LAYTON	UT		03/28/2012			0	0	0	0	0	0	7,455	7,455		0	0
B8020201	LAYTON	UT		05/04/2018		2,639,955	0	0	0	0	0	0	5, 188	5, 188		0	0
B9020601	LAYTON	UT		04/15/2019		595,058	0	0	0	0	0	0	3,331	3,331	0	0	0
B9071503	LAYTON	UT	ļ	10/23/2019		408,718	0	0	0	0	00	0	2,412	2,412		0	0
B1112502	LEHI	UT	·····	02/29/2012		796,439	0	0	ō	ļ0	0	0			0	ļ0	ļō
A7122103 A8081905	LOGAN LOGAN	UT		03/12/2008		328,964	0	0	0	0	0	0	4,518 4,426	4,518 4,426		0	0
B0071503	LOGAN	UT		09/29/2010		590,204	 0	0	0	0	0	0	9,786	9,786	0	0	0
B3062104	LOGAN	UT		09/30/2013		894,624	0	0	0	0	0	0	34,079	34,079	0	0	0
B6111005	MAGNA			02/16/2017		429,257	0	0	0	0	0	0	2,934	2,934	0	0	0
A7122003	MIDVALE	UT		02/08/2008		564,217	0	0	0	2,446	2,446	0	0	0	0	0	0
B1083010	MIDVALE	UT		01/31/2012		526,408	0	0	0	0	0	0	7,633	7,633		0	0
B9081303	MIDVALE	UT		10/18/2019		2,390,915	0	0	0	0	00	0	14,356	14,356		0	0
B4011002	MURRAY	UT		02/28/2014			 0	0	0	0	0	0	7,521	4,069		0	0
B8100401	MURRAY	UT		12/14/2018		501,239	0	0	0	0	0	0	2,774	2,774		0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008		146,893	0	0	0	0	0	0	2,087	2,087		0	0
A7010302	OGDEN	UT		03/21/2007		347,314	0	0	0	0	0	0	5,462	5,462	0	0	0
A7013104	OGDEN	<u>UT</u>		03/30/2007		156,559	0	0	0	0	0	0	2,388	2,388	0	0	0
00030201	OGDEN OREM	UT		04/23/2020		0	0	0	0	0	0	0	8,857	8,857	0	0	0
A5091505	OREM	UI		12/31/2006		165,421	 0	0	0	0	0	0	4,869	4,869 3,896		0	
B4073102	OREM	UT		10/17/2014		347,071	0	0	0	0	0	0	2,736	2,736		0	0
B5022003	OREM	UT		03/31/2015		917,533	0	0	0	0	00	0	7,399	7,399	0	0	0
B5041407	OREM	UT		06/26/2015		1,075,754	0	0	0	0	00	0			0	0	0
B7030302	OREM	UT		05/17/2017		945,816	0	0	0	0	00	0	6,061	6,061	0	0	0
B6032201 B6041305	PARK CITY	UT	· · · · · · · · · · · · · · · · · · ·	08/10/2016		1,331,853 6,522,995		0	0	0	0	0	9,568	9,568	0	0	0
B3041904	PAYSON	UT	· · · · · · · · · · · · · · · · · · ·	06/30/2016		241,635	 n	n	n	n	n	n	2, 153			n	n
B3110605	PAYSON	UT		03/27/2014		4,571,168	0	0	0	0	0	0	33,035	33,035		0	0
B3052006	PROVO	UT		08/20/2013		536,714	0	0	0	0	0	0	7,320	7,320	0	0	0
B3052007	PROVO	UT		08/20/2013		395,473	0	0	0	0	0	0	5,394	5,394		0	0
B9092405	PROVO	UTUT	····	12/17/2019		2,075,000	0	0	ļ	8,767	8,767	0	0	0		ļ0	ļ0
B4111401 B1082204	RICHFIELD	. LUIUI.		04/01/2015			 n	0 n	0 n	0	,0 n	0	12,554	12,554		0	
B6061602	RIVERTON	UT		08/22/2016		937,637	0	0	0	0	0	0	6.838	6,838		0	0
B6122002	RIVERTON	UT		03/03/2017		616,836	0	0	0	0	0	0	3,938	3,938	0	0	0
A7082803	ROY	UT		10/26/2007		366,669	0	0	0	0	0	0	5,215	5,215		0	0
A6102704	SALT LAKE CITY	UT		01/22/2007		308,933	0	0	0	0	0	0	4,416	4,416		0	0
A7072606 A8082503	SALT LAKE CITY	UTUT	·····	10/10/2007		528,679 334,662	0	0	0	0		0	7,518 4,261	7,518 4,261		0	ļ0
B1110803	SALT LAKE CITY	UI.	·	12/29/2011		490,766	 n	n	n	n	,o	n	4,261	4,436		n	n
B3052008	SALT LAKE CITY	UT		08/28/2013		681,931	0	0	0	0	00	0	9, 141	9, 141		0	0
B3062403	SALT LAKE CITY	UT		08/28/2013		619,860	0	0	0	0	0	0	5,219	5,219	0	0	0
B4121804	SALT LAKE CITY	UT		05/11/2015		481,256	0	0	0	0	00	0	3,679	3,679	0	0	0
B5051903	SALT LAKE CITY	UT	ļ	07/22/2015		1,850,141	0	0	0	0	0	0	13,964	13,964		0	0
B6110202 B6110202-1	SALT LAKE CITY	UT		01/03/2017		4,009,113 941,952	0	0	0	0	. 0	0	27,972	27,972		0	0
B7031002	SALT LAKE CITY	UIUI	·····	05/25/2017		2,003,813	 n	0 n	0 n	0 n	,u	0				0 n	n
B8102401	SALT LAKE CITY	UT		02/26/2019		2,588,209	0	0	0	0	0	0	12,971	12,039		0	0
B8103105	SALT LAKE CITY	UT		02/26/2019		2,082,891	0	0	0	0	0	0	10,439	10,439	0	0	0
RQ030503	CVIT I VKE CITA	IIT.		05/16/2010	l l	363 075	٥	1	1	0		١	2 054	2 054		0	1

					All Mortgage Loans DISPC	SED, Transf										
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value/ Recorded Investment Excluding	8 Unrealized	9 Current	10 Current Year's Other- Than-	11 Capitalized	12 Total Change	13 Total Foreign			Foreign Exchange	Realized	Total
					Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A5030304	SANDY	UT		05/17/2005		0	0	0	0	0	0	4, 104	4, 104	0	0	0
B1032505 B2032202	SOUTH JORDAN SOUTH JORDAN		· · · · · · · · · · · · · · · · · · ·	05/25/2011 06/15/2012		0	0	0	٥٥	0	0	13,427 6,517	13,427 6,517	0	0	0
B3031311	SOUTH JORDAN	UT		05/30/2013		0	0		٥٥		0	6,006	6.006	0		
B7042501	SOUTH OGDEN	UT		08/01/2017	3, 182, 420	0	0	0	0	0	0	19,708	19,708		0	0
B2031604	SPANISH FORK	UT		06/11/2012		0	0	0	0	0	0	7,780	7,780	0	0	0
B6040401	SPANISH FORK	UT		06/16/2016	995,503	0	0	0	0	0	0	7, 131	7 , 131	0	0	0
B2060102	SPRINGVILLE	UT		07/30/2012	891,875	0	0	0	0	0	0	8, 117	8, 117	0	0	0
A8082901	TAYLORSVILLE	UT		10/24/2008	187,539	0	0	0	0	0	0	2,430	2,430		0	0
B5032503 A7052502	TAYLORSVILLE TOOELE	UI		07/10/2015 08/15/2007		0	0	0	0 n	0	0	9,426 7,692	9,426		0 n	0 n
B2062205	VERNAL	UT		09/13/2007	2,276,114	n	0		 0	n	0	33,448	33.448		0 0	0
B2062206	VERNAL	UT.		09/28/2012		0	0	0	0	0	0	11,444	11,444		0	0
A8081403	WEST BOUNTIFUL	UT.		10/27/2008	309,987	0	0	0	0	0	0	3,945	3,945	0	0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010	1,145,026	0	0	0	0	0	0	23,318	23,318		0	0
B9082102	WEST HAVEN	UT.	ļ	11/21/2019	1,489,050	ļ0	ļ0	0	0	0	ļ0	8,741	8,741		0	ļ0
A6100401 B6111801	WEST JORDAN	UT	·····	12/15/2006 02/13/2017		0	ļ0	0	0	0	ļ0	6,038 7,188	6,038 7,188		0	ļ0
B7092801	WEST JORDAN	IIT		11/27/2017		0	0	0	٥٥	0	0	1,282	1,282		0	0
A7061204	WEST VALLEY	UT		07/31/2007	243, 106	0	0	0	00	0	0	3,579	3,579		0	0
A6082104	WEST VALLEY CITY	UT		12/31/2006	283,844	0	0	0	0	0	0	4,565	4,565		0	0
A7040506	WEST VALLEY CITY	UT		06/21/2007	506,033	0	0	0	0	0	0	4,726	4,726	0	0	0
A7052104	WEST VALLEY CITY	UT		08/14/2007	390 , 131	0	0	0	0	0	0	15,018	15,018		0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013	401,757	0	0	0	0	0	0	3,558	3,558		0	0
B7112202 A7112002	WEST VALLEY CITY	UT		02/12/2018		0	0	0	0	0	0	6,140 2,609			0	0
B9020604	ALEXANDRIA	UI		04/30/2019		0	0	0	0	0	0	4, 199	2,609		0	0
B2062103	ANNANDALE	VA		09/28/2012	486,841	0	0	0	00	0	0	13,396	13,396		0	0
B7051508	BEALETON	VA		08/17/2017	2,946,357	0	0	0	0	0	0	12,238	12,238		0	0
B9121301	BEDFORD	VA		02/13/2020	0	0	0	0	0	0	0	11,863	11,863		0	0
A8030505	CHESAPEAKE	VA		05/22/2008		0	0	0	0	0	0	4,858	4,858		0	0
A8122302	CHESAPEAKE	VA		02/26/2009		0	0	0	0	0	0	5,409 1,378	5,409		0	0
B2080902 B9041907	CHESTER	VAVAVA		10/04/2012 06/28/2019		0	0	0	0	0	0				0	0
B3050903	CULPEPER	VA		07/24/2013		0	0	0	00	0	0	4,385	4,385		0	0
B3050903-1	CULPEPER	VA.		12/11/2014	207,388	0	0	0	0	0	0	2,699	2,699	0	0	0
B6062402	DANVILLE	VA		08/25/2016	574, 168	0	0	0	0	0		9,541	9,541	0	0	0
B2011801	FAIRFAX	VA		04/02/2012	236,545	0	0	0	3,032	3,032	0	0	0	0	0	0
B4051203	FAIRFAX STATION	VA		07/30/2014	1,621,272	0	0	0	0	0	0	13,550	13,550		0	0
B3021104	FALLS CHURCH	VA	· · · · · · · · · · · · · · · · · · ·	04/11/2013		0	0	0	0	0	0	36,336	36,336 4,054		0	0
A6090501	FREDERICKSBURG	VAVA.	·	04/26/2019		n	n	n	ں ۱	n	n	33, 121	33,121		n	n
B4100303	FREDERICKSBURG	VA		12/29/2014	3, 169, 536	0	0	0	0	0	0	17,554	17,554		0	0
B7100601	FRONT ROYAL	VA		12/12/2017		0	0	0	0	0	0	2,506	2,506	0	0	0
B2091202	HAMPTON	VA		12/20/2012	1,200,732	0	0	0	0	0	0	10, 167	10, 167		0	0
00012301	HAMPTON	VA	ļ	04/08/2020		0	0	0	0	0	0	4,994	4,994	0	0	0
B6082304 B9091709	HARR I SONBURG HARR I SONBURG	VA		11/18/2016		0	ļ0	0	0	0	ļ0	8,437 2,909			0	0
B8032201	KILMARNOCK	VAVA		06/06/2018		0 n	0 n	U	 n	0 n	n			0 n	0 n	0 n
A7022603	KING GEORGE	VAVA		05/24/2007	1,738,590	0	0	0	0	n	0	17,189	17,189		o	n
A7030805	LEESBURG	VA		05/18/2007	379,613	0	0	0	0	0	0	5,687	5,687	0	0	0
B4052201	LEESBURG	VA		09/12/2014	127,244	0	0	0	0	0	0	1,024	1,024	0	0	0
B2021301	LORTON	VA	ļ	05/03/2012	674,408	0	0	0	0	0	0	6,009	6,009		0	0
B9100103	MANASSAS	VA	····	01/27/2020		0	ļ0	0	0	0	ļ0	16,405	16,405		0	ļ0
A6020202	MANASSAS PARK	VAVA		12/31/2006		0		0	0	0	0	3,268	3,268		0	0
B6051604	NEWPORT NEWS			07/26/2016	6,942,539	0 n	n	n	 n	n	n	23,344	23,344		0 n	n
B6051604-1	NEWPORT NEWS	VAVA		12/07/2016	989,855	0	0	n		0	0	3,203				0
B8020604	NEWPORT NEWS	VA		05/04/2018		0	0	0	0	0	0	4,064	4,064	0	0	0
C0052901	NEWPORT NEWS	VA		08/21/2020	0	0	0	0	0	0	0	740.000	740.000		0	0

					All Mortgage Loan	s DISPOS	SED, Transfe										
1	Location		4	5	6 _	. 7			e in Book Value				14	15	16	17	18
	2	3				ok Value/	8	9	10	11	12	13	Book Value/				
						ecorded			Current				Recorded				
						vestment		_	Year's Other-		Total		Investment		Foreign		-
						xcluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date		Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Pr	rior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
A8120503	NORFOLK	VA		01/28/2009		862,878	0	0	0	0	0	0	11,004	11,004	0	0	0
B3041801	NORFOLK	VA		06/27/2013		664,647	0	0	0	0	0	0	8,901	8,901	0	0	0
B9092002 A8021402	NORFOLKPETERSBURG			12/19/2019		890,000 552,640	0	0	0	0	0	0	3,380	3,380	0	0	0
B8072601	POQUOSON	VAVA		10/12/2018		2, 136, 672	٥			o	Λ		3,739	3,739	0		
A7110902	PORTSMOUTH	VAVA		01/25/2008		297.778	0	0	0	0	0	0	4.195	4.195	0	0	0
B1092901	PRINCE GEORGE	VA		12/14/2011		1,558,130	0	0	0	0	0	0	13,759	13,759	0	0	0
A8013101	QUINTON	VA		04/30/2008		705,512	0	0	0	0	0	0	9,771	9,771	0	0	0
A8011801	RICHMOND	VA		03/27/2008		523,311	0	0	0	0	0	0	7,309	7,309	0	0	0
B3101505	RICHMOND	VA		05/19/2014		1,134,028	0	0	0	ļ	. ō	0	13,241	13,241	0	0	ļ0
B5032405	RICHMOND	VAVA		05/20/2015 06/23/2016		6, 185, 468 852, 066	0	0	0	0	0	0	49,274 6.194	49,274 6.194	0	0	0
B6120502	RICHMOND	VAVA	····	03/27/2017	<u> </u>	634,487	 n	U	u	u	, ⁰	0	5, 194	5,194	U	U	U
B9052901	RICHMOND	VAVA		03/21/2017		1,041,964	 0	0	0	0	0	0	5,934	5,934	0	0	0
A7110107	ROANOKE	VA		01/17/2008		196,717	0	0	0	0	0	0	5,081	5,081	0	0	0
B9041914	ROANOKE	VA		08/30/2019		369,249	0	0	0	0	0	0	1,521	1,521	0	0	0
W5042201	STAFFORD	VA	ļ	05/29/2015		3,881,618	0	0	0	0	00	0	3,724	3,724	0	0	0
A2112002	STERLING	VA		04/30/2003		259,619	0	0	0	0	0	0	10,889	10,889	0	0	0
B7020601	TROY VIENNA	VAVA		04/20/2017		706,290 356,408	0	0	0	0	0	0	6,800	6,800	0	0	0
B8103004	VIRGINIA BEACH	VA		01/30/2019		1,078,260			0	0		0	1,927	1,927 6,318	0		0
B4040205	VIRGINIA BEACH	VA		07/01/2014		844,358	 0			0	0	0			0	0	0
B4102801	VIRGINIA BEACH	VA.		01/23/2015		528,045	0	0	0	0	0	0	6,247	6,247	0	0	0
B6072001	VIRGINIA BEACH	VA		10/05/2016		518,071	0	0	0	0	0	0	4,251	4,251	0	0	0
B7072603	VIRGINIA BEACH	VA		10/17/2017		439,493	0	0	0	0	0	0	4,021	4,021	0	0	0
B7072604	VIRGINIA BEACH	VA		10/17/2017		362,991	0	0	0	0	0	0	3,321	3,321	0	0	0
C0020602	WARRENTON	VA		03/26/2020		0	0	0	0	0	0	0	5, 187	5, 187	0	0	0
B2122703	WILLIAMSBURG WILLIAMSBURG	VA		11/27/2007		248,589678,770		0	0	2,636	2,636	0	2, 173	2, 173 0	0	0	0
B3102201	WINCHESTER	VA		12/04/2013		738,385	 0			6,778			1,802	1,802	0		0
B1060603	ZION CROSSROADS	VA.		08/11/2011		1,660,552	0	0	0	0	0	0	14.788	14,788	0	0	0
A9042201	ALGONA	WA		06/12/2009		1,905,766	0	0	0	0	0	0	59, 127	59, 127	0	0	0
B4082608	ARLINGTON	WA		10/31/2014		2,617,717	0	0	0	0	00	0	10,546	10,546	0	0	0
A9101604	AUBURN	WA		12/30/2009		667,843	0	0	0	0	0	0	13,872	13,872	0	0	0
B0060703 B3042605	AUBURN			08/18/2010 09/11/2013		618,980	0	0	0	0	0	0	23, 198	23, 198	0	0	0
B8101702	BAINBRIDGE ISLAND			12/12/2018		1,561,774	٠٥	0	0	0	0	0	5.604	5.604	0	0	0
B2060808	BELLEVUE			08/10/2012		678,037	٥	0		0	n	0	6,424	6,424	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		619,511	0	0	0	0	0	0	5,277	5,277	0	0	0
B5020401	BELLEVUE	WA		05/06/2015		1,465,706	0	0	0	0	0	0	3,745	3,745	0	0	0
B8011901	BELLEVUE	WA	ļ	03/28/2018	ļ	7,146,677	0	0	0	0	0	0	44,564	44,564	0	0	0
B1080103	BELL INGHAM	A	·····	10/13/2011	ļ	732,937	0	0	0	3,581	3,581	0	4,223	4,223	ļ0	ļ0	ļ0
B1080105	BELL INGHAM BOTHELL	WA WΔ	· · · · · · · · · · · · · · · · · · ·	10/13/201107/20/2012		1,222,2331,402,246	0	0	0	0	0	0	27,066	27,066	0	0	0
B4061103	BOTHELL	WA		07/20/2012		4,966,530	 0	0	0	0	0	0	35,702	35,702	0	0	0
B9122003	BOTHELL	WA		02/13/2020		0	0	0	0	0	0	0	11,382	11,382	0	0	0
B1031104	BURIEN	WA		05/26/2011		371,438	0	0	0	0	0	0	3,354	3,354	0	0	0
B1031603	BURIEN	WA		05/26/2011		305,312	0	0	0	0	0	0	3,750	3,750	0	0	0
B2041202	BURIEN	WA	····	06/21/2012		607,244	0	0	0	0	· 0	0	5,436	5,436	0	0	0
B3020703	BURIEN	WA WA	·	04/26/2013		1,474,383	0	0	0	ļ0	0	0	20,077	20,077	0	0	ļ0
B9112001	BURLINGTON			02/07/2020 04/15/2009		476 , 132	٥	0	0	0		0	11,739	11,739	0	0	0
B1082503	BURL INGTON	WA		12/20/2011		1,074,631	 0	0	0	0	0	0	9,822	9.822	0	0	0
B8051802	BURL INGTON	WA		08/13/2018		438,533	0	0	0	0	0	0	2,444	2,444	0	0	0
B0011102	CENTRAL I A	WA		03/18/2010		837,432	0	0	0	0	0	0	14,875	14,875	0	0	0
B0120811	EDMONDS	WA		03/01/2011		271,773	0	0	0	0	0	0	2,410	2,410	0	0	0
B2120604	EDMONDS	WA	·	02/27/2013		1,594,831	0	0	0	0	· 0	0	4,781	4,781	0	0	0
B0020503 B1020302	EVERETT	WA	·	03/31/2010	ļ	223,422	0	ļ0	ļ0	ļ0	ō	0	4,471	4,471	ļ0	ļ0	ļ0
B1020302	EVERETT	WA		03/31/2011		922,633	0	0	0	0		0	3, 105	3, 105	0	0	0

					All Mortgage Loa	ans DISPOS	SED, Transf										
1	Locatio		4	5	6	7			e in Book Value			_	14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment		_	Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B2011603	EVERETT			03/06/2012		466,044 579,585	0	0	0	0	0	0	4,265	4,265 7,895	0	0	0 '
B3013010	EVERETT			05/01/2013		579,585	0	0	0	0	0	0	7,895	7,895	0	0	0 '
B3022101 B3031906	EVERETT	WA		05/21/2013		1, 154, 748	0	0	0	0	0	0	9,797 2,035	9,797 2,035	0	0	0
B3050302	EVERETT	WA		07/26/2013		946,463	٥١	0		o	0			8,434	0		Λ
B6011502	EVERETT	WA		04/08/2016		2,051,946	0	0	0	0	0	0	14.875	14.875	0	0	0
B6011502-1	EVERETT	WA		07/20/2020		0	0	0	0	0	00	0	379,083	379,083	0	0	0
B7032706	EVERETT			07/19/2017		1,470,839	0	0	0	0	0	0	9,460	9,460	0	0	0
B8011802	EVERETT		-	04/30/2018		477,089	0	0	0	0	0	0	3,008	3,008	0	0	0 '
B1092902	FEDERAL WAY			11/16/2011		700,700 .	0	ō	0	ļ	0	0	6,309	6,309	0	0	······ō ,
B2040402	FEDERAL WAY	WA		06/29/2012 02/15/2013		242,290 461,483	0	0	0	0	0	0	3,458 9,008	3,458 9,008	0	0	0
B3032001	FEDERAL WAY	WAWA	-	06/28/2013		461,483	٥	U	U	u	, ⁰	0			U	0	U
B3041201	FEDERAL WAY	WA		06/27/2013		439,859	 0	0	0	0	0	0	3,994	3,994	0	0	0
B3042606	FEDERAL WAY			09/04/2013		180,830	0	0	0	0	00	0	4,098	4,098	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		695,399	0	0	0	0	0	0	15,944	15,944	0	0	0
B7021801	FEDERAL WAY		.	05/01/2017		1,110,530	0	0	0	0	0	0	7,004	7,004	0	0	0 '
B7032101	FEDERAL WAY			06/28/2017		3,967,468	0	0	0	0	0	0		8, 190	0	0	0 '
B4111701	FERNDALE			01/21/2015		1,115,947 639,024	0	0	0	0	00	0	8,162		0	0	0
B8052501	FIFE	WA		09/22/2014		1,844,504			0		0	0	5,000		0	0	
C0052002	GRANITE FALLS			07/22/2020		1,044,304	٥١		0	0	0	0			0	0	0
B3031905	KENNEWICK	WA.		07/17/2013		1,240,241	0	0	0	0	0	0	11,049	11,049	0	0	0
B6021203	KENNEWICK	WA		05/10/2016		613,376	0	0	0	0	00	0	4,356	4,356	0	0	0
A4042420	KENT			07/01/2004		433,745	0	0	0	0	00	0	8,310	8,310	0	0	0 '
A4042420-1	KENT			04/29/2014		154,454	0	0	0	0	0	0	1,319	1,319	0	0	0 '
B2070202	KENT			11/01/2012		853,949	0	0	0	0	00	0	5, 171	5, 171 8,659	0	0	0 '
B2112001 B2121205	KENT	WA		02/19/2013		662,991		0		0	0	0	8,659 6,398		0	0	
B3013007	KENT			06/14/2013		5, 180, 086	٥١	0	0	0	0	0	71,168	71, 168	0		0
B5040303	KENT	WA.		06/29/2015		2,099,797	0	0	0	0	0	0	16,627	16,627	0	0	0
B6101202	KENT	WA		11/17/2016		1,875,191	0	0	0	0	00	0	13,236	13,236	0	0	0
B8030202	KENT			06/04/2018		1,525,551	0	0	0	0	00	0	4,274	4,274	0	0	0 '
A8011602	KINGSTON			03/18/2008		529,578	0	0	0	0	0	0	4, 124	4, 124	0	0	0 '
B2051708	KINGSTON	WA		07/31/2012		492,255 .	0	0	0	0	0	0	4,480	4,480	0	0	0
A7012303 B0050702	KIRKLANDKIRKLAND	WA		05/14/2007 07/09/2010		226,654 225,972	 n	0	0	0 n	,0	0	3,422	3,422 4,311	0	0	0 I
B0060902	KIRKLAND	WA	-	07/15/2010		1,275,874	 n	n	n	n	n	n	48,801	48,801	n	n	n
B0120806	K I RKLAND	WA		01/21/2011		1,302,111	0	0		0	0	0	45,314	45,314	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		1,496,394	0	0	0	0	0	0	47,580	47,580	0	0	0
B2122108	KIRKLAND	WA	.	04/12/2013		1,251,317	0	0	0	0	00	0	17,043	17,043	0	0	0 '
A8070201	LACEY		-	09/23/2008		948,713 .	0	ļ	ō	ļō		0	12, 173	12, 173	ļ0	ļ0	ō ,
B1070612	LACEY			10/11/2011		780,376 772,777	0	0	0	0	0	0	6,605	6,605 40,507	0	0	0
A3050905	LYNNWOOD		-	12/31/2006		193,771	 n	n	n	n	n	n		40,507	n	n	n
A5121301	LYNNWOOD			02/06/2006		179,562	0	0	0	0	0	0		6,358	0	0	0
A9031202	LYNNWOOD			05/21/2009		2,454,810	0	0	0	0	0	0	120,735	120,735	0	0	0
B2011601	LYNNWOOD			03/30/2012		1,420,596	0	0	0	0	0	0	13,456	13,456	0	0	0
B2021704	LYNNWOOD		-	03/30/2012		968,628	0	0	0	0	0	0	9, 173	9, 173	0	0	0 '
B8041301	LYNNWOOD		-	06/04/2018		1,969,094	0	ļ0	ļ	ļō		0	3,782	3,782	ļ0	ļ0	ļ0 ,
B2121204 B3121702	MARYSVILLE MERCER ISLAND			02/15/2013 02/12/2014		1,310,121 . .413,091	0	0	0	0	0	0	25,564	25,564	0	0	0
B6031107	MILTON			02/12/2014		2,488,493	 n	0	0 n	n	,u	0			0 n	n	n
B0031101	MONROE			04/15/2010		1,213,840	n	n		o	0		48,431	48.431	0	0	0
B2100206	MONROE	WA		12/12/2012		1,776,000	0	0	0	0	0	0	15,983	15,983	0	0	0
B9110102	MOUNT VERNON			01/24/2020		0	0	0	0	0	0	0	5,594	5,594	0	0	0
B4082003	MT VERNON		.	11/14/2014		2,046,487	0	0	0	0	00	0	16,239	16,239	0	0	0 '
B2121704	MUKILTEO		-	02/11/2013		1,881,692	0	<u>0</u>	0	ļ0	<u> </u> 0	0	17,325	17,325	0	0	0
B3031811	MUKILTEO	WA		06/19/2013		809,226	0	0	0	0	0	0	19,868	19,868	0	0	0

					All Mortgage Loans DISPO	OSED, Transf									1	1
1	Location		4	5	6 7			e in Book Value				14	15	16	17	18
	2	3			Book Value Recorded Investment Excluding Accrued	Unrealized Valuation	9 Current Year's	10 Current Year's Other- Than- Temporary	11 Capitalized Deferred	12 Total Change in	13 Total Foreign Exchange	Book Value/ Recorded Investment Excluding Accrued		Foreign Exchange Gain	Realized Gain	Total Gain
			Loan	Date	Disposal Interest	Increase	(Amortization)		Interest and		Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
B4061603	OAK HARBOR	WA		09/16/2014	438,08	30	0	0	0	0	0	3,568	3,568	0	0	0
B4120804	OAK HARBOR	WA		02/02/2015	441,08		0	0	0	0	0	5, 180	5, 180		0	0
A8092903	OLYMPIA	WA WA		11/19/2008			0	0	0	0		9,072 9,462	9,072 9,462		0	0
B2070201	OLYMPIA	WA		08/31/2012	645,75		0	0	0	0	0	4,041	4,041		0	0
B2102308	OLYMPIA	WA		12/31/2012	424,43	90	0	0	0	0	0	7,703	7,703		0	0
B7061402 B3073102	OLYMPIA	WA		08/18/2017			0	0	0	0	0	5, 111	5, 111 13, 924		0	0
B9103110	PASCO	WAWA		01/21/2020	232,24)0	0	0	0	0	0	13,924	10,925		0	0
A8020807	PORT ANGELES	WA		06/03/2008			0	0	0	0	0	5,318	5,318		0	0
B3032707	PORT ORCHARD	WA		05/23/2013		60	0	0	0	0	0	6,016	6,016		0	0
B2092103 B5030504	POULSB0 POULSB0	WA WA		06/01/2015			0	0	0	0	0	5,494 8,930	5,494 8,930		0	0
B8113002	PULLMAN		· · · · · · · · · · · · · · · · · · ·	06/01/2015	1,127,54		0	0	0	0	0	1.960			0	0
B2040403	PUYALLUP			06/29/2012	240,04	20	0	0	0	0	0	3,428	3,428	0	0	0
B3041705	PUYALLUP	WA		06/03/2013	512,62		0	0	0	0	0	4,835	4,835		0	0
B3051606	PUYALLUP	WA WA		08/12/201310/08/2014		3 0	0	0	0	0	0	5,341 4,608	5,341 4,608	0	0	0
B8092701	PUYALLUP	WAWA		12/03/2018	1,492,29		0	0	0	0	0	18.843			0	0
B8100201	PUYALLUP	WA		11/28/2018	1,016,99		0	0	0	0	0	3,941	3,941	0	0	0
B6062201	REDMOND	WA		09/14/2016	6,790,05		0	0	0	0	0	47,775	47,775		0	0
A7042301	RENTON	WA WA		07/17/2007	183,41		0	0	0	0	0	5,087	5,087		0	0
B3042609	RENTON	WAWA		03/13/2013	302,15		0	0	0	0	0	7,615 8,937	7,615 8,937		0	0
B6031106	RENTON	WA		07/18/2016	3,014,65		0	0	0	0	0	15,638	15,638		0	0
B9060401	RENTON	WA		06/26/2019	1,226,51	50	0	0	0	0	0	7,146	7,146		0	0
A8050905 A80509053	RICHLAND RICHLAND	WA		07/31/2008			0	0	0	0	0	5, 172	5, 172 3, 119		0	0
B8040901	RITZVILLE	WAWA		03/31/2010			0	0	0	0		3,119			0	0
A9071701	SEATAC	WA		10/06/2009			0	0	0	0	0	11,820	11,820	0	0	0
A2092502	SEATTLE	WA		11/21/2002	105,33		0	0	0	0	0	8,293	8,293		0	0
A3061906	SEATTLE	WA WA	·	08/29/2003			0	0	0	0	0	16,630 13,826	16,630 13,826		0	0
A5081501	SEATTLE	WAWA		12/31/2006	238,33		0	0	0	0	0				0	0
A7091203	SEATTLE	WA		11/06/2007	419,33	90	0	0	0	0	0	3,845	3,845		0	0
A7121014	SEATTLE	WA		02/25/2008	143,84		0	0	0	0	0	2,009	2,009		0	0
A8041601	SEATTLE SEATTLE			07/08/2008	1,376,60		0	0	0	0	0	86,310	86,310		0	0
A8091503 A8091902	SEATTLE	WAWA	· · · · · · · · · · · · · · · · · · ·	11/25/2008	2,704,74 2,704,74		n	0	n	0 n	0	22,599	22,599		n	n
A8091903	SEATTLE	WA		11/18/2008	782,44	40	0	0	0	0	0	6,538	6,538	0	0	0
A9030204	SEATTLE	WA		05/20/2009	1,295,17		0	0	0	0	0	16,295	16,295		0	0
B0020507 B0061103	SEATTLE	WA WA	-	03/16/2010 08/20/2010			0	0	0	0	0	7,003 1,405	7,003		0	0
B1052504	SEATTLE SEATTLE		· · · · · · · · · · · · · · · · · · ·	08/20/2010			0	0	0	0	0	13,834	1,405		0	0
B1092601	SEATTLE	WA		01/31/2012	836,76	20	0	0	0	0	0	7,769	7,769	0	0	0
B2042303	SEATTLE	WA	.	07/13/2012	420,87		0	0	0	0	0	6,285	6,285	0	0	0
B2051502 B2051503	SEATTLE	WAWA		07/23/2012 07/23/2012			0	0	0	0	0	5,376 5,376	5,376 5,376		0	0
B2103112	SEATTLE	WA		12/14/2012	1,942,20		0	0	0	0	0				0	0
B2103112-1	SEATTLE	WA		11/22/2013	214,43	70	0	0	0	0	0	1,795	1,795	0	0	0
B3042601	SEATTLE	WA		07/18/2013	575,67		0	0	0	0	0	13,974	13,974		0	0
B3042608 B3052201	SEATTLE SEATTLE	WA WA	· · · · · · · · · · · · · · · · · · ·	08/27/2013 08/07/2013			0	0	0	0	0	13,916	13,916 7,379		0	0
B3052201 B3080801	SEATTLE		· · · · · · · · · · · · · · · · · · ·	10/28/2013			n	0	0	n	n	5,711	5,711		n	n
B3082701	SEATTLE	WA		10/28/2013			0	0	0	0	0	2,914	2,914		0	0
B4120506	SEATTLE	WA		02/10/2015	956,30	10	0	0	0	0	0	7,448	7,448	0	0	0
B5081003	SEATTLE	WA	· · · · · · · · · · · · · · · · · · ·	10/22/2015	259,43		0	0	0	0	0	1,950	1,950		0	0
B5081004	SEATTLE	WA WA	-	05/18/2016			0	0	0	0	0		1,950 54,368		0	0
B6040801	SEATTLE	WAWA		06/16/2016	782.16		0	0	0	0	0	5.604	5.604		0	0

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf										
1	Location		4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment/		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and			Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B8020606	SEATTLE	WA		03/30/2018		904,660	0	0	0	0	0	0	7,879		0	0	0
B8081002	SEATTLE SEATTLE	WA		09/27/2018		390 , 160 1 , 327 , 256	0	0	0	0	0	0	2,236	2,236	0	0	0
B9052002	SEATTLE	WA WA	·	08/12/2019		1,327,256	0	0	0	0	0	0	5,465		0	0	0
B9121603 W8091901	SEATTLE	WAWA		03/02/2020		3,950,000	٥	0	0	19,522	19,522		5,470	5,470	0	0	0
A2111401	SEQUIM	WA		02/27/2003			٥٥	0	0		19,322	0	13.788	13.788	0	0	0
B5030505	SEQUIM	WA		06/01/2015		1,029,316	0	0	0	0	0	0	12,087	12,087	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		770, 160	0	0	0	0	0	0	7,008	7,008	0	0	0
B2121207	SNOHOMISH	WA		02/15/2013		539,515	0	0	0	0	0	0	10,531	10,531	0	0	0
B8101704	SNOHOMISH			12/18/2018		542,323	0	0	0	0	ļ0	ļ0	3,001	3,001	0	0	0
B1041802 B5010601	SPOKANE SPOKANE	WA	·	08/19/201104/01/2015		478,260 951,189	0	0	0	0	0	0	4,307	4,307	0	0	0
B7012602	SPOKANE VALLEY		·	04/01/2015	ļ	1,291,105	۰۵	0	0				7,815		U	U	
B1102003	STANWOOD			04/20/2017		797,978	0	0	0	0	0	0	2,676		0	0	0
B6021204	SUNNYSIDE	WA		05/10/2016		681,525	0	0	0	0	0	0	4,841	4,841	0	0	
B1122002	TACOMA	WA		03/08/2012		1,750,564	0	0	0	0	0	0	16,015	16,015	0	0	0
B3051605	TACOMA		.	08/12/2013		546,435	0	0	0	0	0	0	4,778	4,778	0	0	0
B3051607	TACOMA			08/06/2013		583,201	0	0	0	0	0	0	5, 162		0	0	0
B3051608 B3081603	TACOMA	WA WA	· · · · · · · · · · · · · · · · · · ·	08/06/2013		265,458 3,296,675	0	0	0	0	0	0	2,350 27,359	2,350	0	0	0
B3090503	TACOMA			11/21/2013			٥		0	0	0		4,236	4,236	0	0	
B4021003	TACOMA	WA		04/15/2014		549,298	0	0	0	0	0	0	4.324		0	0	0
B9083004	TACOMA	.WA		11/18/2019		1,854,225	0	0	0	0	0	0	11,075		0	0	0
A8121101	TUKWILA	WA		02/17/2009		751,603	0	0	0	0	0	0	9,336	9,336	0	0	0
B4030603	TUKWILA	WA		06/12/2014		687,538	0	0	0	0	0	0	5,486	5,486	0	0	0
B1032503	TUMWATER	WA		06/14/2011		628,573	0	0	0	0	0	0	5,623	5,623	0	0	0
B3050703 A2112502	UNIVERSITY PLACE	WA	·	07/23/2013		317,689	0	0	0	0	0	0	7,674 16.942	7,674 16.942	0	0	0
A4031602	VANCOUVER	WA		05/27/2004		272,547	٥٥		0	0	0	0	5,882		0	0	0
A7102902	VANCOUVER	WA		12/19/2007		290,014	0	0	0	0	0	0	4,086	4,086	0	0	0
B0071604	VANCOUVER	WA		09/20/2010		380,044	0	0	0	0	0	0	3,699	3,699	0	0	0
B0122702	VANCOUVER	WA		03/30/2011		1,557,528	0	0	0	0	0	0	14,275	14,275	0	0	0
B1012401	VANCOUVER			08/15/2011		2,606,357	0	0	0	0	0	0	22,681	22,681	0	0	0
B2041903	VANCOUVER			06/14/2012		473,493	0	0	0	0	0	0	3,063	3,063	0	0	0
B2082101 B2120602	VANCOUVER			12/05/2012 02/14/2013		1,371,552 110,899	٥٥	0	0	0	0	0	12,046	12,046	0	0	0
B3011502	VANCOUVER		· · · · · · · · · · · · · · · · · · ·	03/15/2013		590,209		0		0	0	0	5, 142		0	0	0
B3072902	VANCOUVER	WA		09/18/2013		268,293	0	0	0	0	0	0	3,535	3,535	0	0	0
B4043003	VANCOUVER	WA		06/23/2014		415, 119	0	0	0	0	0	0	4,993	4,993	0	0	0
B4043003-1	VANCOUVER	WA		09/08/2015		285,289	0	0	0	0	0	0	3,404		0	0	0
B4071703	VANCOUVER	WA	.	09/19/2014		1,029,652	0	0	0	0	0	ļ0	2,654		0	0	0
B4102901 B5111204	VANCOUVER		·	01/05/2015	····-	1,378,270 494,506	0	0	ļ0	0	· 0		16,464		0	ļ0	ļ0
B6030705	VANCOUVER			05/17/2016		611,044	o	n	n	0 n	n	n			0 n	n	n
B6120202	VANCOUVER			05/01/2017		3,442,126	0	0	0	0	0	0	15,979	15,979	0	0	0
B6120501	VANCOUVER	WA		02/21/2017		769, 127	0	0	0	0	0	0	1,653	1,653	0	0	0
B8010902	VANCOUVER	WA		02/28/2018		2,478,258	0	0	0	0	0	0	15,544	15,544	0	0	0
B8110703	VANCOUVER	WA		02/15/2019		2,720,815	0	0	0	0	0	ļ0	14,623	14,623	0	0	0
B9073001	VANCOUVERWALLA WALLA	WA	· 	09/27/2019	···	3,493,023	0	ļ0	ļ0	0	0		20,369	20,369	0	ļ0	ļ0
A6053104 B3052009	WALLA WALLA		·	10/30/2006	····	1,007,749 209,210	0 ^	0	0	0	0		14,377	14,377	0	0	0 n
B7121502	WOODINVILLE			02/15/2018			0	0	0	0	0	0	3,402	3,402	0	0	0
B6022601	YELM	WA		03/28/2016		957,657	0	0	0	0	0	0	10,218	10,218	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012		555,213	0	0	0	0	0	0	11,025	11,025	0	0	0
B7011901	GLENDALE			04/10/2017		1,290,309	0	0	0	0	0	0	8,715		0	0	0
B5111003	GREEN BAY			02/11/2016			0	0	0	0	0	ļ0	5,807	5,807	0	0	0
B8071102 B9091704	GREEN BAY			08/31/2018		1,046,916 562,000	0	0	0	0	0	0	8,702 2,135		0	0	0
B1071902	LAKE GENEVA	wi	·	10/11/2011		529,794	0 n	n	n	U	n	n	4,920		0 n	n	n
B/0/0801	MAD I SON	WI		05/20/2011		3 006 281	٥٥	0	0		n	0	24,460		n		0

SCHEDULE B - PART 3

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

				Showing A	All Mortgage Lo	oans DISPO	SED, Transf										
1	Location	ı	4	5	6	7		Change	e in Book Value	e/Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
	_					Recorded	_		Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	I lana alian d	0				T-4-1 [:	Excluding		Exchange	Realized	Total
							Unrealized	Current	_ Than-	Capitalized	Change	Total Foreign					
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
B7061201	MADISON	WI		09/01/2017		1, 167, 982	0	0	0	0	0	0	7,306	7,306	0	0	0
B9051502	MADISON	WI		07/30/2019		1,723,010	0	0	0	0	0	0	13,839	13,839	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		1,214,200	0	0	0	0	0	0	14,039	14,039	0	0	0
B7042401	MEQUON	WI		06/30/2017		1,388,940	0	0	0	0	0	0	8,846		0	0	0
A2083002	MILWAUKEE	WI		12/12/2002		159,807	0	0	0	0	0	0	6,844	6,844	0	0	0
A6082103	MILWAUKEE	WI		10/17/2006		262,949	0	0	0	0	0	0	2,409	2,409	0	0	0
B5082801	MILWAUKEE	WI		12/15/2015		1,388,888	0	0	0	0	0	0	9,878	9,878	0	0	0
B6092603	MILWAUKEE	WI		12/15/2016		1,149,237	0	0	0	0	0	0	2,660	2,660	0	0	0
A4091601	NEW RICHMOND	WI		11/18/2004		347,051	0	0	0	0	0	0	10,769	10,769	0	0	0
B3012802	OSHKOSH	WI		05/22/2013		730,427	0	0	0	0	0	0	10,032	10,032	0	0	0
B2102602	PORTAGE	WI		01/25/2013		2,434,029	0	0	0	0	0	0	18,992	18,992	0	0	0
W8062602	SOUTH MILWAUKEE	WI		07/31/2018		10,436,000	0	0	0	0	0	0	9,667	9,667	0	0	0
B6072704	STURTEVANT	WI		09/14/2016			0	0	0	0	0	0	6,490	6,490	0	0	0
B8071101	WAUNAKEE	WI		08/31/2018		789,431	0	0	0	0	0	0	6,562	6,562	0	0	0
A7041801	LARAMIE	WY		07/10/2007		222,321	0	0	0	0	0	0	5,765	5,765	0	0	0
0299999. Mortgages wit	h partial repayments					5,583,062,427	0	0	0	4,397,153	4,397,153	0	116,427,783	116,427,783	0	0	0
C0031211	MESA	AZ		06/16/2020	07/10/2020	0	0	0	0	0	0	0	1,075,000	1,075,000	0	0	0
C0031307	SCOTTSDALE	AZ		06/10/2020	07/10/2020	0	0	0	0	0	0	0	3, 100,000	3, 100,000	0	0	0
C0041301	OAKLAND	CA		07/01/2020	08/11/2020	0	0	0	0	0	0	0	2,250,000	2,250,000	0	0	0
C0031304	SAN DIEGO	CA		06/11/2020	07/10/2020	0	0	0	0	0	0	0	1,650,000	1,650,000	0	0	0
C0031209	SAN MARCOS	CA	ļ	06/02/2020	07/10/2020	0	0	0	0	0	0	0	750,000	750,000	0	0	0
C0042802	SANTA ROSA	CA		07/21/2020	08/11/2020	0	0	0	0	0	0	0	2,400,000	2,400,000	0	0	ļ0
C0050102	ATLANTA	GA		07/22/2020	08/11/2020	0	0	0	0	0	0	0	760,000	760,000	0	0	0
C0050104	INDIANAPOLIS	IN		06/30/2020	07/10/2020	0	0	0	0	0	0	0	1,355,938	1,355,938	0	0	0
C0050804	MANCHESTER	NH		07/17/2020	08/11/2020	0	0	0	0	0	0	0	3,400,000	3,400,000	0	0	ļ0
C0051809	LAS VEGAS	NV	ļ	07/29/2020	08/11/2020	0	0	0	0	0	0	0	1,075,000	1,075,000	0	0	ļ0
C0042402	MEMPHIS	TN		06/30/2020	07/10/2020	0	0	0	0	0	0	0	1, 125,000	1, 125,000	0	0	ļ0
C0030903	BAYTOWN	TX		06/04/2020	07/10/2020	0	0	0	0	0	0	0	6,487,500	6,487,500	0	0	ļ0
C0052903	KILLEEN	L		07/21/2020	08/11/2020	0	0	0	0	0	0	0	2,200,000	2,200,000	0	0	<u> </u> 0
0399999. Mortgages dis	posed					0	0	0	0	0	0	0	27,628,438	27,628,438	0	0	0
0599999 - Totals						5,665,333,802	0	0	0	4,399,231	4,399,231	0	225,822,662	225,822,662	0	0	0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation							
					and						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbo	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	Raymond James Fund 38	St Petersburg	FL	Raymond James & Associates		03/06/2012		0	1,854	0	0	4.878
	CREA Fund 31	Indianapolis	IN	City Real Estate Advisors, Inc.		01/11/2013		0	3,254,707	Ω	Ω	99.990
	Michel Countryside 22	Boston	MA	Michel Associates, Ltd.		11/24/2014		0	406,899	Ω	Ω	84.654
	Garnet Fund 46	Dover	DE	AEGON USA Realty Advisors, LLC		04/01/2016		0	1,422,657	0	0	99.990
	R4 Jax	New York	NY	R4 Jax Housing Partners, LLC		10/23/2018		0	1,816,396	0	0	44.440
	CREA Fund 32	Indianapolis	IN	City Real Estate Advisors, Inc.		07/09/2020		105,773	0	0	0	24.811
	CREA Fund 54	Indianapolis	IN	City Real Estate Advisors, Inc.		07/09/2020		475,054	0	0	Ω	7.529
	R4 CA I	New York	NY	R4 Capital		07/09/2020		486,820	0	0	0	44.207
	R4 CA III	New York	NY	R4 Capital		07/09/2020		416,077	0	0	0	19.340
	WNC Fund 9	Irvine	CA	WNC & Associates		07/09/2020		269,639	0		Ω	10.752
	WNC Fund 11	Irvine	CA	WNC & Associates		07/09/2020		374,570	Ω	Ω	Ω	33.416
3799999. Non-	Guaranteed Federal Low Income Housing Tax Credit -	Unaffiliated						2,127,933	6,902,513	0	0	XXX
000000-00-0	USB NMTC 2020-4	St Louis	MO	U.S. Bancorp Community Development Corporation		08/07/2020		5,000,000	0	Ω	Ω	100.000
4699999. Any (Other Class of Assets - Unaffiliated							5,000,000	0	0	0	XXX
4899999. Total	- Unaffiliated							7,127,933	6,902,513	0	0	XXX
4999999. Total	- Affiliated	·		·				0	0	0	0	XXX
5099999 - Tota	ls	·		<u>-</u>				7,127,933	6,902,513	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in	Foreign	Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying		Consid-	on	(Loss) on		ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	PNC Fund 46	Louisville	KY	PNC Real Estate	06/15/2011		2,249,491	0	0	0	0	0	0	0	88,213	0	0	0	0
3799999. Non	-Guaranteed Federal Low Income	Housing Tax Credit - Unaffil	iated				2,249,491	0	0	0	0	0	0	0	88,213	0	0	0	0
	al - Unaffiliated						2,249,491	0	0	0	0	0	0	0	88,213	0	0	0	0
4999999. Tota	al - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
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							t												
							†												
5099999 - Tot	tals				•		2,249,491	0	0	0	0	0	0	0	88,213	0	0	0	0

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Designation and Admini-
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	strative Symbol
	ADERO USD TXBL	roreign	09/25/2020	RBC CAPITAL MARKET CORP	SIUCK	2,285,000	2,285,000	Dividends) IFE
	LOOSA CITY BOE		09/01/2020	PIPER JAFFRAY, INC.		3,000,000	3,000,000		1FE
	Bonds - U.S. Political Subdivisions of States, Territories and Posses	sions	00 (07 (0000	GOLDMAN SACHS & COMPANY		5,285,000	5,285,000	0	
	UNIY-D		08/27/2020 08/27/2020	GOLDMAN SACHS & COMPANY		2,000,000 2,000,000	2,000,000 2,000,000) 1FE) 1FE
167593-T3-6 CHICAG	GO-D-ARPT REV		09/25/2020	JEFFERIES & CO., INC.		2,000,000	2,000,000	0	1FE
	GO-D-ARPT REV		09/25/2020			2,000,000 1,000,000	2,000,000 1,000,000	 n) 1FE
16772P-CL-8 CHICAG	GO TRANSIT AUTH		09/03/2020	VARIOUS		2,027,780	2,000,000	308	1FE
	S AREA RAPID-C		09/04/2020	WELLS FARGO BANK		1,445,333	1,420,000	10,885	
	PA WTR AUTH WTR		09/29/2020	PNC CAPITAL MARKETS		1,495,000 1,000,000	1,495,000 1,000,000) 1FE) 1FE
341271-AF-1 FLORII	DA ST BRD OF ADM		09/03/2020	BANK OF AMERICA - MERRIL LYNCH		7,032,760	7,000,000	0	1FE
	ILIN CNTY OH CONV WTRWKS AUTH-B		09/02/2020 09/02/2020	BANK OF AMERICA - MERRIL LYNCH		2,000,000 6,960,875	2,000,000 7,000,000	0) 1FE
	ORD CO MET DT -		08/13/2020	GOLDMAN SACHS & COMPANY		1,985,000	1,985,000	0	
469487-SB-9 JACKS	ONVILLE FL SPL R		08/19/2020	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	1FE
	CENTRAL IN-TXBL CENTRAL IN-TXBL		09/03/2020 09/03/2020	RAYMOND JAMES & ASSOCIATES RAYMOND JAMES & ASSOCIATES		1,000,000 1,000,000	1,000,000	0) 1FE
546589-S5-2 LOUIS	VILLE & JEFFERSO		09/23/2020	WELLS FARGO BANK		6,878,970	7,000,000	0	1FE
	.TH&HGR EDUCTNL-D		07/16/2020	VARIOUS		5,017,860 6,000,000	5,000,000 6,000,000	0	1FE
	CHUSETTS ST SCH		09/30/2020	JEFFERIES & CO., INC.		9,059,850	9,000,000	0) IFE
591745-7C-2 MET A	NTLANTA RAPID-B		09/10/2020	BARCLAYS CAPITAL INC FIXED		9,670,000	9,670,000		1FE
	GAN ST BLDG AUTH	-	09/16/2020 07/24/2020	. JEFFERIES & CO., INC. MORGAN STANLEY & COMPANY		7,544,450	7,500,000 5,000,000	263	1FE
	SYLVANIA ST UNIV		07/07/2020	BARCLAYS CAPITAL INC FIXED			1,000,000	9,730	
	OF MORROW OR TRA		07/07/2020	BANK OF AMERICA - MERRIL LYNCH		2,558,400	2,500,000	2,472	
	IN AUTH-TXBL		08/20/2020 09/11/2020	- RBC CAPITAL MARKET CORP		4,400,000 1,450,000	4,400,000 1,450,000		1FE
783186-UJ-6 RUTGEI	RS NJ ST UNIV		07/24/2020	BARCLAYS CAPITAL INC FIXED		2,774,750	2,500,000	19,756	1FE
	RS NJ ST UNIV		08/05/2020	BARCLAYS CAPITAL INC FIXED		1,200,000	1,200,000	0	"
	I DAKOTA-A-REF		08/12/2020 08/12/2020	PIPER JAFFRAY, INC.		1,000,000	1,000,000		1FE
	Bonds - U.S. Special Revenues					101,537,968	101,120,000	45,626	
	A HEALTHCARE CO INC		09/29/2020	BANK OF AMERICA - MERRIL LYNCH		1,015,000	1,015,000	0	4FE
	TE INC		08/03/2020	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		5,000,000 3,000,000	5,000,000 3,000,000	 0	1FE 2FE
031162-CR-9 AMGEN	I INC		09/08/2020	VARIOUS		4,311,880	4,000,000		2FE
	NA PUBLIC SERVICE : 2006-HE4 M1		09/08/2020 07/27/2020	BANK OF AMERICA - MERRIL LYNCH		1,992,180	2,000,000	0	1FE
	: 2000-nE4 MT		09/30/2020	U.S. BANCORP INVESTMENTS, INC.		3,000,000	27	0) 1FE
05493A-AG-5 BFLD :	2020-EYP B		09/30/2020	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0	1FE
	PARTNERS INC		07/08/2020 07/23/2020	GOLDMAN SACHS & COMPANY GOLDMAN SACHS & COMPANY		1,996,040 571,000	2,000,000 571,000		2FE 4FE
	2014-R2 2A2		09/28/2020	CAPITALIZED INTEREST		5,142	5,142) 1FM
	X 2005-9 26A1		08/01/2020	CAPITALIZED INTEREST		5	5		4FM
	STONE HOLDINGS FINA CASCADE COMPANY		09/22/2020 07/30/2020	BANK OF AMERICA - MERRIL LYNCH			1,000,000 1,505,000		1FE 3FE
09951L-AA-1 B00Z	ALLEN HAMILTON INC		08/17/2020	VARIOUS		2,633,958	2,605,000	0	3FE
	IP MARKETS AMERICA		08/27/2020	VARIOUS		4,134,634	4,174,000 403,000		1FE
	S CO/THE		07/07/2020 08/10/2020	JP MORGAN CHASE			4,000,000		3FE 2FE
12563L-AN-7 CLIF	2020-1A A		09/16/2020	VARIOUS		5,008,454	5,000,000	0	1FE
	VISION LIGHTPATH	-	09/18/2020	GOLDMAN SACHS & COMPANY		1,826,783 2,574,726	1,827,000 2,564,000	0) 4FE) 3FE
166756-AH-9 CHEVR	ION USA INC		08/10/2020	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0) 1FE
16876A-AC-8 CHILD	RENS HOSPITAL MEDI		09/29/2020	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000		1FE
	NMATER PAPER CORP	.	09/29/2020	VARIOUS		2,527,264 3,975,440	2,500,000 4,000,000	3,405	5 3FE) 1FE
	RCIAL METALS CO		07/10/2020	UBS PAINE WEBBER				1,521	

SCHEDULE D - PART 3

			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
									and
					Number of			Paid for Accrued	Admini-
					Number of				-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
22282E-AJ-1	COVANTA HOLDING CORP		09/03/2020	VARIOUS		2,659,160	2,624,000	674	4FE
231021-AS-5	CUMITINS INC		08/17/2020	CITIGROUP GLOBAL MARKETS		2,980,140	3,000,000	0	1FE.
23166M-AA-1	CUSHMAN & WAKEFIELD US		08/06/2020	JP MORGAN CHASE		184.245	173.000	2.530	
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN		09/23/2020	VARIOUS		3,956,470	4,000,000		3FE
23311R-AA-4	DCP_MIDSTREAM_OPERATING		07/08/2020	VARIOUS		629.095	673,000	14,391	
23357*-AQ-4	DTE GAS CO		08/26/2020	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		8,000,000	8,000,000		1FE
	DEFT 2020-2 C		09/15/2020	RBC CAPITAL MARKET CORP		1,323,784	1,324,000		1FE
253657-AA-8	DIEBOLD NIXDORF INC		07/09/2020	VARIOUS		1,391,595	1,385,000		4FE.
266233-AH-8	DUQUESNE LIGHT HOLDINGS		09/17/2020	VARIOUS		3.004.930	3,000,000		2FE.
291011-BM-5	EMERSON ELECTRIC CO		07/07/2020	MORGAN STANLEY & COMPANY		2,641,730	2.564.000	13.710	
29260F-AE-0	ENDEAVOR ENERGY RESOURCE		09/24/2020	VARIOUS		1,638,758	1,651,000	14, 147	
29261A-AE-0	ENCOMPASS HEALTH CORP		09/30/2020	SUNTRUST-T CAPITAL		753.000	753,000		4FE.
29272W-AD-1	ENERGIZER HOLDINGS INC		09/22/2020	VARIOUS		2,092,579	2,090,000		4FE
302445-AE-1	FLIR SYSTEMS INC		09/08/2020	VARIOUS		4.062.640	4,000,000	5. 139	
33767D-AB-1	FIRSTCASH INC		09/08/2020	JEFFERIES & CO INC.		2,040,138	2,008,000		3FE
35805B-AB-4	FRESENIUS MEDICAL CARE A		09/09/2020	JP MORGAN CHASE		2,990,970	3,000,000		2FE
366651-AE-7	GARTNER INC		09/14/2020	VARIOUS	<u> </u>	2,771,776	2,760,000		3FE
37045X-DA-1	GENERAL MOTORS FINL CO		08/17/2020	BARCLAYS CAPITAL INC FIXED		1,995,560	2,000,000		2FE
37255L-AA-5	GENWORTH MORTGAGE HLDING		08/25/2020	VARIOUS		1,808,458	1,777,000		3FE
375558-BS-1	GILEAD SCIENCES INC		09/23/2020	VARIOUS		3,981,270	4,000,000		1FE
378272-AY-4	GLENCORE FUNDING LLC		09/02/2020	GOLDMAN SACHS & COMPANY			2,000,000		2FE
38217T-AA-3	GOODG 2020-1A A		09/02/2020	DEUTSCHE BANC		6,496,749			1FE
38937L-AA-9	GRAY OAK PIPELINE LLC		09/11/2020	MIZUHO SECURITIES USA INC		2,997,660	3,000,000		2FE
38937L-AC-5	GRAY OAK PIPELINE LLC		09/11/2020	TD SECURITIES (USA) LLC					2FE
410867-AG-0	HANOVER INSURANCE GROUP		09/11/2020	MORGAN STANLEY & COMPANY		998,680	1,000,000		2FE
417558-AA-1	HARVEST MIDSTREAM I LP		08/19/2020	RBC CAPITAL MARKET CORP					
417558-AA-1	HAT HOLDINGS I LLC/HAT		08/07/2020	JP MORGAN CHASE		3,066,170 		8,701	3FE
418751-AD-5	HAT HOLDINGS I LLC/HAT			MORGAN STANLEY & COMPANY	······	741,510	749,000		3FE
427866-BB-3	HERSHEY COMPANY		09/08/2020	FIFTH THIRD SECURITIES		5,587,650	5,000,000	49,913	
43283Q-AB-6	HILTON GRAND VACA LLC/IN		08/04/2020	CITIGROUP GLOBAL MARKETS		1,006,028	987,000	10,231	
435765-AH-5	HOLLY NRG PRTNR/FIN CORP		09/01/2020	BONY/TORONTO DOMINIONS SECURIT		3,015	3,000		3FE
466313-AK-9	JABIL INC		07/06/2020	BNP PARIBUS		992,780	1,000,000		2FE
47010L-AA-0	JAGUAR HL / PPDI		07/10/2020	VARIOUS		1,789,815	1,724,000	9, 134	
47233J-DX-3	JEFFERIES GROUP LLC		09/30/2020	VARIOUS		3,976,870	4,000,000	0	2FE
48252M-AA-3	KKR GROUP FINAN CO VIII		08/18/2020	VARIOUS		3,981,260	4,000,000	0	1FE
488401-AC-4	KEMPER CORP		09/25/2020	VARIOUS		4,984,420	5,000,000		2FE
501797-AW-4	L BRANDS INC		09/23/2020	JP MORGAN CHASE			951,000		4FE
531546-AB-5	LIBERTY UTILITIES FIN		09/16/2020	VARIOUS		4,993,450	5,000,000		2FE
539830-BQ-1	LOCKHEED MARTIN CORP		09/25/2020	VARIOUS		6,572,227	6,204,000	61,998	
571676-AN-5	MARS INC		07/13/2020	JP MORGAN CHASE	ļ ļ	4,998,400	5,000,000	0	
574599-BP-0	MASCO CORP		09/09/2020	JP MORGAN CHASE	ļ ļ	2,997,810	3,000,000		2FE
603158-AA-4	MINERALS TECHNOLOGIES IN		08/19/2020	JP MORGAN CHASE		628,378	602,000	3,445	
620076-BT-5	MOTOROLA SOLUTIONS INC		08/25/2020	FIFTH THIRD SECURITIES		2,991,090	3,000,000	2,492	
645869-H*-2	NEW JERSEY NATURAL GAS COMPANY		09/01/2020	PNC CAPITAL MARKETS	ļ ļ	2,000,000	2,000,000	0	
649840-CR-4	NY STATE ELECTRIC & GAS		09/01/2020	AMHERST PIERPONT SECURITIES LLC	ļ l	1,706,723	1,587,000	24,440	
65409Q-BD-3	NIELSON FINANCE LLC		09/10/2020	JP MORGAN CHASE		1,299,000	1,299,000		4FE
65409Q-BF-8	NIELSON FINANCE LLC		09/25/2020	VARIOUS	L l	2,077,486	2,051,000	317	4FE
665228-H#-2	NORTHERN ILLINOIS GAS COMPANY		08/31/2020	PNC CAPITAL MARKETS	ļ [1,000,000	1,000,000		1FE
66765R-CH-7	NORTHWEST NATURAL GAS CO		09/16/2020	MESIROW CAPITAL MARKETS	ļ l	1, 155, 730	1,000,000	9,995	1FE
668138-AA-8	NORTHWESTERN MUTUAL LIFE		08/28/2020	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,285,160	2,000,000	32,297	
67059T-AG-0	NUSTAR LOGISTICS LP		09/09/2020	CITIGROUP GLOBAL MARKETS		1,066,513	1,061,000		3FE
67059T-AH-8	NUSTAR LOGISTICS LP		09/17/2020	VARIOUS		1,627,529	1,594,000		3FE
67079B-AD-2	NUTRITION & BIOSCIENCES		09/09/2020	VARIOUS		3,015,860	3,000,000		2FE
677050-AP-1	OGLETHORPE POWER CORP		08/17/2020	VARIOUS		2,967,620	3,000,000		2FE.
682189-AQ-8	ON SEMICONDUCTOR CORP		08/19/2020	VARIOUS		1,834,931	1,825,000		3FE
682441-AB-6	ONEAMERICA FINL PARTNERS		09/14/2020	VARIOUS		6.078.870	6,000,000		2FE
688225-AH-4	OSHKOSH CORP		07/06/2020	SUN TRUST		3,050,010	3,000,000	34,100	
694476-AE-2	PACIFIC LIFECORP		09/10/2020	VARIOUS			7,000,000	0	1FE
70052L-AB-9	PARK INTERMED HOLDINGS		09/17/2020	VARIOUS		2,654,423	2,635,000	197	4FE
702130-AA-2	PARTNERS HEALTHCARE SYSTEM, INC.		08/17/2020	VARIOUS BROKERS		406,296	2,035,000		1FE
70339P-AA-7	PATTERN ENERGY OP LP/PAT			RBC CAPITAL MARKET CORP	·····	3,466,820	3,430,000		3FE
10000F-MM-1	FATILING ENERGY OF EF/FAT			NDO ONFITAL MANNET CONF	ļ				UI E

	-		Show All	Long-Term Bonds and Stock Acquired During the Current Quarte		T			1
1	2	3	4	5	6 Number of	7	8	9 Paid for Accrued	10 NAIC Designation and Admini-
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	strative Symbol
711123-C#-4	Description THE PEOPLES GAS LIGHT & COKE COMPANY	Foreign	07/29/2020	SEAPORT GROUP SECURITIES	Stock	5,750,000	5,000,000	32,951	Symbol
71427Q-AC-2	PERNOD RIC INTL FIN LLC		09/28/2020	VARIOUS		4,883,440	5,000,000	0	2FE
74151#-AM-0	PRICEWATERHOUSECOOPERS LLP		09/09/2020	U S BANCORP INVESTMENTS, INC		8,000,000	8,000,000	0	1FE
74151#-AN-8 74353*-AA-6	PRICEWATERHOUSECOOPERS LLP		09/09/2020 .09/24/2020	U S BANCORP INVESTMENTS, INC		3,000,000	3,000,000	0	1FE
74353^-AA-6	AMAZON - PROJECT WILLIAM (EL PASO, TX) PUB SVC NEW HAMP		09/24/2020	WELLS FARGO BANK		3,750,000 1,983,040	3,750,000 2,000,000	 N	1FE
74762E-AF-9	QUANTA SERVICES INC		09/17/2020	BANK OF AMERICA - MERRIL LYNCH		2,989,890	3,000,000	0	2FE
74841C-AA-9	QUICKEN LOANS LLC/QUICKN		09/10/2020	JP MORGAN CHASE		1,730,026	1,731,000	0	3FE
75513E-AT-8 75513E-AZ-4	RAYTHEON TECHNOLOGIES RAYTHEON TECHNOLOGIES		06/10/2020 06/10/2020	DIRECT FROM ISSUER DIRECT FROM ISSUER		(4,020,060) (5,522,337)	(3,880,000)	(48,611	
75513E-AZ-4	RAYTHEON TECHNOLOGIES		06/10/2020	DIRECT FROM ISSUER		(1,008,889)	(4,850,000)	(102,083	
75513E-BC-4	RAYTHEON TECHNOLOGIES		06/10/2020	DIRECT FROM ISSUER		(3,068,747)	(2,910,000)	(53,958	
75886F-AE-7	REGENERON PHARMACEUTICAL		08/07/2020	GOLDMAN SACHS & COMPANY		4,994,900	5,000,000	0	2FE
759509-AG-7	RELIANCE STEEL & ALUM		08/04/2020	VARIOUS VARIOUS		3,007,260	3,000,000	358	2FE
78081B-AC-7 78403D-AP-5	ROYALTY PHARMA PLC SBA TOWER TRUST		08/24/2020	WARTOUS		3,943,260	4,000,000 2,000,000	0 	۵۱ ۲۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰
784054-AD-0	SCFET 2020-1A B		09/01/2020	VARIOUS		5,271,537		2.357	
78409V-AR-5	S&P GLOBAL INC		08/10/2020	GOLDMAN SACHS & COMPANY		2,952,810	3,000,000	0	1FE
78490D-AB-0	SOFI 2018-C A2FX		07/17/2020	DEUTSCHE BANC		5,223,438	5,000,000	12,964	
830867-AA-5 832248-BC-1	DELTA AIRLINES/SKYMILES LINES/SKYMILES		09/16/2020 09/10/2020	GOLDMAN SACHS & CO		1,000,000	1,000,000 3,500,000	0	2FE
832248-BC-1 83401A-AB-4	SOFT 2018-D A2FX		09/10/2020	DEUTSCHE BANC		3,481,200 2,131,280	2,027,000	2,432	3FE
84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE		07/14/2020	BANK OF AMERICA - MERRIL LYNCH		2,000,000	2,000,000	2, 402	
853496-AH-0	STANDARD INDUSTRIES INC		08/11/2020	BANK OF AMERICA - MERRIL LYNCH		3,423,040	3,410,000	0	
87612B-BG-6	TARGA RESOURCES PARTNERS		07/20/2020	CITIGROUP GLOBAL MARKETS		207,030	206,000		3FE
87612B-BR-2	TARGA RESOURCES PARTNERS		08/11/2020 09/14/2020	WELLS FARGO BANKS FIFTH THIRD SECURITIES		2,705,261	2,703,000		3FE
882384-AD-2 89469A-AD-6	TEXAS EASTERN TRANSMISSI TREEHOUSE FOODS INC		09/14/2020	JP MORGAN CHASE		1,099,800 626,000	1,016,000 626,000	6,025	4FE
91412N-BE-9	UNIVERSITY OF CHICAGO		08/26/2020	JP MORGAN CHASE		2.000.000	2.000.000	0	1FE
914906-AU-6	UNIVISION COMMUNICATIONS		09/09/2020	VARIOUS		2,649,245	2,637,000	39,732	
91832V-AA-2	VOC ESCROW LTD		09/18/2020	WELLS FARGO BANKS		1,441,750	1,600,000	7,640	
92203#-AV-0 92203#-AW-8	THE VANGUARD GROUP INC		08/19/2020 08/19/2020	JP MORGAN CHASE JP MORGAN CHASE		2,000,000 9,000,000	2,000,000 9,000,000	0	1FE
92203#-AW-8 92212K-AB-2	VDC 2020-1A A2		08/19/2020	GUGGENHEIM		2,000,000	2,000,000		1FE
92535V-AF-9	VBTOW 2020-2A A		09/17/2020	GUGGENHE I M		2,000,000	2,000,000	0	1FE
92855H-AA-3	VSLR 2020-1A A		09/25/2020	CREDIT SUISSE		2,999,478	3,000,000	0	1FE
98459H-AA-0	YALE-NEW HAVEN HLTH SRVC		08/11/2020	CITIGROUP GLOBAL MARKETS		2,500,000	2,500,000	0	1FE
98877D-AC-9 00909U-AA-3	ZF NA CAPITAL AIR CANADA 2020-28 PTT	Λ	07/28/2020 09/09/2020	CITIGROUP GLOBAL MARKETS		1,669,188 1,000,000	1,571,000 1,000,000	18,863	3FE 2FE
14739L-AB-8	CASCADES INC/USA INC	A	09/09/2020	VARIOUS VARIOUS					
30575F-AA-6	FAIRSTONE FINANCIAL INC	A	08/24/2020	IMPERIAL CAPITAL		443,063	425,000	3,812	
443628-AH-5	HUDBAY MINERALS INC	A	09/09/2020	BARCLAYS CAPITAL INC FIXED		687,000	687,000		4FE
CO104@-AA-8	AIRBUS CANADA LIMITED PARTNERSHIP	A	07/21/2020	JP MORGAN CHASE		5,000,000	5,000,000	ō	1FE
00973R-AG-8 01748T-AB-7	AKER BP ASA ALLEGION PLC	ח	09/23/2020	JP MORGAN CHASE CANTOR FITZGERALD, LP		1,995,560 4.410.040	2,000,000 4.000.000		3FE
03332D-AA-2	ANCHE 2020-12A A1	D	09/06/2020	RAYMOND JAMES & ASSOCIATES					1FE
034863-AX-8	ANGLO AMERICAN CAPITAL	D	09/08/2020	GOLDMAN SACHS & COMPANY		990,950	1,000,000	0	2FE
05523R-AE-7	BAE SYSTEMS PLC	D	09/08/2020	BARCLAYS CAPITAL INC FIXED		3,941,480	4,000,000	0	2FE
05583J-AH-5 09204G-AA-7	BPCE SA	D	09/29/2020	WELLS FARGO BANK		2,000,000	2,000,000		1FE
09204G-AA-7 09659W-2M-5	BLACK 2019-2A ATA BNP PARIBAS	D	07/20/2020 .09/23/2020	BNP PARIBUS		3,932,174	4,056,763 3,000,000	24,000	1FE 2FE
13323A-AB-6	CAMELOT FINANCE SA	D	09/23/2020	BANK OF AMERICA - MERRIL LYNCH		407, 158		6,866	
23291K-AJ-4	DH EUROPE FINANCE II	D	09/30/2020	JP MORGAN CHASE		5,574,400	5,000,000	61,840	2FE
26876F-AC-6	ENV ENERGY HOLDINGS LTD	D	09/17/2020	ANZ SECURITIES, INC.		3,983,260	4,000,000	292	2FE
381741-AC-1	GCBDC 2020-1A A1 HSBC HOLDINGS PLC	υ	08/07/2020	WELLS FARGO BANKS		3,000,000	3,000,000	0	1FE
404280-CH-053948K-AA-7	HSBC HOLDINGS PLC	ט	09/01/2020	CITIGROUP GLOBAL MARKETS BARCLAYS CAPITAL INC FIXED		2,115,500 1,499,368	2,000,000 1,500,000	14,082	1FE
55822A-AA-5	MDPK 2020–20F A	D	07/16/2020	JP MORGAN CHASE		1,499,300	10,000,000	0	1FE
56165E-AC-6	GLGU 2018-2A A2R	D	09/25/2020	BAIRD, RW		3,920,000	4,000,000		1FE
606822-BU-7	MITSUBISHI UFJ FIN GRP	D	07/13/2020	MITSUBISHI		3,000,000	3,000,000	0	1FE
60687Y-BL-2	MIZUHO FINANCIAL GROUP	I D	09/01/2020	MIZUHO SECURITIES USA INC	1	3.000.000	3.000.000	0	1FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
									and
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
65535H-AS-8 NOMURA HOLDINGS	INC	D	07/07/2020	JEFFERIES & CO., INC.		999,820	1,000,000	0	2FE
67091G-AE-3 OCI NV		D		BARCLAYS CAPITAL INC FIXED		1,000,000	1,000,000	0	3FE
822582-CH-3 SHELL INTERNATI 88556L-AE-6 THREE GORGES FI	ONAL FIN	D	09/10/2020	RBC CAPITAL MARKET CORP		2,148,680	2,000,000	28,708	1FE
89400P-AK-9 TRANSURBAN FINA				VARIOUS		4,005,540 1,998,710	4,000,000 2,000,000	U	2FF
	- Industrial and Miscellaneous (Unaffiliated)	U	03/03/2020	OTITUROU GLODAL WARRETO	-	386.718.527	383.536.233	443.221	LI L
8399997. Total - Bonds - Pa	1 /					493.541.495	489.941.233	488.847	XXX
8399998. Total - Bonds - Pa						XXX	XXX	XXX	XXX
8399999. Total - Bonds	ait 5							488.847	XXX
	Otania Darto					493,541,495	489,941,233	488,847	
8999997. Total - Preferred S						0	XXX	0	XXX
8999998. Total - Preferred S						XXX	XXX	XXX	XXX
8999999. Total - Preferred S						0	XXX	0	XXX
99C000-02-5 FHLB DES MOINES			09/30/2020	DIRECT FROM ISSUER	12,717.000	1,271,700		0	
	on Stocks - Industrial and Miscellaneous (Unaffiliate	d) Other				1,271,700	XXX	0	XXX
9799997. Total - Common S						1,271,700	XXX	0	XXX
9799998. Total - Common S	Stocks - Part 5					XXX	XXX	XXX	XXX
9799999. Total - Common S	Stocks					1,271,700	XXX	0	XXX
9899999. Total - Preferred a	and Common Stocks					1,271,700	XXX	0	XXX
9999999 - Totals						494,813,195	XXX	488,847	XXX

					Show All Lor	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed of	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
								-		11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Disposal	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion		13)	Value	Disposal	Disposal	Disposal	Disposal	Year	Date	Symbol
	PETROLEOS MEXICANOS, M/W SR UNSECURED	- 5	07/06/2020	PRIOR YEAR INCOME	SIUCK	eration	rai value	CUSI	value	(Decrease)	Accretion	nized	13)	value	Date	Disposai	Disposai	Disposai		12/20/2022	Syllibol
71654Q-BF-8	PETROLEOS MEXICANOS, M/W UNSECURED		07/06/2020	PRIOR YEAR INCOME			ν	ν	ν	0				0					(16)	12/20/2022	1
10014 51 0	TETTOLEGO MEXTOTITOG, M/ II GROEGO IED	J	017 007 2020	SINKING FUND REDEMPTION															(1)		
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE	C	07/15/2020			16,149	16, 149	16 , 149	16, 149	0	0	0	0	0	16, 149	0	0	0	188	.01/15/2022	. 1
				SINKING FUND REDEMPTION																	
802722-AA-6	SANTA ROSA LEASING LLC, SECURED, SINKABLE		08/15/2020			25,277	25,277	25,277	25,277	0	0	0	0	0	25,277	0	0	0	321	.08/15/2024	. 1
000700 44 0	LILANU MON 07004 OFGUPED CLARADIE MAIN		00 (00 (0000	SINKING FUND REDEMPTION		00.057	00.057	00 057	00.057				0		00.057				4 404	40 (00 (0004	
	ULANI MSN 37894, SECURED, SINKABLE, M/W		09/20/2020			86,957	86,957	86,957	86,957	0	0	0	0	0	86,957	0	0	U	1,424	12/20/2024	VVV
	Subtotal - Bonds - U.S. Governments	IA I	07/00/0000	MATIRITY		128,383	128,383	128,383	128,383	0	0		0		128,383	0		0	1,910	XXX	XXX
	PROVINCE OF QUEBEC, NOTE		07/29/2020	MAIUHIIY		2,000,000	2,000,000	1,992,140	1,999,469	0	531				2,000,000	0					. 1FE
	Subtotal - Bonds - All Other Governme OR ST-TXB-ST BOE, SERIES B. MV CALL		08/01/2020	MATURITY		2,000,000	2,000,000	1,992,140	1,999,469	0	531		531 0	0	2,000,000	0	0	0	70,000 89,220	XXX .08/01/2020	XXX 1FE
	UTAH ST BUILD AMERICA BONDS-SER B		08/01/2020	MATURITY		2,500,000	2,500,000	2,000,000	2,000,000	 N	9.569	n	9.569	 N	2,500,000	0	0 n	n		.08/01/2020	. 1FE
	Subtotal - Bonds - U.S. States, Territor					4.500.000	4.500.000	4.348.950	4,490,431	0	9.569	0		0	4.500.000	0	0	0	171.445	XXX	XXX
	KAUAI CNTY-TXB-A, GEN OBLIG BOND		08/01/2020			1,000,000	1,000,000	1,000,000	1,000,000	0	0			0	1,000,000	0					. 1FE
	Subtotal - Bonds - U.S. Political Subdiv				essions	1,000,000	1,000,000	1,000,000	1,000,000	0	0		0		1,000,000	0	0	0	43,860	XXX	XXX
3128LX-GZ-7			09/01/2020	MBS PAYDOWN		8,384	8,384	8,282	8,382	0	2	0	2	0	8,384	0	0	0	62	11/01/2035	1
312935-XY-0	FG A88795		09/01/2020	MBS PAYDOWN		4,594	4,594	4,531	4,593	0	1	0	1	0	4,594	0	0	0	38	.02/01/2033	. 1
31297G-MK-4			09/01/2020	MBS PAYDOWN		6,293	6,293	6,225	6,293	0	1	0	1	0	6,293	0	0	0	53	11/01/2034	. 1
31297H-4M-8			09/01/2020	MBS PAYDOWN		1,649	1,649	1,622	1,640	0	9	0	9	0	1,649	0	0	0	14	.02/01/2035	. 1
31297T-XD-0	FG A37876		09/01/2020	MBS PAYDOWN		13,356	13,356	13,169	13,352	0	4	0	4	0	13,356	0	0	0	109	.09/01/2035	. 1
31331S-6H-1 313637-ZF-0	FEDERAL FARM CREDIT BANK, BOND		09/21/2020 09/01/2020	MATURITY		1,000,000	1,000,000 9,706	955,380 9.866	996,975 9.707	0	3,025	0	3,025	0	1,000,000 9.706			0	47,500 289	.09/21/2020	1
	FN 255553		09/01/2020	MBS PAYDOWN		10,830	10,830	10,688	10,827	0	3	0	3	0	10.830	0		0	203	.01/01/2035	1
	FN 256195		09/01/2020	MBS PAYDOWN		4,426	4.426	4.390	4,426	0	0	0	0	0	4,426	0	0	0	22	.04/01/2036	1
3137FB-TC-0	FHMS K728 X1		09/25/2020	INTEREST ONLY PAYMENT		0	0	4,954	533	0	(533)	0	(533)	0	0	0	0	0	647	.08/25/2024	. 1
	FHMS K-1510 X1		09/25/2020	INTEREST ONLY PAYMENT		0	0	227	12	0	(12)		(12)	0	0	0	0	0	16	.01/25/2034	. 1
	FHMS K-1511 X1		09/25/2020	INTEREST ONLY PAYMENT		0	0	1,274	70	0	(70)		(70)	0	0	0	0	0	88	.03/25/2034	. [1
	FHMS KG01 X1		09/25/2020 09/01/2020	INTEREST ONLY PAYMENT		0		253	16	0	(16)		(16)	0		0	0	0	25	.04/25/2029	1
31381S-CW-0 31402D-GN-4	FN 469085 FN 725705		09/01/2020	MBS PAYDOWN		935	935	1,041	11.770	0	(2)	0	(2)	0	11.775		0	u	100	.09/01/2041	1
	FN 735578		09/01/2020	MBS PAYDOWN		11,773	11,242	10.975	11,770	0		0		0	11.242	0		0	96	.06/01/2035	1
31403D-GY-9			09/01/2020	MBS PAYDOWN		7,643	7,643	7,538	7,641	0		0	2	0	7,643	0	0	0	62	.05/01/2036	1
31403D-T3-3	FN 745870		09/01/2020	MBS PAYDOWN		7,960	7,960	7 , 784	7,957	0	3	0	3	0	7,960	0	0	0	69	.10/01/2036	. 1
	FN 788519		09/01/2020	MBS PAYDOWN		20, 171	20, 171	19,903	20,160	0	11	0	11	0	20, 171	0	0	0	159	.07/01/2034	. 1
	FN 831041		09/01/2020	MBS PAYDOWN		5,493	5,493	5,371	5,491	ō	2	0	2	·····ō	5,493	0		0	39	10/01/2035	. 1
31407K-L6-4 31408F-6B-0	FN 832949FN 850566		09/01/2020 09/01/2020	MBS PAYDOWN		9,791	9,791 1,813	9,647 1,779	9,790 1,812	0	2	0	2	0	9,791 1,813	0	0	0	82	.09/01/2035	1
31408F-6B-0 31409E-FW-6	FN 868781		09/01/2020	MBS PAYDOWN		9,210		9,084	9,209	n	1	n	1	n	9,210	n	n	n	10	.01/01/2036	1
			JU, 0 1/ LULU	SINKING FUND REDEMPTION											,						
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2020			45, 119	45, 119	47,246	45, 177	0	(58)	0	(58)	0	45, 119	0	0	0	2,087	.01/15/2042	. 1FE
				SINKING FUND REDEMPTION																	
575898-DT-5	MASSACHUSETTS ST PORT		07/01/2020			35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	722	.07/01/2029	. 1FE
504740 UD 5	MICHIGAN ST UNIV-A	1.	08/15/2020	SINKING FUND REDEMPTION		95,000	95,000	05 000	95,000				0	0	95,000	0	0		0.010	.08/15/2024	1FE
394/12-06-3	MICHIGAN SI UNIV-A		J8/ 15/ 2020	CALLED BY ISSUER at		95,000	95,000	95,000	95,000	0			0	0	95,000		0		2,913	.08/15/2024	IFE
662903-MF-7	NORTH TEXAS MUNI WTR SYS BUILD AMERICA		09/03/2020	100.000		500,000	500.000	500,000	500,000	0	0	0	0	0	500.000	0	0	n	21,720	.09/01/2021	1FE
				SINKING FUND REDEMPTION				, 555, 556			[[[21,720	0, 0., 2021	
68286#-AA-6	BGS FBI WESTCHESTER		09/05/2020			51,492	51,492	51,492	51,492	0	0	0	0	0	51,492	0	0	0	1,242	.07/05/2032	. 1
	SBAP 2003-20A 1		07/01/2020	MBS PAYDOWN	l	16,554	16,554	16,223	16,551	0	3	0	3	0	16,554	0	0	0	406	.01/01/2023	. 1
	SBAP 2005-20G 1		07/01/2020	MBS PAYDOWN		20,811	20,811	19,837	20,807	0	4	0	4	0	20,811	0	0	0	494	.07/01/2025	. [1
	SBAP 2006-20A 1 SBAP 2007-20B 1		07/01/2020	MBS PAYDOWN		21,277	21,277	21,277	21,277	ō	0	ō	0	0	21,277	ō	0	ō	554	.01/01/2026	1
83162C-QV-8 83162C-SH-7	SBAP 2007-20B 1 SBAP 2009-20B 1		08/01/2020 08/01/2020	MBS PAYDOWN		11,347	11,347 72,424	11,347 72,424	11,347 72,424	0	0	0	0	0	11,347 72,424	0	0		311 1,724	.02/01/2027 .02/01/2029	1
	SBAP 2009-200 1		09/01/2020	MBS PAYDOWN		75,587	75,587			n	(104)	n	(104)	n		0	n	n	1,761	.03/01/2029	1
	SBAP 2010-20A 1		07/01/2020	MBS PAYDOWN		107.219	107.219	116.266	107.248	I	(28)	0	(28)	0	107.219	0	0	I	2.348	.01/01/2030	1

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or 0	Otherwise	Disposed o	of During t	he Current Qua	arter						
1	2	3	4	5	6	7	8	9	10				Carrying Value	1	6 17	18	19	20	21	22
										11	12	13	14	15						
													Total	Total						
												Current	Change in Fo	oreign				Bond		NAIC
												Year's	Book/ Exc	change Bo	ok/			Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted Ch	ange in Adju	sted Fore	gn		Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying E	Book Carr	ying Excha	nge Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Ad	djusted Valu	e at Ga	n Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Ca	arrying Disp	osal (Loss	on (Loss) or	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) \	/alue Da	ite Dispo	sal Disposa	Disposal	Year	Date	Symbol
	SBAP 2010-20B 1		08/01/2020 .	. MBS PAYDOWN		84,215	84,215	84,215	84,215	0	0	0	0	0	.84,215	0	0	3,520	02/01/2030	1
83162C-TK-9	SBAP 2010-20G 1		07/01/2020 .	. MBS PAYDOWN		34,769	34,769 .	34,769	34,769	0	0	0	0	0	.34,769	0	0	1,333	07/01/2030	
83162C-TL-7	SBAP 2010-20H 1		08/01/2020 .	. MBS PAYDOWN		31,251	31,251	31,251	31,251	0	0	0	0	0	.31,251	0	0	559	08/01/2030	. 1
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/15/2020 .	STINKTING FUND REDEMPTION		90,507	90,507	94,534	90,814	0	(307)	0	(307)	0	.90.507	0) 0	3,481	08/15/2033	1FE
	WEST VIRGINIA, ECON DEV REV TX BOND		07/01/2020 .	MATURITY		565,000	565,000	570,390	565,344	0	(344)		(344)	0	565,000		Ď	30,341	07/01/2020	
3199999.	Subtotal - Bonds - U.S. Special Rever	nues	,	•		3,002,843	3,002,843	2,989,034	3,001,235	0	1,610	0	1,610	0 3,	002,843	0	0	125, 138	XXX	XXX
				SINKING FUND REDEMPTION																
	AAAM A-1 PASSTHRU TR		09/15/2020 .	UDO DAVENUE		265,645	265,645	265,645	265,810	0	0	0	0	0	265,810	0(16		5, 190	05/25/2025	1PL
00105H-DZ-6	AFC 1999-2 1A		09/25/2020 .	. MBS PAYDOWN		20,827	20,827	19 , 135	20,586	0	241	0	241	0	.20,827	0	00	235	06/25/2029	3FM
00206R-HL-9	AT&T INC		07/08/2020 .	105.359		1,053,587	1,000,000	982,970	995,930	n	1,004	0	1,004	0	996,934	03,06	3,066	92,810	01/15/2022	2FE
				CALLED BY ISSUER at		, 500,007	, 300,000				1,004		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,00.					
00206R-HM-7	AT&T INC		09/01/2020 .	105.227		2,630,668	2,500,000	2,518,730	2,506,423	0	(1,697)	0	(1,697)	02,	504,727	0(4,72	7)(4,727)	191, 113	06/15/2022	
00442V-AE-7	ACE 2006-ASP3 A2D		09/25/2020 .	. MBS PAYDOWN		57,740	57,740 .	46 , 192	56,578	0	1, 163	0	1, 163	0	.57,740	0	0	512	06/25/2036	1FM
00751Y-AB-2	ADVANCE AUTO PARTS INC. M/W CO GUARNT		09/17/2020 .	CALLED BY ISSUER at 105.257		6,315,420	6,000,000	6,110,935	6,026,476	0	(10, 182)		(10, 182)	0 6	016,294	0 (16,29	1) (16,294)	631, 170	01/15/2022	2FE
007311-AD-2	ADVANCE ACTO PARTS THO, III/II CO GOARINT		99/11/2020 .	CALLED BY ISSUER at		0,010,420	0,000,000	9,110,333	0,020,470		(10, 102)		(10, 102)		010,234	(10,28	1)(10,234)			. 21 L
013093-AD-1	ALBERTSONS COS SAFEWAY	1	09/16/2020 .	102.875		403,270	392,000	389,548	390,257	0	207	0	207	0	390,464	01,53	3	33,873	03/15/2025	4FE
				CALLED BY ISSUER at																
015271-AD-1	ALEXANDRIA REAL ESTATE, M/W SR UNSECURED		09/04/2020 .	109.516		1,642,743	1,500,000	1,495,680	1,498,322	0	311	0	311	1,	498,633	01,36	71,367	184,830	06/15/2023	2FE
02146T-AB-3 02146Y-AC-0	CWALT 2006-24CB A2		09/01/2020 . 09/20/2020 .	MBS PAYDOWN		24,819	24,605 25,076	23,145	24,729 24,078	0	91	0	91		.24,819 24,407	0	0	982	08/25/2036 07/20/2046	
	CWALT 2006-0A9 ZATA			SINKING FUND REDEMPTION		24,407	25,076		24,078		329		329		. 24, 407	0		203		. IFM
023767-AA-4	AMER AIRLN PT TRS 11-1		07/31/2020 .			99, 152		106,588	100,631	0	(1,479)	0	(1,479)	0	.99, 152	0	0	5,205	01/31/2021	3FE
023770-AA-8	AMER AIRLN 15-1 A PTT, MW@25		09/30/2020 .	VARIOUS		2,524,865	3,084,749	3, 117, 168	3, 108, 159	0	(2,451)	0	(2,451)	03,	105,708	0(580,84	3)(580,843)	94,539	05/01/2027	2FE
000770 44 4	ANED ALDIAN AS O MINORO		00 (00 (0000	SINKING FUND REDEMPTION		454 000	454 000	454 004	454 450		440		440	0	454 000			0.004	00 (00 (0007	orr
02377B-AA-4	AMER AIRLN 15-2, MW@30		09/22/2020 .	SINKING FUND REDEMPTION		151,608	151,608	151,324	151,459	0	149	0	149	0	151,608	0	,	6,064	09/22/2027	2FE
02377B-AB-2	AMER AIRLN 15-2, MW@20		09/22/2020	STREETING TOND TIEDERII TTON		23,689	23,689	23,689	23,689	0	0	0	0	0	23,689	0	0	853	09/22/2027	2FE
02666Q-G7-2	AMERICAN HONDA FINANCE, 144A SR UNSECURE		09/21/2020 .	MATURITY		4,600,000	4,600,000	4,985,067	4,637,860	0	(37,860)	0	(37,860)	04,	600,000	0	0	178,250	09/21/2020	1FE
026930-AA-5	AHMA 2007-2 A1		09/25/2020 .	MBS PAYDOWN		94,681	118,544	107,652	93,645	0	1,036	0	1,036	0	.94,681	0	0	796	03/25/2047	1FM
001001 44 7	ANULANO ODOLID. IMO		00/47/0000	BANK OF AMERICA - MERRIL LYNCH		057 070	801,000	007 045	000 045		(4,443)		(4.440)	0	000 070	0 04.00	04.000		07/04/0000	455
031921-AA-7 042856-AA-2	AMWINS GROUP INC		08/17/2020 . 09/01/2020 .	MBS PAYDOWN		857,070 223.464		837,045	836,815	0	(4,443)	0	(4, 443)		832,372 223.464	024,69	24,698		07/01/2026 04/25/2048	1EM
042858-AC-4	ARRW 2019-2 A3		09/01/2020 .	MBS PAYDOWN		152,683	152,683	155,021	153,125	0	(442)	0	(442)		152,683	0	0	3,885	04/25/2049	1FM
05526W-AA-1	BAMLL 2015-HAUL A1		09/01/2020 .	MBS PAYDOWN		26,976	26,976	28,472	27,067	0	(91)		(91)	0	26,976	0	0	153	07/07/2043	1FM
05526W-AE-3	BAMLL 2015-HAUL XA		09/08/2020 .	. INTEREST ONLY PAYMENT		0	0	11,839	870	0	(870)	0	(870)	0	0	0	0	1,396	. 07/07/2043	1FE
05530V-AB-5	BCAP 2007-AA3 1A1B		09/25/2020 .	. MBS PAYDOWN		102,915	102,915	99,828	102,440	0	475	0	475		102,915	0	0	780	04/25/2037	1FM
05608Q-AA-5 05950P-AU-7	BY CROWN PARENT/BY BOND		07/29/2020 . 09/20/2020 .	VARIOUS			571,000 . 82,868	571,000 71.849	0 81.573	0	0	0	0 1,295	0	571,000 .82.868	015,15	15, 154	641	10/20/2036	4FE
	BAFC 2007-A 2A1		09/20/2020 .	MBS PAYDOWN		109,478	109,478	105.989	108,850	0	628		628		109.478	0)	785	10/20/2036	1FM
06541X-AG-5	BANK		09/17/2020 .	INTEREST ONLY PAYMENT		0	0	1,785	144	0	(144)		(144)	0	0	0	0	191	09/15/2060	1FE
07386H-YH-8	BALTA 2005-9 26A1		09/01/2020 .	. MBS PAYDOWN		8,498	6,258	5,743	8,440	0	58	0	58	0	8,498	0	0	178	11/25/2035	4FM
07387U-EM-9	BSABS 2006-HE2 M1		08/04/2020 .	VARIOUS		2,904,914	2,930,116	2,912,260	2,929,317	0	1,052	0	1,052	2,	930,368	0(25,45	1)(25,454)	28,080	02/25/2036	1FM
075887-AW-9	BECTON DICKINSON. M/W SR UNSECURED		09/29/2020 .	CALLED BY ISSUER at 100.361		1,003,606	1,000,000	947,340	994,453	0	4,774	0	4,774	0	999,227	0	3773	32,224	11/12/2020	3FE
	DECIGN DIGNINOUN, M/II ON UNDECUNED			MORGAN STANLEY & COMPANY		, , , , , , , , , , , , , , ,					4,1/4		**,114		000,441		,		11/ 12/2020	. JI L
103304-BU-4	BOYD GAMING CORP		09/17/2020 .			1,630,950	1,660,000	1,661,184	1,661,167	0	(56)	0	(56)		61,111	(30 , 16	1)(30, 161)	63,080	12/01/2027	5FE
10568H-AA-3	BRAVO 2019-NQM1 A1		09/01/2020 .	MBS PAYDOWN		199, 130	199, 131	189,283	198,918	0	120	0	120		199, 131	0	0	3,877	07/25/2059	1FM
109641-AH-3	BRINKER INTERNATIONAL IN		09/28/2020	JP MORGAN CHASE		395,418	389,000	376,225	377,941	0	1,545	0	1,545	0	379,486	015,93	215,932	19,374	10/01/2024	4FE
120111-BN-8	BUILDING MATERIALS CORP. MW@50		09/08/2020 .	CALLED BY ISSUER at 103.653		3,491,027	3,368,000	3,451,794	3,419,470	n	(8,584)	n	(8,584)	0 3	410,887	0 (42,88	7)(42,887)	303,215	10/15/2025	3FF
120111-014-0	DOTED THE MATERIALD COST, MITEOU			SINKING FUND REDEMPTION					,4/0		(0,504)		(0,304)				,			. JI L
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT		07/02/2020 .			5,925	5,925	6,435	6,106	0	(181)	0	(181)	0	5,925	0	0	449	01/02/2021	1FE
				SINKING FUND REDEMPTION																1
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT	1	07/15/2020 .	.1		4,015	4,015	4,459	4.214	L0	(199)	· L0	(199)	0 L	4,015	0	J L0	331	01/15/2021	1FE

SCHEDULE D - PART 4

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

					Show All Lo	ng-renn bu	nius anu Sioi	ck solu, rec	reemed or c	Juliel Wise	Disposed (oi Dulling ti	ie Current	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	hange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
1	_	_			_		_	-		11	12	13	14	15							
										'''	12	10									
													Total	Total					D		11410
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of											U		Total Cain			
					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- D	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				SINKING FUND REDEMPTION																	
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST	07	7/15/2020			70	70	73	70	0	0	0	0	0	70	0	0	0	3	01/15/2021 .	1FE
				CALLED BY ISSUER at																	
1248EP-BP-7	CCO HLDGS LLC/CAP CORP	08	8/20/2020	102.938		926,442	900,000	900,000	900.000	0	0	0	0	0	900.000	0	0	0	71,351	.04/01/2024	3FE
12532A-BD-0	CFCRE 2016-C6 XA		9/14/2020	INTEREST ONLY PAYMENT		0	0	1,500	94	0	(94)	0	(94)	0	0	0	0	0	137	11/10/2049 .	1FE
	CLIF 2013-1A NOTE		9/18/2020	MBS PAYDOWN		90.667	90,667			0	470		470	0	90.667	0	0	0	1.689	03/18/2028 .	1FE
	CLIF 2013-2A NOTE		9/18/2020	MBS PAYDOWN		219,333	219,333	217,386	218,762	0	571	0	571	0	219,333	0	0	0	4,539	.06/18/2028 .	1FE
	COMM 2014-UBS4 XA		9/14/2020	INTEREST ONLY PAYMENT		0	0	2,647		0	(228)	0	(228)	0	0	0	0	0	338	.08/10/2047	1FE
	COMM 2015-CR22 ASB		9/01/2020	MBS PAYDOWN		14,783	14,783	15, 191	14,793	0	(10)		(10)	0	14,783	0	0	0	77	03/10/2048 .	1FM
	COMM 2015-PC1 ASB		9/01/2020	MBS PAYDOWN		57,662	57,662		57,759	0	(97)		(97)		57,662	0	0	0		07/10/2050 .	1FM
	COMM 2016-COR1 XA		9/14/2020	INTEREST ONLY PAYMENT		0	0	1,467	108	0	(108)		(108)		0	0	0	0	143	10/10/2049 .	1FE
			= . =	SINKING FUND REDEMPTION				,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
126650-AW-0	CVS CORP., 144A M/W/SINK, PASS THRU CERTS	09	9/10/2020			42,468	42,468	43,112	42,509	0	(41)	0	(41)	0	42,468	n	0	n	1,501	01/11/2027 .	2FE
	The state of the s		,	SINKING FUND REDEMPTION				, 112			[(41)			[,301	,, 2027 .	
126650-BC-3	CVS CORP.	09	9/10/2020	THE PROPERTY OF THE PARTY OF TH		110,593	110,593	115,943	110,933	0	(341)	0	(341)	0	110.593	0	0	n	4,337	.01/10/2028	2FE
20000 20 0	0.0 00.1		0, 10, 2020	SINKING FUND REDEMPTION															,	, 10,2020 .	
126650-BP-4	CVS LEASE PASS THROUGH	ng	9/10/2020	OTTACLE OF THE PERSON OF THE P		33,484	33,484	34,092	33,516	0	(32)	0	(32)	0	33,484	0	0	0	1,348	12/10/2028 .	2
120000 bi 4	OTO ELINOE TITOO TITIOOGIT		07 107 2020	SINKING FUND REDEMPTION							(OL)		(02)						,040		
126650-BY-5	CVS PASS-THROUGH TRUST. 144A. SINKABLE	0.9	9/10/2020	OTHER TOTAL PLEASE IN THOSE		9. 175	9. 175	9. 175	9. 175	0	0	0	0	0	9. 175	0	0	0	363	.01/10/2034 .	2FF
120000 B1 0	OTO THOS HINDON HOOT, 144K, OHERDEE		o/ 10/ LULU	SINKING FUND REDEMPTION		, 110	, 170	, 170	, 170						, 170						
12665V-AA-0	CVS PASS-THROUGH TR 2014	00	9/10/2020	OTHER TOTAL PLEASE IN THOSE		8,902	8,902	8,902	8,902	0	0	0	0	0	8,902	0	0	0	247	08/11/2036 .	2FE
	CWL 2005-IM3 A3		9/25/2020	MBS PAYDOWN		53,747	53,611	43,693	50,938	0	2,809	0	2,809	0	53,747	0	0	0	497	03/25/2036 .	
	CWL 2006-20 2A3		9/25/2020	MBS PAYDOWN		49,797	49,797	44.887	48,639	0	1, 158	0	1, 158	0	49.797	0	0	0	341	04/25/2047 .	1FM
	CWALT 2005-85CB 2A2		9/01/2020	MBS PAYDOWN		9,582	9,592	9,618	9,530	0	51	0	51	0	9,582	0	0	0	348	02/25/2036	2FM
	CFMT 2018-RM2 A		9/25/2020	MBS PAYDOWN		5.937	5.937	5.909	5,917	0	20	0	20	0	5.937	0	0	0	165	10/25/2068	1FE
	0 m 20 10 m 2 m			BARCLAYS CAPITAL INC																	
14879F-AF-8	CATALENT PHARMA SOLUTION	07	7/14/2020	FIXED		1,755,570	1,684,000	1,717,853	1,716,322	0	(3,546)	0	(3,546)	0	1.712.775	0	42,795	42,795		07/15/2027 .	4FE
	CFLX 2007-M1 1A2		9/25/2020	MBS PAYDOWN		16,841	16,809	14,084	15,885	0	955		955	0	16,841	0	0	0	125	08/25/2037	1FM
	CMLTI 2006-WF1 A2E		9/01/2020	MBS PAYDOWN		79,419	79,419	52,913	79,220	0	199		199	0	79.419	0	0	0	1.320	.03/25/2036	1FM
	RBC USA HOLDCO CORP		9/15/2020	MATURITY		4,000,000	4,000,000	4,325,160	4,060,295	0	(60,295)	0	(60, 295)	0	4,000,000	0	0	0	210,000	09/15/2020 .	
	120 0011 102200 0011		o, 10, 2020	MORGAN STANLEY & COMPANY		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 020, 100	, 000, 200		(00,200)		(00,200)								
184496-AN-7	CLEAN HARBORS INC	07	7/02/2020			165,200	160,000	167,600	167,377	0	(776)	0	(776)	0	166,600	0	(1,400)	(1,400)	7,908	07/15/2027 .	3FE
	CASL 2019-A A2		9/25/2020	MBS PAYDOWN		482,082	482,082	481,906	481,074	0	1,008		1,008	0	482,082	0	0	0	10,261	12/28/2048	
				CALLED BY ISSUER at																	
20030N-BD-2	COMCAST CORP.M/W SR UNSECURED	09	9/10/2020	105.007		1.050.070	1.000.000	999 . 140	999.759	0	64	0	64	0	999.823	0	177	177		07/15/2022	1FE
				CALLED BY ISSUER at											, , , , , ,						
20030N-BF-7	COMCAST CORP,M/W SR UNSECURED		9/10/2020	105.938		2,118,768	2,000,000	1,996,720	1,998,903	0	242	0	242	0	1,999,145	0	855	855	184,476	.01/15/2023	1FE
	CBSLT 2018-BGS A1		9/25/2020	MBS PAYDOWN			326,575	335,823	0	0	(1, 125)	0	(1, 125)	0	326,575	0	0	0	6,666	09/25/2045 .	1FE
	COMMONWEALTH EDISON, M/W IST MTGE		8/01/2020	MATURITY		2,000,000	2,000,000	1,951,320	1,996,413	0	3,587	0	3,587	0	2,000,000	0	0	0	80,000	08/01/2020 .	
	, ,			CALLED BY ISSUER at		,,		,,	/ === , 0		1										
210518-CT-1	CONSUMERS ENERGY CO, IST MTGE SECURED	09	9/24/2020	104.195		1,041,950	1,000,000	999,910	999,977	0	7	0	7	0	999,984	0	16	16	66,413	05/15/2022 .	1FE
				SINKING FUND REDEMPTION		. ,		,			1								/		
21079V-AA-1	CONTL AIRLINES 2010-A, MW@50	07	7/12/2020			14,230	14,230	15,078	14,377	0	(147)	0	(147)	0	14,230	0	0		676	01/12/2021 .	2FE
	CAFL 2017-1 A		9/01/2020	MBS PAYDOWN		302,230	302,230	302,223	302,633	0	(403)		(403)	0	302,230	0	0	0	7,540	10/15/2049 .	
				CALLED BY ISSUER at																	
219023-AF-5	INGREDION INC., M/W SR UNSECURE	07	7/09/2020	101.306		2,026,112	2,000,000	1,990,040	1,998,999	0	624	0	624	0	1,999,623	0	377	377		11/01/2020 .	2FE
23243A-AD-8	CWALT 2006-0A12 A2		9/20/2020	MBS PAYDOWN		27,063	33,692	22,455	26, 179	0	884	0	884	0	27,063	0	0	0	252	09/20/2046 .	
23305X-AS-0	DBUBS 2011-LC2A A1FL		9/12/2020	MBS PAYDOWN		27,566	27,566	27 , 170	27,330	0	236	0	236	0	27,566	0	0	0	419	07/12/2044 .	
				CALLED BY ISSUER at			·	*			1			1		1					
23918K-AQ-1	DAVITA HEALTHCARE PARTNE		7/15/2020	101.708		4,302,248	4,230,000	4,038,981	2,969,016	0	14,553	0	14,553	0	4,068,069	0	161,931	161,931	258,798	07/15/2024	3FE
24381R-AA-7	DRMT 2020-1 A1		9/01/2020	MBS PAYDOWN		646,465	646,465	646,463	0	0	151	0	151	0	646,465	0	0	0	7,780	01/25/2060 .	
				SINKING FUND REDEMPTION							1					Ì					
24736X-AA-6	DELTA AIR LINES 2015-1AA, MW@20	07	7/30/2020			21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0		07/30/2027 .	1FE
				SINKING FUND REDEMPTION	- []	•			1			1		Ì					
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW025	07	7/30/2020			127,506	127,506	128,231	127,510	0	(4)	00	(4)	0	127,506	0	0	0	4,941	07/30/2027 .	2FE
				CALLED BY ISSUER at		•	,														
250847-EF-3	DETROIT EDISON ENERGY CO, IST MTGE	07	7/01/2020	100.000		2,000,000	2,000,000	1,953,690	1,995,783	0	2,803	0	2,803	0	1,998,585	0	1,415	1,415	51,750	10/01/2020 .	1FE
25150W-AA-2	DBALT 2007-0A3 A1	09	9/25/2020	MBS PAYDOWN		30,303	30,303	23,750	29,573	0	730	0	730	0	30,303	0	0	0	209	07/25/2047 .	1FM

SCHEDULE D - PART 4

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

					Show All Lor	ng-renn bu	nius anu Siu	sk Solu, Rec	reemed or c	Juliel Wise	Disposed (טו טעווווע וו	ie Guireiii	Quarter							
1	2	3	4	5	6	7	8	9	10	CI	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
1	_		-		•		_	-		11	12	13	14	15							
											12	10	Total	Total							
												0							David		NIAIO
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-				Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
			Diamond	Name		0		A -4l			, -	Impairment	Value	/Adjusted							-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	DEUTSCHE ALT- A		09/25/2020	MBS PAYDOWN		178,263	178,263	126,010	175,456	0	2,806	0	2,806	0	178,263	0	0	0	2,369	03/25/2037 .	1FM
25151X-AA-9	DBALT 2007-0A4 1A1A		09/25/2020	MBS PAYDOWN		36,404	36,404	34,401	36, 120	0	284	0	284	0	36,404	0	0	0	265	08/25/2047 .	1FM
25271C-AM-4	DIAMOND OFFSHORE DRILL, MW@15		09/03/2020	VARIOUS		405,000	4,000,000	3,990,160	3,995,590	0	270	3,535,859	(3,535,589)	0	460,000	0	(55,000)	(55,000)	0	11/01/2023 .	6Z
253651-AC-7	DIEBOLD NIXDORF INC		09/01/2020	VARIOUS		1, 187, 500	1,250,000	1,307,813	1,283,564	0	(9, 177)	00	(9, 177)	0	1,274,387	0	(86,887)	(86,887)	92,915	. 04/15/2024 .	5FE
				CALLED BY ISSUER at																	
25389J-AK-2	DIGITAL REALTY TRUST LP, M/W SR UNSECURE		08/03/2020	106.002		15,847,271	14,950,000	14,813,330	14,900,349	0	10,160	0	10 , 160	0	14,910,509	0	39,491	39,491	1,351,896	10/01/2022 .	2FE
		1		CALLED BY ISSUER at	l					1		1]						
	DIGITAL REALTY TRUST LP, MW@30		08/03/2020	106.031		5,301,530	5,000,000	4,961,800	4,985,162	0	3,366	0	3,366	0	4,988,528	0	11,472	11,472	516,586	. 07/01/2022 .	
	DUKE ENERGY INDIANA INC		07/15/2020	MATURITY		9,090,000	9,090,000		9,079,551	0	10,449		10,449	0	9,090,000	0	0	0	340,875	07/15/2020 .	
	ECMC 2019-1A A1B		09/25/2020	MBS PAYDOWN		52, 179	52, 179	51,962	52,050	0	130		130	0	52, 179	0	0	0	669	07/25/2069 .	
	ESH HOSPITALITY INC,MW@50		09/17/2020	VARIOUS		2,043,205	2,000,000	2,034,373	2,022,404	0	(4,540)		(4,540)	0	2,017,864	0	25,342	25,342	93, 108	05/01/2025 .	
28336L-BV-0	EL PASO CORP, MW +50BP		09/15/2020	MATURITY		200,000	200,000	177,818	197,998	0	2,002	0	2,002	0	200,000	0	0	0	13,000	. 09/15/2020 .	2FE
				CALLED BY ISSUER at	l					1											
28470R-AG-7	ELDORADO RESORTS INC		07/24/2020	106.000		1,911,922	1,755,000	1,763,409	1,761,833	0	(725)	00	(725)	0	1,761,109	0	(6, 109)	(6, 109)	247,787	09/15/2026 .	4FE
				CALLED BY ISSUER at	l																
29365P-AQ-5	ENTERGY GULF STATES LA, MW +25BP		08/20/2020	100.000		9, 205, 000	9,205,000	9, 137, 458	9, 198, 105	0	4,962	0	4,962	0	9,203,067	0	1,933	1,933	322, 188	10/01/2020 .	1FE
				CALLED BY ISSUER at																	
29717P-AD-9	ESSEX PORTFOLIO, MW@35 CALLABLE		09/14/2020	105.970		6,636,887	6,263,000	6,322,746	6,280,312	0	(5, 119)	0	(5, 119)	0	6,275,193	0	(12, 193)	(12, 193)	619,210	08/15/2022 .	2FE
				CALLED BY ISSUER at															•		
302445-AD-3	FLIR SYSTEMS INC		08/19/2020	102.002		3,631,271	3,560,000	3,622,015	3,584,070	0	(11,005)	0	(11,005)	0	3,573,065	0	(13,065)	(13,065)	146,674	06/15/2021 .	2FE
				BANK OF AMERICA - MERRIL															•		
30264D-AA-7	FS ENERGY & POWER FUND		07/21/2020	LYNCH		1,555,750	1,778,000	1,746,256	1,753,848	0	3,300	0	3,300	0	1,757,148	0	(201, 398)	(201,398)	125,201	08/15/2023 .	4FE
				BANK OF AMERICA - MERRIL															•		
303250-AF-1	FAIR ISAAC CORP		09/01/2020	LYNCH		2,725,998	2,620,000	2,645,064	2,125,772	0	(2,898)	0	(2,898)	0	2,642,053	0	83,944	83,944	75,070	06/15/2028 .	3FE
				SINKING FUND REDEMPTION														·	•		
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981		07/15/2020			5,034	5,034	5, 110	5,049	0	(16)	0	(16)	0	5,034	0	0	0	338	01/15/2022 .	2FE
				SINKING FUND REDEMPTION				·							•						
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2020			49,200	49,200	49,200	49,200	0	0	0	0	0	49,200	0	0	0	2,030	.03/31/2038 .	2FE
340711-AT-7	FLORIDA GAS TRANSMISSION, MW@40 BULLET		07/15/2020	MATURITY		2,208,000	2,208,000	2,442,953	2,229,231	0	(21,231)	0	(21,231)	0	2,208,000	0	0	0	120,336	.07/15/2020 .	2FE
35905A-AA-7	FRONTDOOR INC		08/11/2020	VARIOUS		1,861,939	1,731,000	1,763,308	1,757,214	0	(2,897)	0	(2,897)	0	1,754,317	0	107,621	107,621	111,615	08/15/2026 .	4FE
3622MH-AB-2	GSAMP 2007-FM2 A2A		09/25/2020	MBS PAYDOWN		31,082	31,082	18,572	30,384	0	698	0	698	0	31,082	0	0	0	198	01/25/2037 .	1FM
362341-XG-9	GSR 2005-AR7 6A1		09/01/2020	MBS PAYDOWN		10,058	10,058	9,907	10,088	0	(30)	0	(30)	0	10,058	0	0	0	273	11/25/2035 .	1FM
362437-AD-7	GSAMP 2006-HE5 A2C		09/25/2020	MBS PAYDOWN		103,886	103,886	96,030	101,706	0	2, 181	0	2, 181	0	103,886	0	0	0	726	08/25/2036 .	1FM
36245D-AD-2	GSAMP 2006-FM2 A2C		09/25/2020	MBS PAYDOWN				44,030	87,299	0	1,656	0	1,656	0		0	0	0	1,233	09/25/2036 .	1FM
36250G-AQ-8	GSMS 2015-GC30 AAB		09/01/2020	MBS PAYDOWN		31,373	31,373	32,420	31,397	0	(24)	0	(24)	0	31,373	0	0	0	162	.05/10/2050 .	1FM
36298X-AA-0	GSMPS 2006-RP2 1AF1		09/25/2020	MBS PAYDOWN		109,534	95,970	81,214	108,825	0	709	0	709	0	109,534	0	0	0	613	.04/25/2036 .	1FM
				SINKING FUND REDEMPTION	l					1											
	GATX CORPORATION, PASS THRU C		07/02/2020	[4,369	4,369	4,369	4,369	0	0	0	0	0	4,369	0	0	0	249	01/02/2025 .	2FE
	GOAL 2015-1 A		09/25/2020	MBS PAYDOWN		12,597	12,597	11,873	12,544	0	53	0	53	0	12,597	0	0	0	130	09/25/2041 .	1FE
	G00DG 2020-1A A		09/01/2020	MBS PAYDOWN		10,241	10,241	10,236	0	0	0	0	0	0	10,241	0	0	0	0	04/15/2055 .	
38218E-AA-5	G00DG 2019-2A A		09/15/2020	MBS PAYDOWN		25,584	25,584	25,579	25,901	0	(317)	00	(317)	0	25,584	0	0	0	299	10/15/2054 .	1FE
				SINKING FUND REDEMPTION						1											
39121J-A*-1	GREAT RIVER ENERGY, 1ST MORT, SERIES 2009		07/02/2020			418,605	418,605	418,605	418,605	0	0	0	0	0	418,605	0	0	0	24,321	07/01/2021 .	1
		1		SINKING FUND REDEMPTION	l					1		1]						
39121J-AH-3	GREAT RIVER ENERGY, 144A IST MTGE		07/01/2020			214,000	214,000	214,830	214,020	0	(20)	00	(20)	0	214,000	0	0	0	9,583	07/01/2030 .	1FE
				CALLED BY ISSUER at	l																
	HCP INC, M/W SR UNSECURED		07/09/2020	105.512		2, 110, 233	2,000,000	1,977,760	1,993,561	0	1,258	0	1,258	0	1,994,820	0	5, 181	5, 181	169,383	08/01/2022 .	
	HSBC BANK USA NA, SUB NOTES		08/24/2020	MATURITY		1,000,000	1,000,000	999,450	999,956	0	44	0	44	0	1,000,000	0	0	0		08/24/2020 .	
41162D-AF-6	HVMLT 2006-12 2A2A		09/19/2020	MBS PAYDOWN		29,274	29,274	27,609	29,054	0	219	0	219	0	29,274	0	0	0	212	01/19/2038 .	1FM
		1		GOLDMAN SACHS & COMPANY	l					1		1]						
415864-AM-9	HARSCO CORP		08/06/2020			171,558	163,000	166,605	94,659	0	(339)	00	(339)	0	166,029	0	5,528	5,528	8,077	07/31/2027 .	4FE
				SINKING FUND REDEMPTION			·												•		
419838-AA-5	HAWAIIAN AIRLINES 13-1A, MW@35		07/15/2020			140,632	140,632	142, 197	140,673	0	(41)	0	(41)	0	140,632	0	0	0	5,485	01/15/2026 .	3FE
				GOLDMAN SACHS & COMPANY						1]					-		_ [• • [•	
42704L-AA-2	HERC HOLDINGS INC		08/19/2020		l	2,499,000	2,380,000	2,424,610	2,422,943	0	(4,574)	0	(4,574)	0	2,418,368	0	80,632	80,632	146, 172	07/15/2027 .	4FE
431571-AD-0	HILLENBRAND INC		07/10/2020	PERSHING LLC		724,388	685,000	697,005	0	0	(215)		(215)	0	696,790	0	27,597	27,597	3,063	06/15/2025 .	
				CALLED BY ISSUER at		•													• • [
45138L-AX-1	IDAHO POWER CO		08/03/2020	100.000		5, 250, 000	5,250,000	5,250,263	5,250,209	0	(147)	0	(147)	0	5,250,062	0	(62)	(62)	133,875	11/01/2020 .	1FE
-																					

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (Otherwise I	Disposed	of During t	he Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							
											Current	Change in	Foreign					Bond		NAIC
														Book/				Interest/		Desig-
								D=: V		0	Year's	Book/	Exchange		F				04-4-4	
								Prior Year	l	Current	Other Than		Change in	Adjusted	Foreign	D		Stock	Stated	nation
								Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange			Dividends	Con-	and
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposa	l Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
			CALLED BY ISSUER at						1			1					'			11
45138L-AZ-6	IDAHO POWER CORP, CALLABLE 1ST MTGE		104.407		6,264,432	6,000,000	5,900,990	5,934,514	0	16,329	0	16,329	0	5,950,844	0	49, 156	49, 156	410,949	04/01/2022	1FE
45257B-AD-2	IMSA 2006-4 A2C		MBS PAYDOWN		97,783	97,783	72,971	95,507	0	2,277	0	2,277	0	97,783	0	0	0	753	01/25/2037	1FM
45332J-AA-0	RACKSPACE HOSTIN				1,549,600	1,490,000	1,517,938	1,510,049	0	(3,445)	0	(3,445)	0	1,506,604	0	42,996	42,996	86,032	11/15/2024	5FE
456610-AA-2	INDX 2006-AR15 A1				20,682	20,600	16 , 184	19,968	0	714	0	714	0	20,682	0	0	0	140	07/25/2036	1FM
45670L-AA-5	IMSC 2007-H0A1 A11				30,540	31,543	20,631	29,833	0	706	0	706	0	30,540	0	0	0	227	07/25/2047	1FM
			WELLS FARGO SECURITIES,																	
	IHSFR 2018-SFR1 C	07/29/2020	LLC		1,972,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(27,500)	(27,500)	27,658	03/17/2037	1FE
46187X-AA-3	IHSFR 2018-SFR4 A				81,848	81,848	81,848	81,848	0	0	0	0	0	81,848	0	0	0	1,088	01/17/2038	1FE
400440 AD 4	IDO HOA LLO / IDO HOA FINA MILEFO	00 (40 (0000	CALLED BY ISSUER at		547.647	500 600	407.004	404 050			_	4 040	_	400 570	I .	44 404	44.454	40.000	07 (45 (000 *	055
	JBS USA LLC/JBS USA FINA,MW@50		101.958		517,947	508,000	487,661	491,658	0	1,918	, ō	1,918	0	493,576	0	14,424	14,424	40,829	07/15/2024	3FE
	JP MORGAN CHASE & CO, SR UNSECURED				3,000,000	3,000,000	3, 124, 950	3,008,478	0	(8,478)	, 	(8,478)	0	3,000,000	0	0	ł	132,000	07/22/2020	1FE
4002/5-AA-2	JPALT 2007-S1 A1		CALLED BY ISSUER at		210,042	210,042	205,644	209,484	·······	558	0	558	0	210,042	ļ0	0	}0	1,651	04/25/2047	. IFM
466212_AE 0	JABIL CIRCUIT INC., M/W SR NOTE	08/06/2020	101.818		687,271	675,000	675,000	675,000	_	0	0	_	0	675,000		_	_	36,634	12/15/2020	2FE
	JACK 2019-1A A21					8,125	8,180	8,133		(8)	١	(8)		8,125					12/ 13/2020	
	JPMBB 2014-C22 XA		INTEREST ONLY PAYMENT		0, 123	0, 123 n	1.096	84		(84)		(84)		0, 123		n		117	09/15/2047	1FE
	JPMDB 2016-C4 XA		INTEREST ONLY PAYMENT		0	0	1,475	100	0	(100		(100)	0	0	0	0	0	133	12/15/2049	
	JPMDB 2017-C7 XA		INTEREST ONLY PAYMENT		0	0		60	0	(60)		(60)	0	0	0	0	0	81	10/15/2050	1FF
	JPMMT 2019-6 A4				658,056	658,056	666 , 487	659,693	0	(1,638)		(1,638)		658,056	0	0	0	14,763	12/25/2049	1FM
	JCPL 2006-A A4		MBS PAYDOWN		123, 236	123,236	123 . 126	123, 188	0	48	0	48	0	123,236	0	0	0		06/05/2023	1FE
	JOHNSON & JOHNSON, M/W SR UNSEC		MATURITY		1,000,000	1,000,000	982,890	998,692	0	1,308	0	1,308	0	1,000,000	0	0	0	29,500	09/01/2020 .	1FE
	KENNEDY-WILSON INC, MW050		VARIOUS		3,343,296	3,356,000	3,365,338	3,358,626	0	(1,417	0	(1,417)	0	3,357,209	0	(13,913)	(13,913)	161,031	04/01/2024	4FE
			CALLED BY ISSUER at																	
491674-BE-6	KENTUCKY UTILITIES, MW +15BP	08/03/2020	100.000		2,850,000	2,850,000	2,919,369	2,856,801	0	(6,909)	0	(6,909)	0	2,849,892	0	108	108	69,469	11/01/2020	1FE
494368-BE-2	KIMBERLY - CLARK, M/W SR UNSECURED				1,950,000	1,950,000	1,964,001	1,950,958	0	(958)	00	(958)	0	1,950,000	0	0	0	70,688	08/01/2020	1FE
			CALLED BY ISSUER at																	
	LABORATORY CORP OF AMER HLDGS, SR UNSEC		100.000		3,500,000	3,500,000	3,821,650	3,530,728	0	(30,728)	00	(30,728)	0	3,500,000	0	0	0	122,306	11/15/2020	
	LXS 2007-3 4BA1		MBS PAYDOWN		11,017	37,363	29,908	10,776	0	241	0	241	0	11,017	0	0	0	266	03/25/2037	1FM
	MEFA 2008-1 A1				5,323	5,323	5,270	5,325	0	(2		(2)	0	5,323	0	0	0	102	04/25/2038	1FE
59560W-AE-7	MDST 2010-1 B				66,904		74,765	68,297	0	(1,393)	0	(1,393)	0	66,904	0	0	0	3, 154	12/15/2045	1FM
615369-AG-0	MOODYS CORPORATION	09/03/2020	CALLED BY ISSUER at 103.162		2,063,243	2,000,000	1,993,820	1,997,355	_	894		894		1,998,249	0	1.751	1.751	102,660	12/15/2021	2FE
	MSBAM 2015-C22 ASB				2,063,243	2,000,000		1, 997, 355						1,998,249		1,/31	1,751	90		. ZFE
	MORGAN STANLEY.M/W SR UNSECURED				5.000.000	5,000,000	5,025,240	5.001.895		(9)		(9)	0	5.000.000				90	04/15/2048 07/24/2020	2FF
	MSAC 2006-WMC1 A2C				5,000,000	5,000,000		5,001,895	0	1,860	,	(1,895)	0 n	5,000,000		u		1,117	12/25/2035	
	MSC 2006-TINCT A2C				31,751	31,751	31,979	31,761	n	(10	٥	(10)	n	31,751	n	n	n	1, 175	12/23/2033	
	MSM 2006-9AR A1				59, 152		30,389	57,818	n	1,334	n	1,334	n		n	n	n	388	08/25/2036	1FM
	MSAC 2006-HE7 A2B				18.994		10.090	18.832	0	162	0	162	0	18.994	0	0	0	159	09/25/2036	1FM
	MSC 2007-T27 AJ	09/01/2020			64,582	64,582	67,851	64,856	0	(274	0	(274)	0	64,582	0	0	0	2,651	06/11/2042	
	MSBAM 2015-C20 ASB				13,512	13,512	13,815	13,537	0	(25		(25)	0	13,512	0	0	0	276	02/15/2048	1FM
	MSBAM 2015-C21 ASB				12,290	12,290	12,618	12,297	0	(7		(7)	0	12,290	0	0	0	64	03/15/2048	1FM
	MSBAM 2015-C25 ASB				651	651	694	652	0	(1		(1)	0		0	0	0	6	10/15/2048	1FM
	MSBAM 2017-C34 XA		INTEREST ONLY PAYMENT		0	0	1,577	124	0	(124	00	(124)	0	0	0	0	0	163	11/15/2052	1FE
	MOTEL 2017-MTL6 A				476,258	476,258	471,793	474,087	0	2, 171	0	2, 171	0	476,258	0	0	0	6,067	08/15/2034	1FM
	NATIONAL CINEMEDIA LLC				696,080	820,000	592,450	0	0	7,240	0	7,240	0	599,690	0	96,390	96,390	21,470	04/15/2028	4FE
	NLFC 1999-LTL1 E				122,263	122,263	124,388	123,443	0	(1, 180)		(1,180)	0	122,263	0	0	0	4,664	01/22/2026	1FE
	NAVSL 2016-AA A2A				34,903	34,903	35, 253	35,029	0	(127	0	(127)	0	34,903	0	0	0	909	12/15/2045	1FE
	NAVSL 2016-AA A2B				2,047,756	2,020,746	2, 114, 205	2, 117, 943	0	17,596	0	17,596	0	2, 135, 538	0	(87,782)	(87,782)	40,003	12/15/2045	1FE
	NAVSL 2017–2A A		MBS PAYDOWN		20,964	20,964	20,964	20,964	0	0	0	0	0	20,964	0	0	ļ	274	12/27/2066	1FE
	NAVSL 2016-7A A				21,486	21,486	21,486	21,486	0	0	0	0	0	21,486	0	0	0	299	03/25/2066	1FE
	NSLT 2005-2 A5		MBS PAYDOWN		46,751	46,751	43,829	46,127	0	624	0	624	0	46,751	0	0	łō	441	03/23/2037	1FE
04U3 IQ-UD-1	NSLT 2005-3 A5		MBS PAYDOWN		10,665	10,665	10 , 164	10,550	0	115	0	115	0	10,665	·······	0		102	12/24/2035	1FE
650110 44 0	NEW YORK UNIVERSITY, MW030	07/01/2020	STINN ING FUND REDEMPTION		78,000	78.000		78,057	^	(57)		(57)	^	78.000	_	^	^	4.084	07/01/2032	1FE
8-AA-6110ca	INCH TURN UNIVERSITY, MINESU		CALLED BY ISSUER at		/8,000	/8,000			ļ	(5/	,	(5/)	0		ļ		ļ	4,084		. IFE
654730_R4_0	NISOURCE FINANCE CORP				5.301.236	4.908.000	5.154.032	5.050.728	n	(34,248)		(34, 248)	0	5.016.480	0	(108,480)	(108,480)	598.990	02/15/2023	2FF
U-H0-DK-U	NTOUGHUL I HWANGL CONF	און /פע			v, טט I, ∠ט0		104,032 , لو	, טטט, ע	U	(34,248)	, U	(34,248)	U		JU	(100,400)	(100,400)		0202 /01 /2020	. 41 L

					Show All Lo			ck Sold, Red					he Current Quart	er						
1	2	3	4	5	6	7	8	9	10	CI	hange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Tot	al .						
												Current	Change in Fore					Bond		NAIC
												Year's	Book/ Excha					Interest/		Desig-
									Prior Year		Current	Other Than		.90	Foreign			Stock	Stated	nation
										l lana alima d						Poolized		Dividends		
011010									Book/	Unrealized		Temporary	Carrying Boo		Exchange				Con-	and
CUSIP		_ _			Number of	.			Adjusted	Valuation	(Amor-	Impairment	t Value /Adjus		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carry		(Loss) on		(Loss) on	During	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Valu	e Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				CALLED BY ISSUER at																
65473Q-BH-5	NISOURCE FINANCE CORP		8/28/2020	105.044			500,000	499,370	499,627	0	83	0	83	0499,710	0	290	290	35,563	11/17/2022 .	2FE
	NISSAN MOTOR ACCEPTANCE		9/28/2020	MATURITY		2,000,000	2,000,000	1,998,320	1,999,575	0	425	0	425	02,000,000	0	0	0	43,000	09/28/2020 .	
	NHEL 2007-1 A2B		9/25/2020	MBS PAYDOWN		22,300	22,300	10,955	22,274	0	27	0	27	0	0	0	0	283	. 03/25/2037	
	FB 2005-1 A3		9/08/2020	MBS PAYDOWN		26, 113	26,113	27,884	26,320	0	(207)		(207)	26,113	0	0	0	1,034	08/10/2035 .	
68389X-AK-1	ORACLE CORP, MW +15BP		7/15/2020	MATURITY		1,000,000	1,000,000	997 , 790	999,858	0	142	0	142	01,000,000	0	0	0		07/15/2020 .	
68403F-AD-8	00MLT 2007-4 2A3		9/25/2020	MBS PAYDOWN		15, 153	15, 153	8,472	14,688	0	465	0	465	0	0	0	0	114	04/25/2037 .	1FM
				GOLDMAN SACHS & COMPANY							1				1			_		
	PBF HOLDING CO LLC		8/20/2020			308,470	283,000	283,000	0	0	0	0	0	0283,000	0	25,470	25,470	7,344	05/15/2025 .	
693476-BL-6	PNC FUNDING CORP., BANK GUARANTEED		8/11/2020	MATURITY		2,000,000	2,000,000	1,981,320	1,998,559	0	1,441	0	1,441	2,000,000	0	0	0	87,500	08/11/2020 .	1FE
70005	DITTERN ENERGY SPAIR (***	1 1	0 /40 /5	CALLED BY ISSUER at					,				(0.5==		_		,		00/0/:	
70338P-AC-4	PATTERN ENERGY GROUP INC, MW@50		8/12/2020	102.938		4, 164, 871	4,046,000	4, 113, 255	<u>4</u> ,079,744	0	(9,559)	٥٥	(9,559)	04,070,185	0	(24, 185)	(24, 185)	363,837	02/01/2024 .	3FE
		1		CALLED BY ISSUER at						1										
72925P-AD-7	WEYERHAEUSER CO		9/28/2020	. 106.935		1,069,350	1,000,000	990 , 440	992,363	0	1,691	0	1,691	0994,054	0	5,946	5,946	103,024	03/15/2023 .	
743784-AB-6	PPGLP 2000-C1 A2		7/01/2020	MBS PAYDOWN		35, 103	35, 103	42,870	35,798	0	(695)		(695)	0	0	0	0	2,720	07/20/2028 .	
74922Q-AA-0	RALI 2006-QA8 A1		9/25/2020	MBS PAYDOWN		37,629	37,541	32,778	37,077	0	552		552	0	0	0	0	272	09/25/2036 .	
749357-AC-3	RCKT 2019-1 A3		9/01/2020	MBS PAYDOWN		1, 183, 986	1,183,986	1, 199, 526	1,186,844	0	(2,858)	00	(2,858)	01, 183, 986	0	0	0	27,972	09/25/2049 .	
750236-AX-9	RADIAN GROUP INC		9/17/2020	VARIOUS		2,287,015	2,132,000	2, 132,000	0	0	0	0	0	02, 132,000		155,015	155,015	49,436	03/15/2025 .	
75115A-AC-5	RALI 2006-QS8 A3		9/01/2020	. MBS PAYDOWN		72,639	94,088	81,014	71,440	0	1, 199	0	1, 199	0		0	0	3,757	08/25/2036 .	
	RALPH LAUREN CORP, MW@20		8/18/2020	MATURITY		5,000,000	5,000,000	4,989,750	4,998,633	0	1,367	0	1,367	05,000,000	0	0	0	131,250	08/18/2020 .	
	RAYTHEON TECHNOLOGIES		6/10/2020	VARIOUS		(3,996,609)	(3,880,000)	(3,868,011)	(3,877,302)	0	(557)	0	(557)	0(3,876,711)	(119,898)	(119,898)	(48,611)	12/15/2022 .	
75513E-AZ-4	RAYTHEON TECHNOLOGIES		6/10/2020	VARIOUS		(5,521,994)	(4,850,000)	(5,371,261)	(5,352,253)	0	5,907	0	5,907	0(5,358,470		(163,523)	(163,523)	(102,083)	12/15/2044 .	
	RAYTHEON TECHNOLOGIES		6/10/2020	VARIOUS		(999,541)	(970,000)	(967,274)	(969,697)	0	(133)	00	(133)	0(969,555		(29,986)	(29, 986)	(17, 188)	11/15/2021 .	
75513E-BC-4	RAYTHEON TECHNOLOGIES		6/10/2020	VARIOUS		(3,066,133)	(2,910,000)	(3,068,595)	(2,965,445)	0	8, 197	0	8, 197	0(2,974,149	0	(91,984)	(91,984)	(53,958)	12/15/2023 .	2FE
750407 00 7	PEGLONIC BANK		0 /40 /0000	CALLED BY ISSUER at			5 005 000	5 044 050	5 040 000		0.040		0.040	5 040 074		5 000	5 000	470.000	00/40/0004	.==
759187-CD-7	REGIONS BANK		8/13/2020	. 100.000		5,225,000	5,225,000	5,211,358	5,216,960	0	3,010	0	3,010	5,219,971	0	5,029	5,029	176,292	08/13/2021 .	2FE
75971F-AE-3	RAMC 2007-3 AF2 RAMC 2005-1 AV3		9/01/2020 9/25/2020	MBS PAYDOWN		25,431	25,431 . 27,645	15,036	25,681	0	(250)		(250) 186	0	0	0	0	559	09/25/2037 .	
759950-FA-1	HAMC 2005-1 AV3		9/25/2020	CALLED BY ISSUER at		27,645	27,645	26,660	27,459	0	186	0	186	0	0	0	0	233	05/25/2035 .	IFM
760761-AD-8	REPUBLIC SERVICES INC.MW@30	000	9/10/2020	105.670		1,500,514	1,420,000	1,602,413	1.469.539		(17,960)		(17,960)	0 4 454 500	0	(31,580)	(01 500)	141,604	11/15/2021 .	OFF
	RPT 2017-ROSS A		9/10/2020 7/15/2020	MBS PAYDOWN		734.181	734.181	731.428	734.051					01,451,580		(31,380)	(31,580)	11,310	06/15/2033 .	
//840E-AA-3	HPT 2017-HUSS A		// 15/2020	CALLED BY ISSUER at				/31,428	/34,051	0	131	0	131	/34, 181	0	0	0	11,310	00/ 13/2033 .	IFM
78390X-AA-9	LEIDOS HOLDINGS INC. MW@20	no	9/02/2020	100.000		2,624,000	2,624,000	2,701,515	2,639,387	0	(15,828)		(15,828)	0 2,623,559	0	441	441	87,900	12/01/2020	2FE
	SESAC 2019-1 A2		7/25/2020	MBS PAYDOWN		5,000	5,000	5,000	5,000		(13,020)		10,020)	0		441	441	196	07/25/2049 .	
	ULUNU ZUIOTI MZ	וע	112012020	CALLED BY ISSUER at	•					ļ	1			, 000	1	1		190		
78409V-AK-0	S&P GLOBAL INC	no	9/14/2020	119.898		4,795,915	4.000.000	4,335,000	4.254.343		(27,975)		(27.975)	0 4.226.367	0	(226,367)	(226,367)	985, 115	02/15/2026 .	1FE
	SLMA 2003-4 A5A		9/14/2020 9/15/2020	MBS PAYDOWN		4,795,915		49,851	50.689	n	(27,975)		115	0 50.803		(220,307)	(220,307)	963, 113	03/15/2033	
	SLMA 2004-A A3		9/15/2020 9/15/2020	MBS PAYDOWN	•	57,478	57.478	55.412			664		664	0				604	06/15/2033 .	
	SMB 2016-A A2A		9/15/2020 9/15/2020	MBS PAYDOWN		29,850	29,850	29,837	29,821	n	29		29	0	n	n	n	538	05/15/2031 .	
	SOFI 2016-A A2		9/25/2020	MBS PAYDOWN		54,736	54,736	54,236	54,489	n	246	n	246	0	n	n	n	994	12/26/2036 .	
O-1001 AD -0	55. 2010 // //E		J, 20, 2020	SINKING FUND REDEMPTION							240									
797440_RT_0	SAN DIEGO G & E. MW012.5	ns	8/01/2020	STO I OND TIEDERIN I TON		499,996	499,996	502,380	500.411	n	(415)	n	(415)	0	n	n	n	9.570	02/01/2022 .	1FF
808513-AD-7	CHARLES SCHWAB CORP. M/W SR NOTE		7/22/2020	MATURITY		9,290,000	9,290,000	9,666,562	9,322,450	n	(32,450)		(32,450)	09,290,000	n	0	n	413,405	07/22/2020 .	
	SABR 2006-NC1 A3		9/25/2020	MBS PAYDOWN		83,502	83,502			0	960		960	0	0	0	0	801	03/25/2036 .	
813765-AC-8	SABR 2006–FR3 A3		9/25/2020	MBS PAYDOWN		81,266	81,266	50,562			1,760	n	1,760	0 81.266	0			1, 118	05/25/2036	
	SPR0 2019-1A A2		7/25/2020	MBS PAYDOWN		18,797	18,797	18,908	18,782	0	15	0	15	0	0	0	0	596	10/25/2049	
	0110 2010 111 112		., 20, 2020	BARCLAYS CAPITAL INC															20, 20, 20 10 1	
82967N-AW-8	SIRIUS XM RADIO INC. MW@50	09	9/16/2020	FIXED		3, 128, 198	3,000,000	2,985,951	2,984,884	0	81	0	81	02,984,966	0	143,232	143,232	189,385	07/15/2026 .	3FE
		1		SINKING FUND REDEMPTION		, .20, .00			,00.,001		[
842400-GF-4	SOUTHERN CAL EDISON, MW@15	08	8/01/2020			803,571	803,571	808 , 163	804,370	0	(798)	0	(798)	0803,571	0	0	0	14,826	.02/01/2022	1FE
				SINKING FUND REDEMPTION			300,0			[(.50)				[
84474Y-AA-4	LUV 6.15 08/01/22	08	8/01/2020		[]	1, 195, 562	1, 195, 562	1,316,420	1,219,341	n	(23,779)	n	(23,779)	01, 195, 562	n	0	n	73,527	08/01/2022 .	1FE
		1		SINKING FUND REDEMPTION			,,	, 5.0, 120	,2,0,011					,,,				5,027		
84474Y-AB-2	SW AIRLINES 07-1 TRUST	08	8/01/2020			912,489	912,489	961,766	927,301	0	(14,812)	0	(14,812)	0 912,489	0	0	0	60,680	.08/01/2022	2FE
			=-=-	CALLED BY ISSUER at					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
844895-AT-9	SOUTHWEST GAS CORP. NOTE	no	9/01/2020	100.000	[]	5,000,000	5,000,000	5, 108, 320	5,027,899	n	(27,962)	n	(27,962)	04,999,936	n	64	64	166,875	12/01/2020 .	1FE
				SINKING FUND REDEMPTION					,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,0.0		
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA	08	8/15/2020			142.115	142.115	139.450	141.828	0	287	0	287	0 142.115	0	0	0	4 796	02/15/2030	1FE

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise	Disposed o	of During t	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							
												Current	Change in Foreign					Bond		NAIC
														Book/				Interest/		Desig-
									Prior Year		0	Year's	Book/ Exchange		Faraian			Stock	Stated	
											Current	Other Than	, ,		Foreign	Daaliaad				nation
									Book/	Unrealized		Temporary		Carrying	Exchange			Dividends	Con-	and
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
85172F-AR-0	ONEMAIN FINANCE CORP		09/30/2020 .	. VARIOUS		763,116	731,000	735,050	735,008	0	(250)	0	(250)	734,758	0	28,358	28,358	35, 153	11/15/2029 .	3FE
86212V-AE-4			09/20/2020 .	. MBS PAYDOWN		46,488	46,488	46,471	46 , 158	0	330	0	330		0	0	0	1,330	10/20/2048 .	1FE
			09/25/2020 .	. MBS PAYDOWN		146,601	146,601	143,486	146,063	0	538	0	538	146,601	0	0	0	2,328	04/25/2036 .	
86359L-TD-1	SAMI 2006-AR1 2A1		09/25/2020 .	. MBS PAYDOWN		48,266	48,266	46 , 155	47,521	0	745	0	745	48,266	0	0	0	539	02/25/2036 .	1FM
871503-AH-1	SYMANTEC CORP, MW@25 SR UNSECUR		09/15/2020 .	. MATURITY		5,500,000	5,500,000	5,801,835	5,531,027	0	(31,027)	00	(31,027)	5,500,000	0	0	0	231,000	09/15/2020 .	3FE
871829-AX-5	SYSCO CORPORATION. MW@20		09/01/2020 .	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	998.090	999,698		268		268	999.966		04	34	23,833	10/01/2020 .	2FF
87 1829-AA-3	STSCO CORPORATION, MW920		09/01/2020 .	CALLED BY ISSUER at		1,000,000	1,000,000	998,090	999,098	0	208	0	208	999,900		34	34	23,833	10/0 1/2020 .	2FE
87264A-AN-5	T-MOBILE USA INC		09/01/2020 .	. 102.125		1,046,781	1,025,000	1,062,156	1,057,044	n	(10,262)		(10,262)	1.046.781	0	(21,781)	(21,781)		03/01/2025 .	3FE
			08/25/2020 .	MBS PAYDOWN		6,538	6,538	5,914	n	n	(10,202)	,n		6,538	n	n			05/25/2046 .	
	TAL 2013-1A A		09/20/2020 .	MBS PAYDOWN		1,973,333	1,973,333	1,984,531	1,978,121	0	(4,788)) [(4,788)	1,973,333		0	0	41,448	02/22/2038 .	1FE
	TAL 2013-1A B		09/20/2020 .	MBS PAYDOWN		1,200,000	1,200,000	1,207,328	1,203,262	0	(3,262)		(3,262)	1,200,000	0	0	0	35,269	. 02/22/2038	2FE
	TAL 2013-2A A		09/20/2020 .	. MBS PAYDOWN		1,366,667	1,366,667	1,366,079	1,366,596	0	70	0	70	1,366,667	0	0	0		11/20/2038 .	
				SINKING FUND REDEMPTION																
88307*-AA-3	TEXOMA WIND, LLC		06/20/2020 .			74,396	74,396	74,396	74,396	0	0	0	0		0	0	0	1,659	06/20/2034 .	
89469A-AD-6			09/21/2020 .	. VARIOUS		636,051	626,000	626,000	0	0	0	0	0	626,000	0	10,051	10,051	712	09/01/2028 .	
89656F-AA-4			09/15/2020 .	. MBS PAYDOWN		167,813	167,813	165,774	167,349	0	464	0	464	167,813	0	0	0	2,470	01/15/2043 .	
89656F-AC-0			09/15/2020 .	. MBS PAYDOWN		24,749	24,749	24,927	24,829	0	(81)	0	(81)	24,749	0	0	0	697	07/15/2043 .	
901109-AF-5	TUTOR PERINI CORP 144A		08/17/2020 .	. VARIOUS		1,801,565	1,865,000	1,628,945	712, 185	0	9,757	0	9,757	1,638,702	0	162,863	162,863	100,743	05/01/2025 .	4FE
90119#-AA-3	TWAIN NOTE ISSUER 8 LLC		09/30/2020	STINKTING FUND REDEMPTION		283.544	283.544	283.544	283.544	0		0		283.544		0	0	12.226	12/31/2020 .	1FF
90261X-GD-8			08/04/2020 .	MATURITY		9,900,000	9,900,000	10,461,917	9,951,242		(51,242)	١	(51,242)	9,900,000	0		0	482,625	08/04/2020 .	
	US FOODS INC		09/17/2020 .	VARIOUS		1,628,358	1,538,000	1,540,130			(205)		(205)	1.539.925	0	88 , 433	88 . 433		04/15/2025 .	
	USAA CAPITAL CORP, MW@15		08/01/2020 .	VARIOUS		5,000,000	5,000,000	4,997,600	4,999,711	0	289	0	289	5,000,000	0	0	0	122,500	08/01/2020 .	
	,			SINKING FUND REDEMPTION															=	
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS		07/02/2020 .			58	58	58	58	0	0	0	0	58	0	0	0	3	07/02/2030 .	1FE
				SINKING FUND REDEMPTION																
909319-AA-3	UNITED AIR 2013-1 A PTT		08/15/2020 .			24,921	24,922	26,012	25,025	0	(104)	0	(104)	24,922	0	0	0	1,072	08/15/2025 .	2FE
				SINKING FUND REDEMPTION						_	_		_			_				l
90931C-AA-6	UNITED AIR 2019-1 AA PTT		08/25/2020 .	OLNICINO FIND DEDENDTION		34,686	34,687	34,687	34,687	0	0	0		34,687	0	0	0	1,440	08/25/2031 .	1FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT		07/07/2020	SINKING FUND REDEMPTION		31,659	31.659	21 026	31,602	0	57	0	57	31.659		0	0	981	07/07/2028	1FF
9093 IL-AA-0	UNITED ATR 2016-1 AA PTT		07/07/2020 .	SINKING FUND REDEMPTION		31,009		31,026	1,002 الا	0		0				0		981	01/01/2028 .	IFE
90931Q-AA-5	UNITED AIR 2013-1 B PTT.2ND LIEN		08/15/2020 .	STAKING FOND HEDEMPTION		143.081	143,082	142,212	142,756	0	326	0	326	143.082	0	0	0	7,691	08/15/2021 .	3FF
00001Q AA 0	CATTLED ATT 2010 T B TTT, 2ND ETEN		00/ 13/ 2020 .	SINKING FUND REDEMPTION			140,002		142,730		020			140,002				,001	00/ 13/ 2021 .	OI L
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25		09/03/2020	OTTENTO TOTAL TELEMENTON		337.885		346.778		0	(694)	0	(694)	337.885	0	0	0	12.671	.09/03/2026	1FE
914906-AS-1	UNIVISION COMMUNICATIONS		09/09/2020 .	VARIOUS		934,948	946,000	856,941	0	0	5,040		5,040	861,981	0	72,966	72,966	27,631	02/15/2025	
914906-AT-9			09/08/2020 .	. DEUTSCHE BANC		255, 135	233,000	230,731	0	0	136	0	136	230,866	0	24,269	24,269	8,116	05/01/2025 .	4FE
92564R-AD-7	VICI PROPERTIES / NOTE		08/17/2020 .	. DEUTSCHE BANC		1, 199,600	1,203,000	1,208,000	0	0	(496)		(496)	1,207,504	0	(7,903)	(7,903)	24,202	02/15/2027 .	3FE
92676X-AD-9			09/18/2020 .	. WELLS FARGO BANKS		581,795	708,000	613,493	0	0	4,989		4,989	618,481	0	(36,686)	(36,686)	42,203	09/15/2027 .	
92925G-AA-1			09/01/2020 .	. MBS PAYDOWN		27,975	27,823	27,553	27,728	0	246		246	27,975	ļ0	0	0	667	12/25/2036 .	
92927X-AH-7 933638-AD-0			09/01/2020 .	. MBS PAYDOWN			94,531 59,809	91,806 58,314		0	478 58	0	478)	ļ	0	0	2, 180 876	06/25/2037 . 01/25/2047 .	3FM
93363R-AA-4			09/01/2020 .	. MBS PAYDOWN		33,471		28,507		0		0	239	33,471		0		563	10/25/2047 . 10/25/2046 .	
30000H-AA-4	IIAIIO 2000-AN IS IA		93/01/2020 .	CALLED BY ISSUER at				20,301		0	209		209						10/23/2040 .	11 111
94106L-BJ-7	WASTE MANAGEMENT INC	1	07/20/2020 .	101.000		2,020,000	2.000.000	1.997.920	1.998.098	n	45	n	45	1.998.143	n	1.857	1.857	112.889	07/15/2039 .	2FF
949831-AD-3	WFMBS 2019–3 A4		09/01/2020 .	MBS PAYDOWN		1,333,868	1,333,868	1,343,247	1,334,875	0	(1,006)) [0	(1,006)	1,333,868	0	0	0	25,664	07/25/2049 .	
95001P-AL-7	WFCM 2018-BXI D		07/15/2020 .	. MBS PAYDOWN			339,583	339,371	339,031	0	553	0	553	339,583	0	0	0	5, 123	12/15/2036 .	1FM
95001T-AC-9			09/01/2020 .	. MBS PAYDOWN		1,860,200	1,860,200	1,890,282	1,870,439	0	(10,239)		(10,239)	1,860,200	0	0	0	48,938	11/25/2048 .	1FM
96221T-AH-0			09/17/2020 .	. INTEREST ONLY PAYMENT		0	0	2,377	180	0	(180)		(180)	0	0	0	0	325	03/15/2047 .	1FE
97064E-AA-6	WESTF 2018-A A		09/15/2020 .	. MBS PAYDOWN		86,036		90,527	0	0	(390)		(390)		0	0	0	2,724	09/15/2043 .	1FE
97064F-AA-3			09/15/2020 .	. MBS PAYDOWN		69,045	69,045	69, 153	Ω	0	30	0	30	69,045	0	0	0	1,007	03/15/2045 .	1FE
974637-AC-4			09/28/2020 .	. JP MORGAN CHASE		246,162	235,000	235,000	4.050.000	0	0	0	(2 042 005)	235,000	0	11,163	11, 163	3,345	07/15/2028 .	
G9420R-AA-4	VALARIS PLC		09/03/2020 .	VARIOUS		430,000	4,000,000	4, 192,760	4,052,696	0	(5,929)	3,606,766	(3,612,695)	440,000	ļ	(10,000)	(10,000)	0	06/01/2022 .	ort
00908P-AA-5	AIR CANADA 2017-1AA PTT	Δ	07/15/2020 .	SINKING FUND REDEMPTION		51,200	51,200	51,200	51,200	_	_	^		51,200	0	_	0	1,690	01/15/2030 .	1FE
C-AA-10060U	ATT VARIADA 2017-1AA F(1	Λ	VII IJ/2020 .	CALLED BY ISSUER at				1,200 نان	1,200 نار					,	1		0		. ענ. / וענ. / וענ.	
146900-A0-8	CASCADES INC. MW@50	A	09/16/2020	101.438		972,790	959.000	960.293	959.389	0	(175)	0	(175)	959.214	0	(214)	(214)	78,277	07/15/2023	3FE

				;	Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (Otherwise I	Disposed o	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Va		16	17	18	19	20	21	22
'	_		r		Ü	· '	l	I	10	11	12	13	14	15	1 '	l ''		'5	20	- 1	
										11	12	13									
													Total	_Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	n Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of								, , ,		Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
		F D:		Name		0		A =4=1	Adjusted	Valuation	(Amor-	Impairmen		/Adjusted							
Ident-			sposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity	strative
ification	Description	eign I	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
				CITIGROUP GLOBAL MARKETS																	
335934-AK-1	FIRST QUANTUM MINERALS L	A08/	12/2020			1,540,250	1,525,000	1,534,263	830,538	0	(4,922)	0	(4,922)	00	1,529,341	0	10,909	10,909	96, 128	04/01/2023 .	5FE
				CITIGROUP GLOBAL MARKETS																	
335934-AP-0	FIRST QUANTUM MINERALS L		12/2020			535,840	544,000	544,000	544,000	0	0	0	0	0	544,000	0	(8, 160)	(8, 160)	33,690	03/01/2024	5FE
443628-AH-5	HUDBAY MINERALS INC	A	22/2020	VARIOUS		684,768	687,000	687,000	0	0	0	0	0	0	687,000	0	(2,233)	(2,233)	117	04/01/2029 .	4FE
				BANK OF AMERICA - MERRIL																	
91911K-AN-2	BAUSCH HEALTH COS INC		20/2020	LYNCH		2,575,000	2,500,000	2,512,500	2,510,076	0	(2, 172)	0	(2, 172)	0	2,507,904	0	67,096	67,096	111,910	11/01/2025 .	3FE
01749P-AQ-1	ALLEG 2015-1A AR	D07/	25/2020	MBS PAYDOWN		341,780	341,780	333,919	0	0	1, 173	0	1, 173	0	341,780	0	0	0	3,858	07/25/2027 .	1FE
08180R-AL-9	BSP 2015-VIIA A1AR	D07/	18/2020	. MBS PAYDOWN		1,432,506	1,432,506		1,431,915	0	591	0	591	0	1,432,506	0	0	0	30,720	07/18/2027 .	1FE
				SINKING FUND REDEMPTION				, ,											•		
11042A-AA-2	BRITISH AIR 13-1 A PTT, MW@50	D09/	20/2020			464,376	464,376	489,671	467,522	0	(3, 146)	0	(3, 146)	0	464,376	0	0	0	16, 108	06/20/2024 .	1FE
	·			SINKING FUND REDEMPTION											·				•		
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D09/	20/2020	lL		17,649	17,649	17,649	17,649	0	0	0	0	0	17,649	0	0	0	503	09/20/2031 .	1FE
				SINKING FUND REDEMPTION		, .	,	,	, .						,						
11043H-AA-6	BRITISH AIR 18-1 A PTT	D09/	20/2020			43,967	43,967	43,912	43,872	0	95	0	95	0	43,967	0	0	0	1,360	09/20/2031 .	2FE
				SINKING FUND REDEMPTION					,										,		
11043X-AB-9	BRITISH AIR 19-1 A PTT	D 09/	15/2020			25,833	25,833	25,876	25,837	0	(4)	0	(4)	0	25,833	0	0	0	649	06/15/2029 .	2FE
	CIFC 2015-5A A1R		25/2020	MBS PAYDOWN		3,876	3,876	3,855	3,871	0	5	0	5	0	3,876	0	0	0	72	10/25/2027 .	1FE
	COCA-COLA EUROPEAN PARTN		15/2020	MATURITY		5.000.000	5,000,000	4,838,470	4,989,996	0	10.004	0	10.004	0	5.000.000	0	0	0	175,000	09/15/2020	2FE
19625G-AA-7	CAFL 2016-1 A	D 08/	01/2020	MBS PAYDOWN		109,814	109,814	109,813	109,994	0	(180)	0	(180)	0	109,814	0	0	0	1,759	06/15/2048 .	1FE
			,	SINKING FUND REDEMPTION																	
200447-A*-1	COMISION FEDERAL DE ELECTRICID, MW@50	D 09/	29/2020	OTTACHIO I OLD TESEM TON		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	10,975	09/29/2036 .	2
	CRNN 2013-1A A		18/2020	MBS PAYDOWN		185,000	185.000	184.653	184,792	0	208	0	208	0	185.000	0	0	0	3,799	04/18/2028	1FE
	CRNPT 2018-6A A1		20/2020	MBS PAYDOWN		21,642	21,642	21,642	21,642	0	0	0	0	0	21,642	0	0	0	461	10/20/2028	1FE
	EG GLOBAL FINANCE PLC		01/2020	VARIOUS		1, 113, 759	1,076,000	1,083,490	1,082,762	0	(1, 194)	0	(1, 194)	0	1,081,567	0	32, 191	32, 191	56,617	02/07/2025	4FF
	FLAGS 2013-7A BR		20/2020	MBS PAYDOWN		165.700	165,700	165.700	165.700	0	0	0	0	0	165.700	0	0	0	4.009	01/20/2026 .	1FF
	SEACO 2013-1A A		17/2020	MBS PAYDOWN		337,500	337,500	338 , 140	337,262	0	238	0	238	0	337,500	0	0	0	6,705	04/17/2028 .	1FE
	HLA 2014–3A AR		22/2020	MBS PAYDOWN		17, 133	17,133	17,085	17, 160	0	(28)	0	(28)	0	17, 133	0	0	0	355	10/22/2025 .	1FE
	HSBC BANK PLC., 144A SR NOTE		12/2020	MATURITY		8,400,000	8,400,000	8,837,469	8,446,301	0	(46,301)	0	(46,301)	0	8,400,000	0	0	0	346,500	08/12/2020 .	1FF
	TIODO DANK TEO., THAN ON NOTE	J	12/ 2020	SINKING FUND REDEMPTION			, 400,000				(40,001)		(40,001)							90/ 12/2020 .	
532522_44_7	LIMA METRO LINE 2 FIN LT	n 07/	05/2020	STREETING FORD FIEDERIN FROM		12.203	12.203	12,203	12.203	n	0	0	١ ،	0	12.203	0	0	0	538	07/05/2034 .	2FE
	LNCR 2018-CRE1 A		15/2020	MBS PAYDOWN		211,056	211,056	211,056	211,056	n	0		0		211.056	0		0	2,651	05/15/2028 .	1FF
	LPSLT 2020-2GF A		20/2020	MBS PAYDOWN		45,764	45,764	45,744		n	64		64		45,764	0			148	07/20/2047 .	1FE
	LWCLO 2014-1A A1RR		25/2020	MBS PAYDOWN		9,380	9,380	9,380	9,380	٥	0		۸		9,380				198	01/25/2030 .	1FE
34000F-AII-3	LIIOLU 2014-18 8 Inn		23/2020	CALLED BY ISSUER at		9,300	9,300		9,300						9,300				190		. IFE
620470 ALL 2	NXP BV/NXP FUNDING LLC	n 00/	28/2020	102.350		2,251,693	2,200,000	2,277,000	2,226,560	_	(13,766)	0	(13,766)		2,212,794	0	(12,794)	(12,794)	126,562	06/01/2021 .	2FE
02541 Q-AU-2	NAT DV/NAT I ONDING LLC	D		CALLED BY ISSUER at		2,231,033	2,200,000	2,211,000	2,220,300		(13,700)		(13,700)				(12,734)	(12,754)	120,302	00/01/2021 .	. 21 L
71400E AD 0	PERRIGO FINANCE PLC. MW@25	07/	06/2020	104.474		6, 268, 440	6,000,000	6,021,360	6,007,003	0	(1,928)	0	(1,928)		6.005.076	0	(5,076)	(5,076)	384,523	12/15/2021 .	OCC
/ 14293-AD-0	FENNIGO FINANGE FLO, MITO23	0	JO/ 2020	CALLED BY ISSUER at		0,200,440	0,000,000	0,021,300	0,007,003		(1,920)		(1,920)		0,000,070		(3,076)	(3,070)		12/ 13/ 202 1 .	. ZFE
7140011 11 0	PERRIGO FINANCE UNLIMITE, MW035	07/	06/2020	101.833		509, 165	500,000	499,540	499,882	_	50	0	50		499,931		69	69	23,214	03/15/2021 .	2FF
	PETROLEOS MEXICANOS		23/2020	MATURITY		4,000,000	4,000,000	4,003,010	4,003,750	0	(3,750)	0	(3,750)	0	4,000,000	0	9		140,000	07/23/2020 .	3FE
				UBS PAINE WEBBER								0		0			0	004.074			
	SEAGATE HDD CAYMAN		19/2020 23/2020	MATURITY		2,709,375	2,500,000 6.000.000	2,462,500	2,471,082		3,315	0	3,315	0	2,474,397	0	234,974	234,974	135,243	01/01/2025 . 07/23/2020 .	3FE 1FF
	SUNBD 2020-1A A		23/2020 15/2020	MBS PAYDOWN								0		0			0	0			1FF
			15/2020 17/2020	MBS PAYDOWN		36,661	36,661	36,659	0		50	0	50	0	36,661	0	0	0	646 611	02/15/2045 .	1FE
	TELOS 2014-6A A1R					27,395	27,395	27,386	27,390		4	0	4	0	27,395	0				01/17/2027 .	
	TELOS 2014-5A A1R		17/2020	. MBS PAYDOWN		20, 171	20, 171	20,050	20,144	0	27	0	27		20, 171	0			401	04/17/2028 .	1FE
	TRAL 2013-1A AR		20/2020	. MBS PAYDOWN		29, 148	29,148	29,089	29, 122	0	25	4 045 770	25		29,148	0			654	07/20/2029 .	1FE
91889D-AD-8			01/2020	VARIOUS		142,500	2,000,000	1,992,440	1,995,591		185	1,845,776	(1,845,591)		150,000	0	(7,500)	(7,500)	52,000	03/15/2025 .	. 6FE
	Subtotal - Bonds - Industrial and Misc	ellaneous	Unaffili	iated)		308,969,813	313,587,426	316,205,957	297,999,763	0	(450,057)	8,988,401	(9,438,458)	0	303,894,732	0	(169,812)	(169,812)	16,831,558	XXX	XXX
8399997. T	「otal - Bonds - Part 4					319,601,039	324,218,652	326,664,464	308,619,281	0	(438,347)	8,988,401	(9,426,748)	0	314,525,958	0	(169,812)	(169,812)	17,243,911	XXX	XXX
8399998 T	otal - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	Total - Bonds					319.601.039				7000										XXX	
						319,601,039	324,218,652	326,664,464	308,619,281	·	(438,347)		(9,426,748)	0	314,525,958	0	, ,	(169,812)	17,243,911		XXX
	Total - Preferred Stocks - Part 4					0	XXX	0	0	0	0		0	0	0	0		0	0	XXX	XXX
8999998. T	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 T	Total - Preferred Stocks					n	XXX	n	n	n	0	n	n	n	n	0	n	0	n	XXX	XXX
	FHLB DES MOINES	007	30/2020	DIRECT FROM ISSUER	17.073.000	1,707,300	7001	1,707,300	1.707.300	0	0	0	0	0	1,707,300	0	0	0	564,495	7001	7000
000000-02-3	THE PEO IIIVINEO	/פע	,01 LULU	DINEOT THOM TOUCH		, / U/ , UU	<u> </u>			J	U	J	<u></u>	ļU		U	<u></u>				-1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's	Book/	Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
9199999.	Subtotal - Common Stocks - Industria	l and I	Miscellaneo	us (Unaffiliated) Othe	r	1,707,300	XXX	1,707,300	1,707,300	0	0	0	0	0	1,707,300	0	0	0	564,495	XXX	XXX
9799997.	Total - Common Stocks - Part 4					1,707,300	XXX	1,707,300	1,707,300	0	0	0	0	0	1,707,300	0	0	0	564,495	XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks		•	•		1,707,300	XXX	1,707,300	1,707,300	0	0	0	0	0	1,707,300	0	0	0	564,495	XXX	XXX
9899999.	Total - Preferred and Common Stock	S				1,707,300	XXX	1,707,300	1,707,300	0	0	0	0	0	1,707,300	0	0	0	564,495	XXX	XXX
9999999 -	Totals		-			321,308,339	XXX	328,371,764	310,326,581	0	(438,347)	8,988,401	(9,426,748)	0	316,233,258	0	(169,812)	(169,812)	17,808,406	XXX	XXX

					S	showing a	all Option:	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Statemer	nt Date							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											ı
	Description										Prior	Current										ı
	Description of Item(s)									Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,									Price.	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of `				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/		Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clea		Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
				Excluding Variable A Variable Annuity Gu				8			0	U	0		XXX	0 0	0	0	0		XXX	XXX
S&P 500 Call Spread	Indexed Annuity	Juons - Heug	ing Enective	variable Afficility Gu	iarantees Under S	SAF NU. IL	J6 			1	0	0	U	,	^^^	0	0	U	0	U	^^^	
Option	Liability	N/A	Equity/Index	BNP Paribas SA ROM	MUWSFPU8MPR08K5P83	10/15/2019	10/15/2020 .	1, 155	3,458,907	3034.68	192,315	0	0	396,948	*396,9	4847,963	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	N/A	5 14 /I I	DND D 11 OA DOM	# III/OFD! IOMDDOO!/FDOO	44 (45 (0040	44 (40 (0000	4 005	4 050 040	0404 40	040,000			045 457	4 045	57 00 700						ı
Option S&P 500 Call Spread	LiabilityIndexed Annuity	N/A	. Equity/Index.	BNP Paribas SA ROM	MUWSFPU8MPR08K5P83	11/15/2019 .	11/13/2020 .	1,395	4,353,248	3164 . 12	240,299	0	0	345, 157	*345,	5732,760	0	0		0		
Option	Liability	N/A	Equity/Index	Barclays Bank PLC . G5G	GSEF7VJP5170UK5573	.12/13/2019 .	12/15/2020 .	1,878	5,950,925	3206.26	331,050	0	0	497,034	*497,0	34110,871	0	0	0	0		I
S&P 500 Call Spread	Indexed Annuity	I			005571/ 10517011/5557	04 /45 /0055	04 (45 (005)	4.0.0		0045 -:		005 :	_				_	_				İ
Option S&P 500 Call Spread	LiabilityIndexed Annuity	N/A	. Equity/Index.	Barclays Bank PLC . G5G Canadian Imperial	.iSEF/VJP51/0UK5573	01/15/2020 .	01/15/2021 .	1,919	6,311,148	3312.74	0	335, 122	0	420,584	*420,	8485,462	·0	0	0	0		
Option	Liability	N/A	Equity/Index.	Bank of Commerce 21G	GI 19DL770X0HC3ZE78	.02/14/2020 .	02/12/2021 .	1,964	6,639,851	3413.86	0	340,624	0	354, 120	*354,	2013,496	0	0	0	0		l
S&P 500 Call Spread	Indexed Annuity	I	. ,	Canadian Imperial																	-	 I
Option S&P 500 Call Spread	LiabilityIndexed Annuity	N/A	. Equity/Index.	Bank of Commerce 21G	GI 19DL770X0HC3ZE78	03/13/2020 .	03/15/2021 .	2,712	7,351,243	2755.91	0	856,420	0	1,821,463	*1,821,4	63965,043	ļ0	0	0	0		
Option	Liability	N/A	Equity/Index.	Barclays Bank PLC . G5G	GSEF7VJP5170UK5573	.04/15/2020 .	04/15/2021 .	2, 135	5,941,652	2825.72	0	591,789	0	1,334,310	*1,334,3	10742,522	0	0	0	0		ı
S&P 500 Call Spread	Indexed Annuity																					I
Option	Liability	N/A	. Equity/Index.		GSEF7VJP5170UK5573	05/15/2020 .	05/14/2021 .	1,848	5,291,596	2907.2	0	506,406	0	1,051,589	*1,051,	89545, 183	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Fauity/Index	Canadian Imperial Bank of Commerce 21G	31 19DL 770X0HC37F78	.06/15/2020	06/15/2021 .	1, 154	3,539,040	3090.54	0	339,040	0	511,788	*511,7	88172,748	0	ا ا	0	0		ı
S&P 500 Call Spread	Indexed Annuity	1077	. Equity/ muox.	Dark of Commorce Ero	ST TODE TO OKOHOGEETO	007 107 2020 .	00/ 10/ 2021 .	, 104								00 1						
Option	Liability	N/A	. Equity/Index.		MUWSFPU8MPR08K5P83	07/15/2020 .	07/15/2021 .	623	2,009,114	3252.21	0	168 , 163	0	215,647	*215,6	4747,484	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Indox	Canadian Imperial Bank of Commerce 21G	211001770704027570	08/14/2020 .	.08/13/2021	607	2,048,050	3395.45	0	161,284	0	165, 140	*165.	403,856		١ ,	0	0		ı
S&P 500 Call Spread	Indexed Annuity	N/ A	. Equity/ mucx.	Dark of Commerce 210	JI ISBETTONOROSELTO	00/ 14/2020 .	00/ 10/2021 .		2,040,030			101,204		103, 140	100,	40						
Option	Liability	N/A	. Equity/Index.		MUWSFPU8MPR08K5P83	09/15/2020 .	09/15/2021 .	1,141	3,882,379	3411.37	0	327 , 400	0	310,926	*	26(16,475)0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	Eauitu/Indov	JP Morgan Chase & Co. 7H6	6GLXDRUGQFU57RNE97	.01/27/2017 .	01/15/2021 .	6	916	157.67	E0.	0	0	10	*	10 (10	,	١ ,	0	0		ı
JPMorgan Chase Bank NA		N/A	. Equity/Index.	JP Morgan Chase &	DULADRUUQFU3/NNE9/	01/21/2011 .	01/13/2021 .		910	137.07	50	0	0	13	······	10)u					 I
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7H6	GGLXDRUGQFU57RNE97	01/27/2017 .	01/14/2022 .	8	1,226	157.67	77	0	0	31	*	31(15)0	0	0	0		
JPMorgan Chase Bank NA		N/A	5 14 /I I	JP Morgan Chase &	DOL VERLICOFI IFTENICOT	04 (07 (00 47	04 (40 (0000	40	4 500	450.00	400			48		48 (16	,					ı
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7H6 JP Morgan Chase &	GGLXDRUGQFU57RNE97	01/27/2017 .	01/13/2023 .	10	1,568	158.29	106	0	0	48	^	48(16	} ⁰	0		0		
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7H6	GLXDRUGQFU57RNE97	01/27/2017 .	01/12/2024 .	12	1,947	160.25	134	0	0	61	*	61(17)0	0	0	0		1
JPMorgan Chase Bank NA		L.,		JP Morgan Chase &	NO VERNICOS ISTRUSCO	04 (07 (00 :-	04 (40 (005)			405	44	_	_					_				İ
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7H6 JP Morgan Chase &	GGLXDRUGQFU57RNE97	01/27/2017 .	01/12/2024 .	1,683	265,399	166.41	14,969	0	0	4,927	*4,9	27(1,904	······0	0	0	0		
JPUSSC5A	Liability	N/A	. Equity/Index.		GGLXDRUGQFU57RNE97	04/17/2017 .	02/15/2024 .	304	48,783	168.98	2,864	0	0	723	*	23(310)0	0	0	0		I
JPMorgan Chase Bank NA	Indexed Annuity			JP Morgan Chase &							,					,						1
JPUSSC5A JPMorgan Chase Bank NA	Liability	N/A	. Equity/Index.	Co 7H6 JP Morgan Chase &	GGLXDRUGQFU57RNE97	04/17/2017 .	04/15/2024 .	2,661	426,292	169.05	25,236	0	0	6,560	*6,5	60(2,680) 0	0	0	0		
JPUSSC5A	Liability	N/A	Equity/Index.		6GLXDRUGQFU57RNE97	05/15/2017 .	05/15/2024 .	1,518	244,833	170.1	14,568	0	0	3,489	*3,4	89(1,458	0	0		0		I
JPMorgan Chase Bank NA	Indexed Ánnuity			JP Morgan Chase &																		1
JPUSSC5A	Liability	N/A	. Equity/Index.		GGLXDRUGQFU57RNE97	06/16/2017 .	06/14/2024 .	787	127,663	171.17	7,685	0	0	1,681	*1,6	81(720)0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Liability	N/A	Equity/Index.	JP Morgan Chase & Co. 7H6	GLXDRUGQFU57RNE97	08/15/2017 .	08/15/2024 .	1,470	235 , 155	168.75	14, 109	0	0	4,060	*4,0	60(1,466) 0	0	0	0		Ī
JPMorgan Chase Bank NA	Indexed Ánnuity		. ,	JP Morgan Chase &														v				 I
JPUSSC5A	Liability	N/A	. Equity/Index.		GGLXDRUGQFU57RNE97	09/15/2017 .	09/13/2024 .	81	12,902	160.1	898	0	0	444	*	44(101)0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	Equity/Index	JP Morgan Chase & Co. 7H6	6GLXDRUGQFU57RNE97	.10/13/2017	10/15/2024	4, 146	661,841	168.5	33,820	0	n	12, 134	*12,	34(4,277) 0	n	0	0		İ
JPMorgan Chase Bank NA			. = qui ty/ indux.	JP Morgan Chase &	552.15.100di 00/11120/		10/2024			130.3	50,020			12, 104		·	1		ļ			 I
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7H6	GGLXDRUGQFU57RNE97	11/15/2017 .	11/15/2024 .	1,713	273,692	167.74	14,232	0	0	5, 435	*5,4	35(1,742)0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	Equity/Index	JP Morgan Chase & Co. 7H6	6GLXDRUGQFU57RNE97	. 12/15/2017	. 12/12/2024	1,742	284,447	172.26	14,365	0	^	3,869	* 3,8	69 (1,496	,	^		0		İ
JPMorgan Chase Bank NA		IV A	. Equity/ muex.	JP Morgan Chase &	JULIANIOUGI UJ/INL9/	14/10/401/	12/ 12/2024 .	1,142	204,447	1/2.20	14,000						′I		·			 I
JPUSSC5A	Liability	N/A	. Equity/Index.	Co 7H6	GLXDRUGQFU57RNE97	.01/12/2018 .	01/15/2025 .	2,397	401,013	176.55	20,051	0	0	3,761	*3,7	61(1,741)0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	Equity/Index	JP Morgan Chase & Co. 7H6	6GLXDRUGQFU57RNE97	02/15/2018	02/14/2025	594	98.087	174.12	4.777	^	_	1,178	* 1.	78 (497	,	_		0		1
UI UUUUUM	ILIAUIIIIV	LIV A	Luuriv/ maex	I UU / NO	JULADOUGUEUS/ DINES/	UZ/ 13/ ZU 18	UZ/ 14/ ZUZO	1 394	90.08/	1/4.12	4.///		ı U	1.1/81	. 1	10 (49/	, U		L	UI		

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Showing all Options.	Caps. Floo	rs. Collars. Swa	os and Forwards Ob	en as of Current Statement Date

						Showing a	all Option	s, Caps, F	loors, Colla	rs, Swaps	and Forwai	rds Open as	of Currer	nt Stateme	ent Date	Э							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative											1	
											Prior	Current										1 .	
	Description									Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hadaa
	of Item(s) Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity	N/A	Equity/Index.	JP Morgan Chase & Co	. 7H6GLXDRUGQFU57RNE9	703/15/2018	03/14/2025	1,274	209,408	172.46	10,680	0	0	2,954	*	2,954	(1, 173)			0	0	1 .	
JPMorgan Chase Bank NA		IV A	Lquity/illuex.	JP Morgan Chase &	. MOGENDHOUGH 057 HNES		03/ 14/ 2023 .		209,400	172.40	10,080			2,304			(1,173)						
JPUSSC5A	Liability	N/A	Equity/Index.	Co	. 7H6GLXDRUGQFU57RNE9	706/15/2018	06/13/2025 .	911	148,858	171.03	8,038	0	0	2,497	*	2,497	(960)	0	0	0	0		
JPMorgan Chase Bank NA		N/A	5 14 /I I	JP Morgan Chase &	ZUONI VODUNACIUEZDNEN	7 04 (45 (0040	04 /45 /0000	0.004	050 000	400.00	47 400	0		40.000	_	40,000	(0.005)					1	
JPUSSC5A	Liability	N/A	Equity/Index.	JP Morgan Chase &	. 7H6GLXDRUGQFU57RNE9	701/15/2019	01/15/2026 .	2,281	353,889	162.28	17,482	0	0	12,922	*	12,922	(3,095)	0	0	0	0		
JPUSSC5A	Liability	N/A	Equity/Index	Co	. 7H6GLXDRUGQFU57RNE9	705/15/2019	05/15/2026	6,618	1,034,963	163.38	53,508	0	0	37,065	*	37,065	(8,554)	0	0	0	0	l	
0179999999. Subt	otal - Purchased Op	tions - Hedg	ing Other - (Caps			•				1,021,313	3,626,248	0	7,528,558	XXX	7,528,558	2,718,675	0	0	0	0	XXX	XXX
S&P 500 Call Spread	Indexed Annuity									2,995.83 /													
Option S&P 500 Call Spread	Liability	N/A	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P8	310/15/2019	10/15/2020 .	9,377	28,091,060	3,103.85 2,999.45 /	595,530	0	0	957,646	*	957,646	228,405	0	0	0	0		
Option	Indexed Annuity	N/A	Fauity/Index	BNP Paribas SA	ROMUWSFPU8MPR08K5P8	310/15/2019	10/15/2020	8, 128	24,349,373		662,303	0	0	1, 102, 280	*	1, 102, 280	257,399	0	0	0	0	1	
S&P 500 Call Spread	Indexed Annuity	1071	Equity/ Illuox.	Dia Turrbus on	Homorior Foom Hoortor o	3			£1,010,070	3, 120.55 /						1, 102,200							
Option	Liability	N/A	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P8	311/15/2019	11/13/2020 .	10,474	32,682,964		666,732	0	0	824,233	*	824,233	71,667	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity	N/A	Eastitu/Indov	DND Daribas CA	DUNI IMCEDI IONIDDUONEDO	11/15/2010	11/12/2020	0.070	30,822,898	3,125.45 /	904 479	0	0	1 002 225	*	1 000 005	74 022			0	0	1	
Option S&P 500 Call Spread	Liability Indexed Annuity	N/A	Equity/Index.	BNP Paribas SA	ROMUWSFPU8MPR08K5P8	311/15/2019	11/13/2020 .	9,878	30,622,696	3,209.90 3,168.96 /	804,478		0	1,003,325	^	1,003,325	74,033		0		0		
Option	Liability	N/A	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK557	312/13/2019 .	12/15/2020 .	8, 169	25,887,380		516,712	0	0	626,414	*	626,414	78,447	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity									3, 174.22 /												1 .	
Option S&P 500 Call Spread	Liability	N/A	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK557	312/13/2019	12/15/2020 .	7,201	22,819,014		583,710	0	0	716, 191	*	716 , 191	93,111	0	0	0	0		
Option	Indexed Annuity	N/A	Equity/Index	Barclays Bank PLC	. G5GSEF7VJP5170UK557	301/15/2020	01/15/2021	5,569	18,319,501	3,289.62 / 3.405.01	0	370,054	0	387,939	*	387,939	17,885	0	0	0	0	1 .	
S&P 500 Call Spread	Indexed Annuity									3,294.62 /							,						
Option	Liability	N/A	Equity/Index.		. G5GSEF7VJP5170UK557	301/15/2020	01/15/2021 .	6,268	20,617,517		0	531,932	0	563,971	*	563,971	32,039	0	0	0	0	ıl	
S&P 500 Call Spread Option	Indexed Annuity	N/A	Fauity/Index	Canadian Imperial	. 21G119DL770X0HC3ZE7	802/14/2020	02/12/2021 .	5,753	19,445,792	3,380.60 /	0	383,082	0	359,572	*	359,572	(23,510)	0	0	0	0	1 .	
S&P 500 Call Spread	Indexed Annuity	10 A	Lquity/ illucx.	Canadian Imperial	. ZTOT ISDET TOXOTOGELT	002/ 14/ 2020 .	02/ 12/2021 .		13, 440, 732	3,385.84 /							(20,510)						
Option	Liability	N/A	Equity/Index.		. 21G119DL770X0HC3ZE7	802/14/2020 .	02/12/2021 .	5,868	19,834,171	3,547.55	0	511,722	0	486,633	*	486,633	(25,089)	0	0	0	0	l	
S&P 500 Call Spread	Indexed Annuity	NI /A	5 14 /I I	Canadian Imperial	0101400177070100757	00 (40 (0000	00/45/0004	0.047	04 044 074	2,711.29 /	0	440.055	0	000 440	_	000 440	000 404					1 .	
Option S&P 500 Call Spread	LiabilityIndexed Annuity	N/A	Equity/Index.	Canadian Imperial	. 21G119DL770X0HC3ZE7	803/13/2020	03/15/2021 .	8,047	21,814,374	2,805. I2 2,719.61 /	0	416,655	0	623, 146	^	623 , 146	206,491		0	0	0		
Option	Liability	N/A	Equity/Index.		. 21G119DL770X0HC3ZE7	803/13/2020	03/15/2021	7,600	20,603,316		0	498,600	0	751,700	*	751,700	253, 100	0	0	0	0	l	
S&P 500 Call Spread	Indexed Annuity					_				2,783.86 /			_		1.			_	_		_	1 .	
Option S&P 500 Call Spread	Liability Indexed Annuity	N/A	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK557	304/15/2020	04/15/2021 .	9,018	25,099,715	2,877.38 2,791.77 /	0	469,365	0	662,942	*	662,942	193,577	0	0	0	0		
Option	Liability	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK557	304/15/2020	04/15/2021	9,481	26,389,711	2,915.35	0	638,631	0	938,595	*	938,595	299,964	0	0	0	0	J	
S&P 500 Call Spread	Indexed Annuity									2,865.50 /													
Option	Liability	N/A	Equity/Index.	Barclays Bank PLC	. G5GSEF7VJP5170UK557	305/15/2020	05/14/2021 .	6,827	19,551,702		0	389,079	0	555,462	*	555,462	166,384	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK557	305/15/2020	05/14/2021	6,522	18,677,127	2,872.81 / 3.004.74	0	487,473	0	682,497	*	682,497	195,024	n	n	0	0	, ,	
S&P 500 Call Spread	Indexed Annuity		,a , ,	Canadian Imperial						3,073.64 /													
Option	Liability	N/A	Equity/Index.		. 21G119DL770X0HC3ZE7	806/15/2020	06/15/2021 .	6,224	19,086,823		0	343,563	0	430 , 258	*	430,258	86,695	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity	N/A	Equity/Index	Canadian Imperial	_ 2IGI19DL770X0HC3ZE7	8 06/15/2020	06/15/2021	7.180	22,018,045	3,069.32 /	0	592,285	0	705,684	*	705,684	113,399		0	0	0	1	
S&P 500 Call Spread	Indexed Annuity	IV A	Lquity/illuex	Dank of Commerce	. 2101130171000103217	000/ 13/ 2020	00/ 13/2021 .		22,010,043	3,229.24 /							113,333						
Option	Liability	N/A	Equity/Index.	BNP Paribas SA	. ROMUWSFPU8MPR08K5P8	307/15/2020	07/15/2021 .	6,548	21, 127, 018		0	443,667	0	475,357	*	475,357	31,690	0	0	0	0		
S&P 500 Call Spread	Indexed Annuity			D.D. D 04	DOLUMENTO INTERNACIONALI	07/45/0000	07/45/0004		47 407 040	3,228.14 /		400.000		500 540		500 540	07.407					1 .	
Option S&P 500 Call Spread	Liability Indexed Annuity	N/A	Equity/Index.	BNP Paribas SA Canadian Imperial	. ROMUWSFPU8MPR08K5P8	307/15/2020	07/15/2021 .	5,414	17,467,946	3,390.57 3.375.31 /	0	496,090	0	533,516	*	533,516	37,427	l0	0	0	0		
Option	Liability	N/A	Equity/Index		. 21G119DL770X0HC3ZE7	808/14/2020	08/13/2021 .	6,732	22,707,253		0	460,957	0	432,639	*	432,639	(28,319)	0	0	0	0	I	
S&P 500 Call Spread	Indexed Ánnuity			Canadian Imperial						3,374.77 /													
Option	Liability	N/A	Equity/Index.	Bank of Commerce	. 21G119DL770X0HC3ZE7	808/14/2020	08/13/2021 .	8,356	28, 184, 322		0	758 , 158	0	729,938	*	729,938	(28,220)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity	N/A	Fauity/Indev	BNP Paribas SA	ROMUWSFPU8MPR08K5P8	309/15/2020	09/15/2021 .	6,542	22,249,962	3,403.75 / 3,517.52	n	421,637	n	396,547	*	396,547	(25,089)	n	n	0	n	, ,	
S&P 500 Call Spread	Indexed Annuity	1W /1	Lyanty/ much.	Die Tallbas on	Homorior i domi ridoloro					3,403.78 /													
Option	Liability	N/A		BNP Paribas SA	. ROMUWSFPU8MPR08K5P8	309/15/2020	09/15/2021 .	8,734	29,707,681		0	740,315	0	707, 119	*	707 , 119	(33, 196)	0	0	0	0		
0199999999. Subt	otal - Purchased Op	tions - Hedg	ing Other - 0	Collars							3,829,465	8,953,265	0	15,653,604	XXX	15,653,604	2,273,314	0	0	0	0	XXX	XXX

				9	Showing	all Options	s. Caps. Fl	oors, Colla	rs. Swaps	and Forwar	ds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Hedged,		T (a)			Data of					_		Deels/			l lana alima d		Current				
	Used for	Cabadula/	Type(s)			Date of	Niconala a a		Rate or	discounted	discounted	C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	OI Distr(s)	Freshause Ossentania etc.	T	Maturity	Number	N1-411	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	D - 4 4' - 1	Refer-	and at
December	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0 - 1 -	E-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
	total - Purchased O									4,850,778	12,579,513	0	23, 182, 162		23, 182, 162	4,991,989	0	0	0		XXX	XXX
	total - Purchased O									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Purchased O			on						0		0		XXX	0	0	0	0	0		XXX	XXX
	total - Purchased O									0		0	0	XXX	0	0	0	0	0		XXX	XXX
	l Purchased Option			rants						0		0	0	XXX	0	0	0	0	0		XXX	XXX
	l Purchased Option		ns							0		0		XXX	0	0	0	0	0	-	XXX	XXX
	l Purchased Option									1,021,313	3,626,248	0	7,528,558		7,528,558	2,718,675	0	0	0		XXX	XXX
	I Purchased Option									0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	I Purchased Option									3,829,465	8,953,265	0	15,653,604		15,653,604	2,273,314	0	0	0		XXX	XXX
	l Purchased Option									0	0	0	0 100 155	XXX	00.400.400	0	0	0	0		XXX	XXX
	I Purchased Option		- Cffootius ⊏	rolliding Variable Associate Occasional	Lindor CC ^	D No 400				4,850,778	, ,	0	23, 182, 162		23, 182, 162	4,991,989	0	0	0		XXX	XXX
				scluding Variable Annuity Guarantees ariable Annuity Guarantees Under SSA		L INO. 108				0		0		XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio total - Written Optio			anable Annuity Guarantees Under SSA	47 INU. 1U8					0		0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio									0		0	0	XXX	0	0	0	0	0		XXX	XXX
										0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Written Optio total - Written Optio		Generation							0	0	0		XXX	0	0	0	0	0		XXX	XXX
			and Marran	to						0		0	0		0	0	0	0				
	Written Options -		anu wanan	ıo						0		0	0	XXX	0	0	0	0	0		XXX	XXX
	Written Options -									0		0		XXX	0	0	0	0	0		XXX	XXX
	Written Options -									0		0		XXX	0	0	0	0	0		XXX	XXX
	Written Options -									0		0		XXX	0	0	0	0	0		XXX	XXX
	Written Options -									0		0	0	XXX	0	0	0	0	0		XXX	XXX
09899999999999999999999999999999999999										0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
Interest Rate Swap -	a vviitteri Options		1			1	1		I	1	U	l "	·	^^^	U		0	U	1	U	^^^	^^^
Rec floating [Pay	UNIONBANCAL CORP		Interest																			1
fixed]	908906AC4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/08/2014	06/18/2022	0	1,000,000	3ML+0.94/(3.50)	0	0	(11,929	0		(40,278)	0	0	0	0	6,548		104/102
Interest Rate Swap -					,]									1
Rec floating [Pay	WHIRLPOOL CORP		Interest																			í
fixed]	96332HCF4	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/08/2014	03/01/2023 .	0	3,900,000	3ML+1.02/(3.70)	0	0	(45,375	0		(229,590)	0	0	0	0	30,313		105/102
Interest Rate Swap -	MADATHON OU CORD					1																i
Rec floating [Pay fixed]	MARATHON OIL CORP 565849AK2	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/10/2014	11/01/2022 .	0	4 000 000	3ML+0.26/(2.80)	0	0	(43, 118) ((193, 173)	0		0	0	28.898		101/100
Interest Rate Swap -	JUJUHJANA	٠		ome droup inc SNZZOJERNOMNNOEQUES9.	04/ 10/2014	11/01/2022 .			UmiL∓U. 40/ (4.0U)			(40, 118	·/		(180,1/3)			0		20,098		10 1/ 100
Rec floating [Pay	BP CAPITAL MARKETS PL	.c	Interest																			i
fixed]	05565QCB2	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/11/2014	11/06/2022 .	0	3,000,000	3ML-0.04/(2.50)	0	0	(33,437	0		(145,982)	0	0	0	0	21,744		100/99
Interest Rate Swap -		. [l																			í
Rec floating [Pay	WEST MASS ELECTRIC CO	1 .	Interest	OUE Community of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of Contract of C	04/44/0044	00/45/0004		0 000 000	0.00 .4 45 //0 503	_		/00 005			(00.004)	_		_		44 000		105 /100
fixed] Interest Rate Swap -	958587BJ5BANK OF NEW YORK	- اسا	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/11/2014	09/15/2021 .	0	3,000,000	3ML+1.15/(3.50)	0	0	(32,305	ነተ0		(60,681)	0	······0	0	0	14,689		105/103
Rec floating [Pay	MELLON		Interest																			í
fixed]	06406HBY4	. D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/11/2014	09/23/2021	0	4,000,000	3ML+1.20/(3.55)	0	0	(36,868)0		(83,074)	0	0	0	0	19,807		105/102
Interest Rate Swap -								, ,														1
Rec floating [Pay	TTX CO		Interest			1]									1
fixed]	87305QCC3	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/14/2014	05/01/2021 .	0	4,000,000	3ML+2.09/(4.40)	0	0	(35,466)0		(47,383)	0	0	0	0	15,278		108/103
Interest Rate Swap - Rec floating [Pay	NORTHWEST NATURAL GAS	. [Interest																			í
fixed]	66765RBZ8	' ln 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/14/2014	09/15/2021 .	0	2 000 000	3ML+0.81/(3.18)	n	n	(21,898	0		(40,913)	n	n	n	0	9,792		104/102
Interest Rate Swap -	55. 50IDE0	'		One of our Tito One Ecole Romando Con Co.	17/2017	1.50, 10, 2021			J (0. 10)			(21,000	/									1
Rec floating [Pay	GENERAL MILLS INC		Interest																			í
fixed]	370334BM5	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/16/2014	12/15/2021 .	0	3,000,000	3ML+0.72/(3.15)	0	0	(34, 162)0		(79,745)	0	0	0	0	16,488		103/102
Interest Rate Swap -	AIR PRODUCTS &		l																			í
Rec floating [Pay	CHEMICALS 009158AR7	ln 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/17/2014	11/03/2021 .	0	2 000 000	3ML+0.52/(3.00)			(21, 125	ام ا		(49, 288)	_		^		10 . 455		102/99
fixed]	יוואסטו פטטן	. [. nate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	104/1//2014	11/03/2021 .			ພ⊪∟+∪.ט∠/(3.UU)	LU		(21,125	/LU		(49,288)	LU	LU	L	LU L	IU.405		104/33

SCHEDULE DB - PART A - SECTION 1

				Ş	Showing a	all Options	s, Caps, Flo	oors, Colla	rs, Swaps a	and Forwai	ds Open a	s of Currer	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior	Current											
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fai	r Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						
Rec floating [Pay	RAYTHEON COMPANY	D 4	Interest	ONE CONTROL OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCUL	04/00/0044	10 /15 /0000		0 000 000	0.11 .0 00//0 40)	0	0	(15,677)			(1,661)					0.007		100 /100
fixed] Interest Rate Swap -	755111BT7	יי טו יי	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/22/2014 .	10/15/2020 .		2,000,000	3ML+0.86/(3.13)	0	0	(15,677))		(1,001)	·	0	0		2,027		103/100
Rec floating [Pay	TRAVELERS COS INC		Interest																			
fixed]	89417EAG4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/22/2014 .	11/01/2020 .	0	3,000,000	3ML+1.61/(3.90)	0	0	(26,286))0		(4,965)	0	0	0	0	4,441		106/102
Interest Rate Swap -																						
Rec floating [Pay	TARGET CORP 87612EAZ9	D 4	Interest	ONE O I DIZON IL EKONININI COETO	04/00/0044	04 (45 (0000		0 000 000	0111 - 0 - 40 / (0 - 00)	0	0	(40.047)			(50.045)					44 070		400 (400
fixed] Interest Rate Swap -	8/012EAZ9	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/23/2014 .	01/15/2022 .		2,000,000	3ML+0.43/(2.90)	0	0	(18,817))		(58,015)		0	0		11,372		102/100
Rec floating [Pay	HALLIBURTON CO		Interest																			
fixed]	406216AZ4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/23/2014 .	11/15/2021 .	0	2,000,000	3ML+0.81/(3.25)	0	0	(20,454))0		(49,704)	0	0	0	0	10,611		103/100
Interest Rate Swap -	DUKE ENERGY PROGRESS																					
Rec floating [Pay	INC	D 4	Interest	ONE CONTROL OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCUL	04/05/0014	05 /45 /0000		0 000 000	0.11 .0 00 //0 00	0	0	(01.710)			(74 000)					10 705		101/100
fixed] Interest Rate Swap -	144141DC9	U I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	05/15/2022 .		2,000,000	3ML+0.28/(2.80)	0	0	(21,719))		(74,660)		0	0		12,735		101/100
Rec floating [Pay	MORGAN STANLEY		Interest																			
fixed]	61746BDJ2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/25/2014 .	02/25/2023 .	0	3,000,000	3ML+1.10/(3.75)	0	0	(34,389))0		(173,307)	0	0	0	0	23,264		105/102
Interest Rate Swap -																						
Rec floating [Pay	CARLISLE COS INC 142339AF7	D 4	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	04/25/2014	11/15/2022		2 500 000	3ML+1.14/(3.75)	0	0	(40, 115)			. (176,239)					05 547		105/102
fixed]	142339AF1	יי ען יי	. Hale	UNE GROUP INC SNZZUJLENSMINNGLYUF39 .	04/23/2014 .	11/15/2022 .		3,500,000	3ML+1.14/(3.73)		0	(40, 115))u		(1/6,239)	١		0	u	25,517		105/ 102
Rec floating [Pay	NORTHERN TRUST CORP		Interest																			
fixed]	665859AL8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/28/2014 .	11/04/2020 .	0	1,500,000	3ML+1.18/(3.45)	0	0	(13,301))0		(2,796)	0	0	0	0	2,322		104/99
Interest Rate Swap -																						
Rec floating [Pay	NORTHERN TRUST CORP 665859AL8	D 1	Interest	ONE CONTROL OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCULATION OF CALCUL	04/00/0044	11 /04 /0000		1 500 000	ON . 1 10//O 4E)	0	0	(40.004)			(2,796)					0.000		104/99
fixed] Interest Rate Swap -	000809AL8	U I	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/28/2014 .	11/04/2020 .		1,500,000	3ML+1.18/(3.45)	0	0	(13,301))		(2,796)		0	0		2,322		104/99
Rec floating [Pay	RAYTHEON COMPANY		Interest																			
fixed]	755111BT7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/29/2014 .	10/15/2020 .	0	1,000,000	3ML+0.89/(3.13)	0	0	(7,580))0		(816)	0	0	0	0	1,014		103/100
Interest Rate Swap -	UNITED DIDOEL OFFICIAL																					
Rec floating [Pay fixed]	UNITED PARCEL SERVICE 911312AM8	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/29/2014	01/15/2021 .	0	1 000 000	3ML+0.83/(3.13)	0	0	(8,036)			(5,891)		0	0	0	2,707		103/100
Interest Rate Swap -	311312AMO	U 1	. nate	one droup The Siezzosei Kominioedoi 35 .	04/23/2014 .	01/13/2021 .		1,000,000	JWL+0.00/(0.10)		0	(8,030))		(3,031)					2,101		100/ 100
Rec floating [Pay	CANADIAN NATL RAILWAY		Interest																			
fixed]	136375BV3	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014 .	12/15/2021 .	0	1,000,000	3ML+0.42/(2.85)	0	0	(11,449))0		(26,678)	0	0	0	0	5,496		102/101
Interest Rate Swap -	VIRGINIA ELEC & POWER		I-4 4																			
Rec floating [Pay fixed]	C0 927804FK5	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014 .	01/15/2022 .	0	1 000 000	3ML+0.50/(2.95)	n	0	(9,235)	_		(28,703)	ا م	0	n	0	5,686		102/100
Interest Rate Swap -	OET OUTING			one of our file One could not would ob.		1/ 10/ 2022 .		1,000,000	DIIIL - 0.50/ (2.50)			(0,200)	,		(20,700)							102/100
Rec floating [Pay	US BANCORP		Interest																			
fixed]	91159HHC7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/30/2014 .	03/15/2022 .	0	2,000,000	3ML+0.52/(3.00)	0	0	(23,596))0		(65,826))0	0	0	0	12,061		102/102
Interest Rate Swap -	JOHN DEERE CAPITAL CORP		Interest																			
Rec floating [Pay fixed]	24422ERH4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014	10/15/2021 .	0	1,000 000	3ML+0.77/(3.15)	n	n	(8,719))		(22,452)	n	n	n	n	5, 102		103/101
Interest Rate Swap -				The state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s				, 555, 666	0, (0.10)				,,		(==, .5=)					, 102		
Rec floating [Pay	SMUCKER (J.M.) CO		Interest													[
fixed]	832696AB4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014 .	10/15/2021 .	0	1,000,000	3ML+1.11/(3.50)	0	0	(8,718))0		(22,455)	0	0	0	0	5, 102		105/101
Interest Rate Swap - Rec floating [Pay	STATOIL ASA		Interest																			
fixed]	85771PAG7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/02/2014 .	01/17/2023 .	0	2,000 000	3ML-0.08/(2.45)	n	n	(19,940))		(105,567)	n	n	n	n	15, 161		100/100
Interest Rate Swap -				one of our first Orecode nominatorio		1/ 11/ 2020 .			D 0.00/ (2.40)			(10,040)	,		100,001)							
Rec floating [Pay	MORGAN STANLEY		Interest																			
fixed]	61746BDJ2	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/06/2014	02/25/2023 .	0	1,000,000	3ML+1.16/(3.75)	0	0	(10,968))0		(56, 181)	0	0	0	0	7,755		106/102
Interest Rate Swap - Rec floating [Pay	WILLIAMS PARTNERS LP		Interest																			
fixed]	96950FAJ3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	.05/06/2014	.08/15/2022	0	1 000 000	3ML+0.85/(3.35)	n	n	(10,665)) 0		(42.552)	ا ا	n	n	n	6.845		104/101

	Showing all Options,	Caps, Floors, Collars, Sw	aps and Forwards Oper	n as of Current Statement Date
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					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	s of Currer	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						1
Rec floating [Pay	NORTHERN TRUST CORP		Interest	015 0 1 01500 # 5/01###0 00500	05 (07 (00 4 4	44 (04 (0000		4 000 000	0111 4 00 ((0.45)			(0.007)			/4 754					4 540		40.4.400
fixed] Interest Rate Swap -	665859AL8	υ ι	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/07/2014 .	11/04/2020 .	0	1,000,000	3ML+1.30/(3.45)	0		(8,007)	0		(1,754	0	0	0	0	1,548		104/99
Rec floating [Pay	COOPER US INC		Interest																			1
fixed]	216871AE3	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/07/2014 .	12/15/2020 .	0	1 000 000	3ML+1.73/(3.88)	0	0	(9, 159)	0		(3,888	0	0	0	0	2,282		107/102
Interest Rate Swap -	21001 1120 11111111111			one of our first state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s		10, 2020 .			DILL 11107 (0.00)						(0,000							1
Rec floating [Pay	COOPER US INC		Interest																			1
fixed]	216871AE3	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/08/2014 .	12/15/2020 .	0	1,000,000	3ML+1.72/(3.88)	0	0	(9,242)	0		(3,911	00	0	0	0	2,282		107/102
Interest Rate Swap -																						1
Rec floating [Pay	WILLIAMS PARTNERS LP	D 4	Interest	OUE O I ONTOO II EKONINIO OOEGO	05 (00 (0044	44 /45 /0004		4 000 000	0111 - 4 04//4 00)			(0.500)			(00.774					F 000		407 (400
fixed] Interest Rate Swap -	96950FAH7	ו ע	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/09/2014 .	11/15/2021 .		1,000,000	3ML+1.64/(4.00)	0	0	(9,508)	0		(23,774	0		0		5,306		107/102
Rec floating [Pay	BOSTON PROPERTIES LP		Interest																			1
fixed]	10112RAU8	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/09/2014 .	02/01/2023 .	0	1.000.000	3ML+1.30/(3.85)	0	0	(10,716)	0		(53,736	0	0	0	0			106/103
Interest Rate Swap -	101122100			one of our first one experience of					pine 1100/ (0.00)													1
Rec floating [Pay	GATX CORP		Interest																			1
fixed]	361448AQ6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/09/2014 .	03/30/2023 .	0	2,000,000	3ML+1.33/(3.90)	0	0	(19,934)	0		(116,204	00	0	0	0	15,798		107/103
Interest Rate Swap -																						1
Rec floating [Pay	KELLOGG CO	D 4	Interest	OUE O I ONTOO II EKONINIO OOEGO	05 (40 (0044	40 (45 (0000		4 000 000	0111 - 4 00 / / 4 00 \			(0.440)			(0.000					0.000		407 (400
fixed] Interest Rate Swap -	487836BD9	ו ע	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014 .	12/15/2020 .		1,000,000	3ML+1.82/(4.00)	0		(9,419)	u		(3,960)u		0	·0	2,282		107/102
Rec floating [Pay	DETROIT EDISON COMPANY		Interest																			1
fixed]	250847EG1	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014	06/01/2021 .	0	1.000.000	3ML+1.62/(3.90)	0	0	(8,595)	0		(13,553	0	0	0	0	4,088		106/101
Interest Rate Swap -								,,												,		1
Rec floating [Pay	GATX CORP		Interest																			1
fixed]	361448AQ6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/13/2014 .	03/30/2023 .	0	2,000,000	3ML+1.33/(3.90)	0	0	(20,025)	0		(116,508	00	0	0	0	15,798		107/103
Interest Rate Swap -	ABB TREASURY CENTER		l																			1
Rec floating [Pay	USA 00038AAB9	D 4	Interest	OUE Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Commu	05/45/0044	00/15/0001	0	1 005 000	0.00 .4 05//4 00\		0	(17,728)			(OF 004					0.000		108/103
fixed] Interest Rate Swap -	ABB TREASURY CENTER	ν ι	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/15/2014 .	06/15/2021 .		1,925,000	3ML+1.85/(4.00)	0		(17,728)			(25,881				0			108/ 103
Rec floating [Pay	USA		Interest																			1
fixed]	00038AAB9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/16/2014	06/15/2021 .	0	1,420,000	3ML+1.80/(4.00)	0	0	(13,591)	0		(19,574	0	0	0	0	5,969		108/103
Interest Rate Swap -									· '		1					1						i
Rec floating [Pay	AGRIUM INC		Interest		1											1						1
fixed]	008916AK4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	10/01/2022 .	0	3,000,000	3ML+0.72/(3.15)	0	0	(26,800)	0		(132, 151	0	0	0	0	21,228		103/101
Interest Rate Swap -	O'REILLY AUTOMOTIVE															1						1
Rec floating [Pay fixed]	INC 67103HAC1	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	09/01/2022 .	0	1 /70 000	3ML+1.38/(3.80)	_	0	(14,217)	۸ .	1	(61,504		_	_	_	10,186		106/102
Interest Rate Swap -	OT TOURING I	V 1		ome at our title Street of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total of the total	03/21/2014 .	03/01/2022 .		1,470,000	DmL · 1.00/ (0.00)			(14,217)			(01,304				1	10, 100		100/ 102
Rec floating [Pay	SMITHS GROUP PLC		Interest		1									1		I	1					(l
fixed]	83238PAD6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	10/12/2022 .	0	3,000,000	3ML+1.19/(3.63)	0	0	(26,613)	0		(134,011	0	0	0	0	21,387		106/102
Interest Rate Swap -																						1
Rec floating [Pay	SMITHS GROUP PLC		Interest	CHE O I CHIZON II EVOLUNINI COECO	05 (04 (0044	40 /40 /0000		4 500 000	0111 4 40 ((0.00)			(40.000)			407.005					10.000		1,00,400
fixed] Interest Rate Swap -	83238PAD6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	10/12/2022 .	0	1,500,000	3ML+1.19/(3.63)	0	0	(13,306)	0		(67,005	00	0	0	0	10,693		106/102
Rec floating [Pay	WHIRLPOOL CORP		Interest																			1
fixed]	96332HCF4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	03/01/2023 .	0	2,900,000	3ML+1.20/(3.70)	n	n	(29,845)	n	1	(158, 188	n	n	n	n	22,540		106/102
Interest Rate Swap -	GOODEROI 4			one of out Tho one edge to the total of out					DINE - 1.20/ (0.70)			(20,040)										1007 102
Rec floating [Pay	VIACOM INC		Interest													1						i l
fixed]	92553PAR3	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	03/15/2023 .	0	2,900,000	3ML+0.75/(3.25)	0	0	(34,619)	0		(161,091	0	0	0	0	22,718		104/102
Interest Rate Swap -	18/4TT 110TE:		l		1									1		I	1					(l
Rec floating [Pay	HYATT HOTELS CORP	D 4	Interest	OUE Communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the communication of the commu	OE (04 (004 t	07/45/0000		0.000.000	OM -0 00//0 00	_		(00.050)		1	(400.000		_			04.040		104/100
fixed]	448579AE2	٠	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/21/2014 .	07/15/2023 .	0	2,900,000	3ML+0.83/(3.38)	·····0	0	(28,853)	} ⁰		(186,009	¦0	} ⁰	} ⁰	· 0	24,216		104/102
Interest Rate Swap - Rec floating [Pay	KENNAMETAL INC		Interest		1									1		I	1					(l
fixed]	489170AC4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/22/2014	02/15/2022 .	0	3,000,000	3ML+1.54/(3.88)	0	0	(27,995)	o		(86,226	o	0	0	0	17.609		107/102
,								, , ,				, , , , , , , , , , , , , , , , , ,			/					,		

	Showing all Options,	Caps, Floors, Collars, Sw	aps and Forwards Oper	n as of Current Statement Date
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					Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Currer	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						1
Rec floating [Pay	HEINEKEN NV 423012AA1	D 1	Interest	CHE Communication of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Children of the Child	05 /00 /00 14	04/01/2022 .		1 050 000	0111 - 4 05//0 40\		0	(45.040)			(50 115		0			11 004		105/101
fixed] Interest Rate Swap -	4230 IZAA I	υ ι	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/22/2014	04/01/2022 .		1,850,000	3ML+1.05/(3.40)			(15,349)			(59, 115		0	0	0	11,334		105/101
Rec floating [Pay	SMUCKER (J.M.) CO		Interest																			1
fixed]	832696AB4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/22/2014	10/15/2021 .	0	3.500.000	3ML+1.24/(3.50)	0	0	(27,049)	0		(73,793	0	0	0	0	17,856		105/101
Interest Rate Swap -	ENTERPRISE PRODUCTS							,	,											, ,		1
Rec floating [Pay	0PER		Interest																			1
fixed]	29379VAU7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	05/22/2014	02/15/2022 .	0	3,500,000	3ML+1.71/(4.05)	0	0	(32,660)	0		(100 , 583	0	0	0	0	20,544		107/102
Interest Rate Swap -	THE WIRES OF THE		l																			1
Rec floating [Pay	TIME WARNER CABLE INC 88732JAX6	D 1	Interest	ONE Cray Inc. SN720 II EKOMMO 00E20	05/29/2014	02/15/2021 .	0	1 500 000	3ML+2.11/(4.13)			(10,303)	١ .		(9,440		٥	,	١	4,612		108/101
fixed] Interest Rate Swap -	00/ 32JAA0	υ ι	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/29/2014	02/ 13/2021 .		1,300,000	WIL+2.11/(4.13)	0		(10,303)			(9,440		0	0		4,012		100/ 101
Rec floating [Pay	ORACLE CORP		Interest																			1
fixed]	68389XAP0	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/03/2014	10/15/2022 .	0	2.000.000	3ML+0.05/(2.50)	0	0	(18,571)	0		(90,895	0	0	0	0	14,287		100/100
Interest Rate Swap -	ENTERGY MISSISSIPPI							, ,				, , ,								,		1
Rec floating [Pay	INC		Interest																			1
fixed]	29364NAR9	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/03/2014	07/01/2023 .	0	2,000,000	3ML+0.49/(3.10)	0	0	(20,618)	0		(130 , 277	0	0	0	0	16,585		103/101
Interest Rate Swap -	DNO DANK NA																					1
Rec floating [Pay fixed]	PNC BANK NA 69349LAK4	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/03/2014	01/30/2023 .	0	2 000 000	3ML+0.45/(2.95)			(20,554)	١ .		(105,644		٥	,	١	15,278		102/101
Interest Rate Swap -	09349LAN4	٠	. nate	CINE OF OUR THE SINZ 200LFR ON INVOLUCES	00/03/2014	01/30/2023 .		2,000,000	SML+0.43/(2.93)		······································	(20,334)			(105,644)	·	0	0		13,270		102/ 101
Rec floating [Pay	WELLS FARGO & COMPANY		Interest																			1
fixed]	94974BFJ4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/03/2014	.02/13/2023 .	0	2,000,000	3ML+0.93/(3.45)	0	0	(21,601)	0		(107,823	0	0	0	0	15,403		104/101
Interest Rate Swap -				·																		1
Rec floating [Pay	POTOMAC ELECTRIC POWER		Interest																			1
fixed]	737679DD9	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/04/2014	04/01/2022 .	0	2,000,000	3ML+0.62/(3.05)	0	0	(17,889)	0		(66,479	0	0	0	0	12,253		103/100
Interest Rate Swap -	GULF POWER CO																					1
Rec floating [Pay fixed]	402479CC1	D 1	Interest . Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/04/2014	05/15/2022 .	0	2 000 000	3ML+0.65/(3.10)	0	0	(20,586)	0		(72,221		0	0	٥	12,735		103/101
Interest Rate Swap -	VENTAS REALTY LP/CAP	D 1	. nate	CIIL di dup TTC SNZZOJEI KOMINIOLIÇOI 39	00/04/2014	03/ 13/ 2022 .		2,000,000	DWL+0.03/(3.10)			(20,300)					0			12,700		100/ 101
Rec floating [Pay	CRP		Interest																			1
fixed]	92276MAZ8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/04/2014	08/15/2022 .	0	2,000,000	3ML+0.75/(3.25)	0	0	(21,314)	0		(85,058	0	0	0	0	13,689		103/101
Interest Rate Swap -																						1
Rec floating [Pay	AGRIUM INC		Interest	01/5 0 1 01/700 # 5/01###0 00500	00 (05 (00 11	10 (01 (0000			0111 0 00 ((0 15)			(40.700)			/00 540					44.450		1,00,404
fixed] Interest Rate Swap -	008916AK4	ו ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/05/2014	10/01/2022 .	0	2,000,000	3ML+0.66/(3.15)	0	0	(18,780)	} ⁰		(90,542	}0	0	0	0	14, 152		103/101
Rec floating [Pay	WILLIAMS PARTNERS LP		Interest											1		1						1
fixed]	96950FAJ3	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/05/2014	08/15/2022 .	0	2.000.000	3ML+0.88/(3.35)	0	0	(20,835)	o	l	(83,869	0	0	0	0	13,689		104/101
Interest Rate Swap -								,,	(2.30)			, == , = 30 /										
Rec floating [Pay	ROPER INDUSTRIES INC		Interest											1		1						(l
fixed]	776696AE6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/05/2014	11/15/2022 .	0	2,000,000	3ML+0.61/(3.13)	0	0	(21,570)	0		(96,868	0	0	0	0	14,581		103/101
Interest Rate Swap -	VELL 000 00																					1
Rec floating [Pay fixed]	KELL0GG C0 487836BD9	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/06/2014	12/15/2020 .	0	2 000 000	3ML+1.86/(4.00)	0	0	(18,229)	0		(7,751		0	0	٥	4,563		107/102
Interest Rate Swap -	407030003	U 1	. nate	CILL OF OUP THE SINZZOOLI KOMININGLOOF 39	00/00/2014	12/13/2020 .		2,000,000	JWL+1.00/ (4.00)			(10,229)			(1,131					4, 303		1077 102
Rec floating [Pay	KROGER CO/THE		Interest											1]						(l
fixed]	501044CQ2	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/06/2014	04/15/2022 .	0	4,000,000	3ML+0.95/(3.40)	0	0	(36,742)	0		(136 , 566	0	0	0	0	24,817		104/102
Interest Rate Swap -]			,	1	[1		1]	-		i "I
Rec floating [Pay	DEERE & COMPANY		Interest											1]						1
fixed]	244199BE4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/06/2014	06/08/2022 .	0	2,000,000	3ML+0.20/(2.60)	0	0	(21,844)	0		(73,680	0	0	0	0	12,991		101/101
Interest Rate Swap -	CARDINAL HEALTH INC		Interest																			1
Rec floating [Pay fixed]	14149YAY4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/06/2014	03/15/2023 .	0	2 000 000	3ML+0.68/(3.20)	n	٥	(24, 191)	n	1	(112, 123	n	n	n	n	15,668		103/102
Interest Rate Swap -				Since Strong Title				,2,000,000				(27, 131)				1				13,000		.55/ 102
Rec floating [Pay	MORGAN STANLEY		Interest											1		1						(l
fixed]	61746BDJ2	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/06/2014	02/25/2023 .	0	3,500,000	3ML+1.22/(3.75)	0	0	(36,791)	0		(191,504	0	0	0	0	27, 142		106/102

	Showing all Options,	Caps, Floors, Collars, Sw	aps and Forwards Oper	n as of Current Statement Date
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					Showing a	all Options	s, Caps, Flo	ors, Colla	rs, Swaps a	and Forwa	rds Open as	of Currer	nt Stateme	nt Date	;							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap -																						ĺ
Rec floating [Pay	HUBBELL INC		Interest																			1
fixed]	443510AF9	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	11/15/2022 .	0	1,000,000	3ML+1.05/(3.63)	0	0	(11, 186)	0		(49,574)	0	0	0	0	7,290		105/102
Interest Rate Swap -	000 0000																					1
Rec floating [Pay fixed]	CBS CORP 124857AG8	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	03/01/2022 .	0	1 000 000	3ML+0.94/(3.38)			(9,833)			(31,352)	٥	0		ا ا	5,951		104/101
Interest Rate Swap -	DISCOVERY	U I	nate	CINE GLOUP THE SINZZOULFROMININGLUOF39	00/09/2014 .	03/01/2022 .		1,000,000	SWL+U.94/(3.30)	0		(9,000)			(31,332)	0	0					104/ 101
Rec floating [Pay	COMMUNICATIONS		Interest																			1
fixed]	25470DAF6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	05/15/2022 .	0	1.000.000	3ML+0.83/(3.30)	0	0	(10,423)	0		(36,395)	0	0	0	0	6.368		104/101
Interest Rate Swap -								, ,	,			, , ,			, , , , , , , , , , , , , , , , , , , ,					, ,		1
Rec floating [Pay	VIACOM INC		Interest																			1
fixed]	92553PAM4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	06/15/2022 .	0	1,000,000	3ML+0.64/(3.13)	0	0	(11,837)	0		(38,614)	0	0	0	0	6,532		103/102
Interest Rate Swap -	FEDERAL REALTY INVS																					1
Rec floating [Pay	TRST		Interest	01700 # EVOLUNIO 00500	00 (00 (00 4	00/04/0000		4 000 000	ou			(40, 400)			/ / / 700							100 (101
fixed]	313747AS6	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	08/01/2022 .	0	1,000,000	3ML+0.50/(3.00)	0	0	(10,430)	0		(41,760)	0	0	0	0	6,774		102/101
Interest Rate Swap -	ENTERGY LOUISIANA LLC		1-44																			1
Rec floating [Pay fixed]	29364WAR9	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014 .	12/01/2022 .	0	1 000 000	3ML+0.75/(3.30)	0	0	(10,716)			(50,200)	0	0	0	١			104/101
Interest Rate Swap -	VENTAS REALTY LP/CAP	D 1		one droup fric drazzode Koninavol do os		12/01/2022 .		1,000,000	DML-0.75/ (0.00)			(10,710)			(30,200)							104/ 101
Rec floating [Pay	CRP		Interest																			1
fixed]	92276MAZ8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/09/2014	08/15/2022 .	0	1,000,000	3ML+0.74/(3.25)	0	0	(10,733)	0		(42,719)	0	0	0	0	6,845		103/101
Interest Rate Swap -																						1
Rec floating [Pay	KENNAMETAL INC		Interest																			1
fixed]	489170AC4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	02/15/2022 .	0	1,000,000	3ML+1.44/(3.88)	0	0	(10,093)	0		(30,139)	0	0	0	0	5,870		106/102
Interest Rate Swap -																						1
Rec floating [Pay	UNION PACIFIC CORP	D 4	Interest	ONE O 1 0N200 # EVOLUNIO 00500	00 (40 (0044	04 /45 /0000		4 000 000	OH . O. OO . (O. OE)			(40, 070)			(50.075)					7 570		400 (404
fixed]	907818DM7 O'REILLY AUTOMOTIVE	ו ט	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	01/15/2023 .	0	1,000,000	3ML+0.39/(2.95)	0	0	(10,073)	0		(53,275)	0	0	0	0			102/101
Interest Rate Swap - Rec floating [Pay	INC		Interest																			1
fixed]	67103HAC1	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	09/01/2022 .	0	3 700 000	3ML+1.29/(3.80)	0	0	(38,318)	0		(161,288)	0	0	0	0	25,638		106/102
Interest Rate Swap -	07 100/101		11410	one droup Tho dreeder Komarde do do				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	DIIL - 1.20/ (0.00)			(00,010)										100/ 102
Rec floating [Pay	CLOROX COMPANY		Interest																			1
fixed]	189054AS8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	11/15/2021 .	0	2,000,000	3ML+1.42/(3.80)	0	0	(19,365)	0		(48,070)	0	0	0	0	10,611		106/101
Interest Rate Swap -																						1
Rec floating [Pay	JPMORGAN CHASE & CO		Interest																			1
fixed]	46625HJH4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	06/12/2014 .	01/25/2023 .	0	1,000,000	3ML+0.64/(3.20)	0	0	(10,239)	0		(53,864)	0	0	0	0			103/101
Interest Rate Swap -	HONEYWELL		Interest																			1
Rec floating [Pay fixed]	INTERNATIONAL 438516BL9	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	12/01/2016 .	11/01/2026 .	0	7 000 000	3ML+0.17/(2.50)	0	0	(64,262)	_		(801,076)	0	0	_		86,376		99/102
Interest Rate Swap -	GOLDMAN SACHS GROUP	٠		ome aroup inc SINZZUJEFROMININGEQUE39	12/01/2010 .	11/01/2020 .			UmL⊤U. 11/ (2.3U)			(04,202)	u							00,3/6		00/ 102
Rec floating [Pay	INC		Interest]											1
fixed]	38 143U8H7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	12/07/2016 .	02/25/2026 .		2,000,000	3ML+1.52/(3.75)	0	0	(16,457)	0		(196,392)	0	0	0	0	23,256		108/107
Interest Rate Swap -								, ,				, , , ,			, , , , ,							i
Rec floating [Pay	NIAGARA MOHAWK POWER		Interest																			1
fixed]	114259AN4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/14/2017 .	03/10/2026 .	0	2,000,000	3ML+0.86/(3.41)	0	0	(24,374)	0		(233,718)	0	0	0	0	23,332		102/105
Interest Rate Swap -																						1
Rec floating [Pay	BMW US CAPITAL	D 4	Interest	OUE CONTROL ON THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CONTROL OF THE CO	00/14/0017	04/11/0000		0 500 000	OM .O OF//O OO\	_		(04 570)	۱ .		(000 405)			l		00.000		100 / 100
fixed] Interest Rate Swap -	05565EAH8MANULIFE FINANCIAL	ו עו	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/14/2017 .	04/11/2026 .	0	2,500,000	3ML+0.25/(2.80)	0	0	(24,570)	······0		(296,405)	0	0	······0	0	29,399		100/102
Rec floating [Pay	CORP	1	Interest										1									1
fixed]	56501RAC0	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/15/2017 .	03/04/2026 .	n	5 000 000	3ML+1.62/(4.15)	n	0	(56,240)	n		(574,772)	n	n	n	n	58,242		105/108
Interest Rate Swap -	0000 111100	['		Sine at our Tito Grezouel Nominatolegol 09				, 500, 500	1.0 <u>2</u> / (T. IJ)			(30,240)	1		(317,112)					, 242		.55/ 100
Rec floating [Pay	COMMONWEALTH BANK AUST		Interest																			1
fixed]	2027A0HY8	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/15/2017 .	09/06/2026 .	0	3,000,000	3ML+0.07/(2.63)	0	0	(36,493)	0		(377,361)	0	0	0	0	36,549		99/102
Interest Rate Swap -																						1
Rec floating [Pay	APPLE INC		Interest]											1
fixed]	037833CJ7	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	03/16/2017 .	02/09/2027 .	0	5,000,000	3ML+0.83/(3.35)	0	0	(54, 148)	0		(648, 128)	0	0	0	0	63,069		102/105

SCHEDULE DB - PART A - SECTION 1

				;	Snowing a	all Options	s, Caps, Fi	oors, Colla	rs, Swaps a	and Forwa	rds Open a	is of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code F	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap -	WITOURIOUS UE L'EUN ARR																					
Rec floating [Pay fixed]	MITSUBISHI UFJ FIN GRP 606822AU8	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018	03/02/2025 .	0	4,000,000	3ML+0.77/(3.78)	0	0	(56,456)0		(473,480	0	0	0	0	42,057		102/103
Interest Rate Swap - Rec floating [Pay	VISA INC.MW@15		Interest																			
fixed]	92826CAD4	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018	12/14/2025 .	0	3,000,000	3ML+0.14/(3.15)	0	0	(47,496)0		(411,018	0	0	0	0	34,232		100/102
Interest Rate Swap -	MASTERCARD INC		Interest																			
Rec floating [Pay fixed]	57636QAJ3	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018	02/26/2028 .	0	4,000,000	3ML+0.44/(3.50)	0	0	(58,465)0		(737 , 112	0	0	0	0	54,446		102/103
Interest Rate Swap -	WIGORNOLL OF OFFI FIND			·																		
Rec floating [Pay fixed]	WISCONSIN ST GEN FUND 977100GH3	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018	05/01/2027	.0	4.000.000	3ML+0.12/(3.15)	0	0	(57,933)0		(669,766	0	0	0	0	51,328		100/102
Interest Rate Swap -	PPL CAPITAL FUNDING							, ,	. , , ,													
Rec floating [Pay fixed]	INC 69352PAL7	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018	05/15/2026 .	0	3 000 000	3ML+0.11/(3.10)	0	0	(43,301) 0		(435,865	0	0	0	0	35,575		100/102
Interest Rate Swap -	MO ST HLTH & EDU FACS,			3.2232. No. 110. 110.					p				,		(100,000							1007 102
Rec floating [Pay fixed]	MW 60636AMR1	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	04/24/2018	01/15/2036	0	3 150 000	3ML+0.36/(3.47)	0	0	(44,814) 0		(993,433		0	0	0	61,609		104/105
Interest Rate Swap -				ONE GLOUP THE GREZOGEI NORMAGEGOI 65 .	04/ 24/ 2010	01/10/2000 .			DML 10.007 (0.47)			(44,014	,		(330,400							104/ 103
Rec floating [Pay fixed]	STARBUCKS CORP 855244AP4	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018	03/01/2028	0	10 000 000	3ML+0.45/(3.50)	0	0	(144,768	, ,		(1,840,109		0	0	0	136,216		102/103
Interest Rate Swap -	PRUDENTIAL FINANCIAL			ONE GLOUP THE GN2200EI NORMWOLGOI 65 :	03/11/2010	00/01/2020 .		10,000,000	DML 10.40/ (0.50)			(144,700	,		(1,040,100					100,210		102/ 100
Rec floating [Pay fixed]	INC 744320CC7	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018	02/27/2020	0	2 000 000	3ML+0.83/(3.88)		0	(28,083	,		(370,660		0	0	0	27,374		104/105
Interest Rate Swap -	144020001	U I	. nate	one droup fric 3N2200E1 Kominwockor 35	03/11/2010	00/2//2020 .		2,000,000	JML+0.00/(0.00)	0		(20,000)		(370,000		0					104/ 103
Rec floating [Pay fixed]	ACE INA HOLDINGS 00440EAV9	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018	05/03/2026 .	0	2 000 000	3ML+0.34/(3.35)		0	(43,610	,		(436,218		0	0	0	35,470		101/102
Interest Rate Swap -	00440EAV9	U I	. Hate	CME Group Inc SNZZUJLFK8MMNCLQUF39 .	03/11/2018	03/03/2020 .		3,000,000	JML+0.34/(3.33)	0	0	(43,010)		(430,218)u	0	0	0	33,470		10 17 102
Rec floating [Pay	HOME DEPOT INC	5.4	Interest	015 0 1 01700 5/01880 0500	05 (44 (0040	00 (45 (0005		0.000.000	0.0 0.0 ((0.05)			(47, 470	,		(000,000			•		00 440		404 (400
fixed] Interest Rate Swap -	437076BK7AEP TRANSMISSION CO	ו טו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/11/2018	09/15/2025 .		3,000,000	3ML+0.35/(3.35)	0	0	(47, 178)0	· · · · · · · · · · · · · · · · · · ·	(392,336)0	0	0	0	33,412		101/103
Rec floating [Pay	LLC		Interest	01700 # 5701##101 00700	05 (44 (00 40	10 (01 (0000			OUII O OO ((O 40)			/ 40, 050			470.005							400 /400
fixed] Interest Rate Swap -	00115AAE9 SYSCO CORPORATION,	ו טו	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018	12/01/2026 .	0	3,000,000	3ML+0.08/(3.10)	0	0	(42,858)0	' l 	(473,865	0	0	0	0	37,267		100/102
Rec floating [Pay	MW@25		Interest	01700 11 51/01/5-1-1	05 (44 (05 :-	07/45/0055		0 000	nu	_		(07.555	_		(000 555	_		_				104 (400
fixed] Interest Rate Swap -	871829BC0 NATIONWIDE BLDG	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018	0//15/2026 .	0	2,000,000	3ML+0.28/(3.30)	0	0	(27,058)0		(300,326	0	0	0	0	24,066		101/102
Rec floating [Pay	SOCIETY		Interest	are a	05.44 - 155 - 1	00/4/:	_		OUII O OO						/o== =::	_						100 (100
fixed] Interest Rate Swap -	63859WAE9 KENTUCKY UTILITIES CO.	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018	09/14/2026 .	0	2,000,000	3ML+0.96/(4.00)	0	0	(31,875)0		(307,938	0	0	0	0	24,411		103/106
Rec floating [Pay	MW@20	<u>.</u> .	Interest																			[]
fixed] Interest Rate Swap -	491674BK2	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018	10/01/2025 .	0	3,000,000	3ML+0.30/(3.30)	0	0	(39,874)0		(396,568	0	0	0	0	33,559		101/102
Rec floating [Pay	ROLLS-ROYCE PLC, MW@25		Interest																			
fixed] Interest Rate Swap -	77578JAB4	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018	10/14/2025 .	0	3,500,000	3ML+0.61/(3.63)	0	0	(46,364)0		(465,648	l0	0	0	0	39,292		102/103
Rec floating [Pay	UNILEVER CAPITAL CORP		Interest																			
fixed] Interest Rate Swap -	904764AS6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/14/2018	07/30/2025 .	0	3,000,000	3ML+0.10/(3.10)	0	0	(42, 127)0		(384,031	00	0	0	0	32,976		100/102
Rec floating [Pay	ABBVIE INC		Interest																			
fixed] Interest Rate Swap -	00287YBF5	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018	11/14/2028 .	0	3,000,000	3ML+1.07/(4.25)	0	0	(47, 196)0		(620,760	0	0	0	0	42,766		106/106
Rec floating [Pay	ROCHE HOLDINGS INC		Interest																			
fixed]	771196BP6	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018	09/17/2028 .	0	5,000,000	3ML+0.45/(3.63)	0	0	(83,551)0		(1,018,321	0	0	0	0	70,577		103/104
Interest Rate Swap - Rec floating [Pay	PFIZER, INC., NOTE		Interest																			1
fixed]	717081EP4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018	09/15/2028 .	0	2,000,000	3ML+0.43/(3.60)	0	0	(33,996)	IL	(407.015	00	0	0	0	28,221		103/104

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stat	ement Date
SHOWING All ODUONS.	Caps, Hools,	Collais, Swaps and Forwards Open as of Current Stat	ciliciii Dale

				5	Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Currer	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
	Description									Prior Year(s)	Current Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description Interest Rate Swap -	or Replicated RALSTON PURINA CO.,	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Rec floating [Pay	DEB.		Interest																			1
fixed]	641062AE4	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/24/2018 .	09/24/2025 .	0	5,000,000	3ML+0.34/(3.50)	0	0	(76,710)	00		(697,733)	0	0	0	0	55,825		101/102
Interest Rate Swap -	FEDERAL EVENESS SORE																					1
Rec floating [Pay fixed]	FEDERAL EXPRESS CORP 31428XBR6	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018	10/17/2028 .	0	2 000 000	3ML+0.95/(4.20)	0	0	(30,587)			(421,934)	0	0	0	0	28,376		105/105
Interest Rate Swap -	ELECTRICITE DE FRANCE		. nato	one droup ino Greeder Romande do co	10/20/2010				DINE - 0 . 007 (4 . 20)			(00,007)	,		(421,004)							100/ 100
Rec floating [Pay	SA		Interest																			1
fixed]	268317AU8	ו ט 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018	09/21/2028 .	0	2,000,000	3ML+1.24/(4.50)	0	0	(32,064))0		(419,414)	ļ0	0	0	0	28,250		107/107
Interest Rate Swap - Rec floating [Pay	DEUTSCHE TELEKOM AG		Interest										1									1
fixed]	25156PBA0	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/25/2018	01/19/2027 .	0	3,000,000	3ML+0.40/(3.60)	0	0	(44,753)	0		(516,240)	0	0	0	0	37,670		102/103
Interest Rate Swap -			l																			1
Rec floating [Pay fixed]	GOODMAN US FIN THREE 38239JAA9	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2019	03/15/2028 .	0	1 000 000	3ML+0.53/(3.70)	0	0	(16,957)			(193,465)		0	0		13,657		103/104
Interest Rate Swap -	302330AA3	D 1	. nate	CILL GLOUP THE SINZZOOLI KOMININGLIGG 35 .	10/20/2010	03/ 13/ 2020 .		1,000,000	DWL+0.337 (3.70)			(10,337)			(133,403)							103/ 104
Rec floating [Pay	ILLINOIS TOOL WORKS		Interest																			1
fixed]	452308AX7	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/11/2018	11/15/2026 .	0	3, 105,000	3ML-0.21/(2.65)	0	0	(41,829)	0		(458,861)	0	0	0	0	38,436		99/100
				Variable Annuity Guarantees Under SS			ate			0		(3,051,989)	'		(22,561,748)	0	0	0	0	-, ,		XXX
				ariable Annuity Guarantees Under SS Anuity Guarantees Under SSAP No.10						0		(3,051,989)		XXX	(22,561,748)	0	0	0	0		XXX	XXX
Interest Rate Swap -	total - Owaps - Heug	Jung Ellective	variable Al	NO. 10	Ĭ					U	U	U	· ·	////	U	U	U	U	0	U	////	////
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	05/16/2018	05/18/2021 .	0	1,000,000	3ML/(2.93)	0	0	(13,872)	(17,000))	(17,000)	(607)	0	0	0	3,969		
Interest Rate Swap - Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/21/2018	06/25/2028 .	0	1,000,000	3ML/(3.00)	0	0	(14,078)	(187,077))	(187,077)	(95,610)	0	0	0	13,910		
Interest Rate Swap -																						1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	00/05/0010	09/27/2028 .	0	1,000,000	3ML/(3.19)	0		(15, 196)	(206,535)	,	(206,535)	(97,825)		0		14, 140		1
Interest Rate Swap -	naadt FUI LIUIIU		. nate	ONL GLOUP THE SINZZOULFROMNNOLYOF39.	09/25/2018 .	03/2//2028 .		1,000,000	owL/(3.19)			(10,190)	(200,000)	/	(200,333)	(87,823)				14, 140		
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	1,000,000	3ML/(3.19)	0	0	(15, 177)	(206,337))	(206,337)	(97,830)	0	0	0	14, 140		
Interest Rate Swap - Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	1,000,000	3ML/(3.19)	0	0	(15, 184)	(206, 408)		(206,408)	(97,828)	0	0	0	14, 140		
Interest Rate Swap -																						1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	1,000,000	3ML/(3.20)	0		(15,216)	(206,749)		(206,749)	(97,819)		0		14, 140		1
Interest Rate Swap -	nobel FULLIOITO	וישו	. nate	ome droup inc SNZZUJEFKOMNNOEQUE39 .	09/23/2018 .	03/2//2028 .	0	1,000,000	omL/(3.20)	0		(15,216)	,(200,749)	/	(200,749)	(91 8, 18)	LU	0		14, 140		
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2028 .	0	500,000	3ML/(3.19)	0	0	(7,600)	(103, 287))	(103,287)	(48,912)	0	0	0	7,070		[
Interest Rate Swap - Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1,000,000	3ML/(3.22)	0	0	(15,376)	(245, 341)		(245,341)	(117,755)	0	0	0	15,809		[
Interest Rate Swap -									,			,							[["]
Rec floating [Pay	Agget Portfolio	n 1	Interest	CHE Craim Inc. CN700 II EVOLUNIO 00500	00/05/0040	00/27/2020	^	1 000 000	OM //O O4)			/1E 040\	(244,000)		(244 000)	(117 755)		^		15 000		1
fixed] Interest Rate Swap -	Asset Portfolio	וען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1,000,000	3ML/(3.21)	0	0	(15,342)	(244,898)	/	(244,898)	(117,755)	0	0		15,809		
Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1,000,000	3ML/(3.21)	0	0	(15,342)	(244,898))	(244,898)	(117,755)	0	0	0	15,809		[]
Interest Rate Swap - Rec floating [Pay			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2030 .	0	1.000.000	3ML/(3.21)	0	0	(15,332)	(244, 769))	(244.769)	(117,755)	0	0	0	15,809		1
Interest Rate Swap -		<u> </u>		Salada Nomino Color				, 555, 666	(0.21)			(.0,002)			(=,.00)							
Rec floating [Pay		L.	Interest																			1
fixed]	Asset Portfolio	. ID 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	1.09/27/2030	0	1,000,000	3ML/(3.21)	0	0	(15,297)	(244, 308))	(244.308)	(117,755)	. 0	0	. 0	15.809	i l	1

	Showing all Options,	Caps, Floors, Collars, Sw	aps and Forwards Oper	n as of Current Statement Date
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				5	Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative	Cumant										1
	Description									Prior Year(s)	Current Year Initial										ı
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index	Premium (Passived)	Premium (Premium)	Current Year	Adjusted		Valuation	Exchange Change in	(Amorti-	Value of	Potential	Refer-	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	B./A.C.V.	zation)/ Accretion	Hedged Item	Exposure	ence Entity	(b)
Interest Rate Swap -	or representati	100.10.101	(ω)	or contrar creamigned	Buto	_xp.ration	0011114010	7 11110 4111	(1 4.4)				74.45	Tan Tana	(200.0000)	5	7.007041011			Linkly	(2)
Rec floating [Pay		L .	Interest				_									_	_	_			i
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018 .	10/30/2028 .	0	5,000,000	3ML/(3.17)	0	0	(76,667))(1,031,477)	(1,031,477	(493,234)	0	0	0	71,097		
Rec floating [Pay			Interest																		i
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2030 .	0	8,000,000	3ML/(3.21)	0	0	(124,977))(1,967,158)	(1,967,158	(947,470)	0	0	0	127,044		
Interest Rate Swap -			Interest																		i
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2026 .	0	5,000,000	3ML/(3.12)	0	0	(75,054))(814,591)	(814,591	(382,200)	0	0	0	61,669		i
Interest Rate Swap -		1		2. Sup 1110. STREET TO METOLICO CO .		, 55/ 2025 .			(0. 12)			(10,004)	,(017,001)		,			[,
Rec floating [Pay	Annak Dankf III	D 4	Interest	ONE Constitution of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of the Control of t	10 (00 (0010	10 /00 /000	_	E 000 000	0111 //0 401	_	_	/74 0403	(005 705)	/005 705	(040,000)	_	•		F0 074		,
fixed] Interest Rate Swap -	Asset Portfolio	ו ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018 .	10/30/2025 .	0	5,000,000	3ML/(3.10)	0	0	(74,210))(695,735)	(695,735	(319,830)	L	0		56,374		
Rec floating [Pay			Interest																		, l
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2024 .	0	3,000,000	3ML/(2.89)	0	0	(44,831))(326,623)	(326,623)(159,833)	0	0	0	30,771		
Interest Rate Swap - Rec floating [Pay			Interest																		i
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2025 .	0	8,000,000	3ML/(2.90)	0	0	(120,484))(1,053,986)	(1,053,986	(532,496)	0	0	0	91,286		
Interest Rate Swap -																					i
Rec floating [Pay fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	. 12/12/2018	. 12/14/2025 .	0	7,000,000	3ML/(2.91)	0	0	(105,522)	(922, 925)	(922,925	(465,870)	0	0	0	79,875		ı
Interest Rate Swap -	ASSECTOTE TOTAL		. nate	CILL GI GUP THE SINZZODEI KOMININGEQOI 69	12/ 12/ 20 10	12/ 14/2025 .			SWL/(2.91)			(105,522)	(922,923)	(922,923	(403,670)						i
Rec floating [Pay			Interest																		1
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018 .	12/14/2027 .	0	2,000,000	3ML/(2.95)	0	0	(30,752))(346,633)	(346,633)(179,786)	0	0	0	26,848		
Rec floating [Pay			Interest																		ı
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2023 .	0	3,000,000	3ML/(2.66)	0	0	(33, 164))(169, 141)	(169,141)(81,674)	0	0	0	22,850		
Interest Rate Swap - Rec floating [Pay			Interest																		ı
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	(33,337)	(239,926)	(239,926)(125,644)	0	0	0	27,334		il
Interest Rate Swap -												,			,						i
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/05/0004	0	3,000,000	3ML/(2.67)	0	0	(33,370)	(240,071)	(240,071	(125,617)		0		27,334		ı
Interest Rate Swap -	N0001 FULLUITU	D 1		ome droup inc SINZZOGETROMINIOEQUES9.	01/23/2019	01/23/2024 .	0		JIIIL/(2.0/)			(33,370)	/\24U,U/I)	(240,0/1	,(120,017)	ا					
Rec floating [Pay			Interest																		, l
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	(33,369)	(240,069)	(240,069	(125,617)	0	0	0	27,334		
Rec floating [Pay			Interest																		, l
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019 .	01/25/2024 .	0	3,000,000	3ML/(2.67)	0	0	(33,379)	(240, 111)	(240, 111	(125, 609)	0	0	0	27,334		
Interest Rate Swap -			Interest																		, l
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2023 .	0	5,000,000	3ML/(2.30)	0	0	(43,533)	(257, 326)	(257, 326	(160,951)	n	0	0	39,409		, l
Interest Rate Swap -				January Communication Co.	22, 22, 2010			,,				(10,000)	, , , , , , , , , , , , , , , , , , , ,								
Rec floating [Pay	Appat Portf-1:-	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2024 .	_	5,000,000	ON //O OO	_	_	(43,593)	(354,785)	(354,785	(233,243)	_			40.000		,
fixed] Interest Rate Swap -	Asset Portfolio	ויש	. nate	CME GLOUP INC SNZZUJEFK8MNNULQOF39 .	03/22/2019 .	03/20/2024 .	0	5,000,000	3ML/(2.30)	0	0	(43,593))(354, /85)	(354,785	,(233,243)	l0	0		46,688		
Rec floating [Pay			Interest																		, l
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2024 .	0	5,000,000	3ML/(2.30)	0	0	(43,701))(355,291)	(355,291)(233, 155)	0	0	0	46,688		
Interest Rate Swap - Rec floating [Pay			Interest																		, 1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019 .	03/26/2024 .	0	5,000,000	3ML/(2.29)	0	0	(43,428))(354,019)	(354,019	(233, 376)	0	0	0	46,688		
Interest Rate Swap -																					, 1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2025 .	n	3,800,000	3ML/(2.30)	n	n	(33,352)	(338, 566)	(338,566	(229,536)	n	n	0	40,250		, l
Interest Rate Swap -	7,0001 101110110			One of out The Orezooci Romawockol 09					UML/ (2.00)			(00,002)	,(000,000)	(000,000	,(220,000)						
Rec floating [Pay		L	Interest																		,
fixed]	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019 .	03/29/2023 .	0	3,000,000	3ML/(2.21)	0	0	(22,277)	(148, 140)	(148,140	(98,635)	L0	0	L0 L.	23,685		

Chausing all Ontions	Cana Flag	ra Callara Cura	as and Farwards One	n as of Current Statement Date	
SHOWING All ODDIONS.	Cabs. Floo	is. Cullais. Swai	JS and Forwards Obe	ii as di Cullelli Statellielli Date	

				,	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwai	rds Open a	is of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											1
	Description									Prior	Current Year Initial										1
	Description of Item(s)								Strike	Year(s) Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap - Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019 .	03/29/2023 .	0	5,000,000	3ML/(2.20)	0	0	(36,966)(246,360)	(246,36))(164,535)	00	0	0	39,474		
Interest Rate Swap -																					1
Rec floating [Pay	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019	03/29/2024 .	0	5,000,000	3ML/(2.21)	0		(37,366	(040 700)	(240.70	3)(236,286)				40.740		1
fixed] Interest Rate Swap -	ASSEL POFITOTIO	. D 1	. Hate	CME Group Inc SNZ2UJLFK8MMNULQUF39 .	03/2//2019 .	03/29/2024 .		5,000,000	3NL/(2.21)			(37,300)(340,703)	(340,70	(230,280))u	0		46,743		1
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/27/2019 .	03/29/2024 .	0	3,000,000	3ML/(2.21)	0	0	(22,423)(204,438)	(204, 43	3)(141,768))0	0	0	28,046		1
Interest Rate Swap - Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/31/2024 .	0	5,000,000	3ML/(1.81)	0	0	(25,560	(292,706)	(292,70	(271,378)	0	0	0	48,962		1
Interest Rate Swap -															1				- /		
Rec floating [Pay	Annak Donaktolio	D 4	Interest	OUE Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Commu	07/00/0040	07/04/0004		E 000 000	0111 //4 04)	•	_	(05.544	(000,000)	(000 00	(074 000)	_	_		40,000		1
fixed] Interest Rate Swap -	Asset Portfolio		. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019 .	07/31/2024 .	0	5,000,000	3ML/(1.81)	0	0	(25,541)(292,609)	(292,60	9)(271,393))u	0		48,962		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019 .	07/31/2024 .	0	2,000,000	3ML/(1.81)	0	0	(10,211	(117,017)	(117,01	7)(108,561))0	0	0	19,585		
Interest Rate Swap - Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/31/2026	0	1,750,000	3ML/(1.87)	0	0	(9,734	(147,573)	(147,57	(137,990)	0	0	0	21, 137		1
Interest Rate Swap -									,				,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, ,		1
Rec floating [Pay	Asset Portfolio	D 4	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07 (00 (0040	07/31/2026 .		1,000,000	3ML/(1.87)	0		(5,562)(84,328)	(84,32	(78,852)				12,079		1
fixed] Interest Rate Swap -	ASSEL FOILIDITO	. 0 1	. nate	Cine di dup TTIC SNZ200LFK0iiiNNCLQ0F39 .	01/29/2019 .	07/31/2020 .		1,000,000	SIIL/(1.0/)			(5,362	(04, 320)	(04,32	70,002	,			12,079		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2025 .	0	5,000,000	3ML/(1.38)	0	0	(16,575)(255,008)	(255,00	354,006	00	0	0	55,595		
Interest Rate Swap - Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2025 .	0	5,000,000	3ML/(1.39)	0	0	(16,687)(255,748)	(255,74	3)(353,930)	0	0	0	55,595		1
Interest Rate Swap -																					1
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	09/05/2019	09/09/2025	0	5,000,000	3ML/(1.39)	0	0	(16,642	(255, 452)	(255,45	(353,960)	0	٥ .	0	55,595		1
Interest Rate Swap -	7,0000 1010110		. nato	one di dap i i i i i i i i i i i i i i i i i i i	00/00/2010				omE/(1.00)			(10,042	,(200, 402)	(200, 40	(000,000)						1
Rec floating [Pay		L.	Interest																		1
fixed] Interest Rate Swap -	Asset Portfolio	1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2025 .	0	5,000,000	3ML/(1.39)	0	0	(16,653)(255,526)	(255,52	353,953)(353,953)	00	0	0	55,595		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2025 .	0	4,000,000	3ML/(1.38)	0	0	(13,245)(203,908)	(203,90	3)(283,215)	0	0	0	44,476		
Interest Rate Swap - Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2029 .	0	5,000,000	3ML/(1.49)	0	0	(20,385)(367,046)	(367,04	(547, 268)	n	n	0	74,783		I
Interest Rate Swap -		[The state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the state of the s									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	T					
Rec floating [Pay			Interest	ONE O I ONEGO I EVOLUNIO COPOS	00 (05 (00 10	00 (00 (0000		4 000 000	0.11 //4 403	_		(40.303	(000 440)	/200 11	(407.005)		_		FO 000		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019 .	09/09/2029 .	0	4,000,000	3ML/(1.48)	0	0	(16,181)(292, 142)	(292,14	2)(437,835)	0	0	0	59,826		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2025 .	0	4,000,000	3ML/(1.44)	0	0	(10,226)(195,043)	(195,04	3)(195,043)	0	0	0	41,638		
Interest Rate Swap - Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2024 .	0	5,000,000	3ML/(1.43)		n	(12,462)(194,674)	(194,67	4)(194,674)	n	n	0	45,631		1
Interest Rate Swap -				S LEGEL TO MAN TO LAND OUT				,,,,	, , , , , , , , , , , , , , , , , , , ,						1						
Rec floating [Pay	Annak Dankf III	D 4	Interest	OUE Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Communication of the Commu	00 /04 /0000	00/00/0000		E 000 000	OM //4 401	•	_	/40.000	(05.543)	(05.54	7) (05.547)	_	_		00.004		1
fixed] Interest Rate Swap -	Asset Portfolio	וען.	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020 .	02/06/2022 .	0	5,000,000	3ML/(1.48)	0	0	(18,282)(85,547)	(85,54	7)(85,547)	¦0	l0	······································	29,084		
Rec floating [Pay			Interest																		1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.02/04/2020	02/06/2022	0	2.000.000	3ML/(1.48)	0	0	(7.313	(34, 219)	(34.21	34,219	0	0	0	11.634	1	1

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stat	ement Date
SHOWING All ODUONS.	Caps, Hools,	Collais, Swaps and Forwards Open as of Current Stat	ciliciii Dale

					Showing a	all Options	<u>s, Ca</u> ps, Fl	oors, Colla		and Forwa	rds Open a		<u>nt Sta</u> teme								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative Prior	Current										
	Description									Year(s)	Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Interest Rate Swap -				3					,						,						
Rec floating [Pay	Asset Portfolio	D 4	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2023 .	0	5,000,000	3ML/(1.43)	0		(16,738)	(141,520)	(141,520	(141,520)	0			38,352		ı
fixed] Interest Rate Swap -	ASSEL FOILIDITO	D 1	. nate	ONE GLOUP THE SNZZOJEFKOMINIOEGOF39.	02/04/2020	02/00/2023 .		5,000,000	3WL/(1.43)	0		(10,730)	(141,320)	(141,320	(141,520)	0	0				
Rec floating [Pay			Interest																		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2023 .	0	5,000,000	3ML/(1.19)	0	0	(9, 175))(116, 183)	(116, 183)(116, 183)	0	0	0	38,840		
Rec floating [Pay			Interest																		ı
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2023 .	0	5,000,000	3ML/(1.19)	0	0	(9, 175)	(116, 183)	(116, 183	(116, 183)	0	0	0	38,840		
Interest Rate Swap - Rec floating [Pay			Interest																		, 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2023 .	0	5,000,000	3ML/(1.19)	0	0	(9, 175)	(116, 183)	(116,183	(116, 183)	0	0	0	38,840		
Interest Rate Swap -							· [•		, ""
Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2023 .	0	3,000,000	3ML/(1.19)	n	٥	(5,505)	(69,710)	(69,710	(69,710)	0	0	0	23,304		, 1
Interest Rate Swap -	ASSEC FOI CIOTTO		. nate	one droup fric drazzobel kominivolegol 39 .	02/20/2020	02/20/2020 .						(3,303))(09,710)	(03,710	,(03,710)	0			23,304		
Rec floating [Pay			Interest																		i
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020 .	02/28/2025 .	0	4,000,000	3ML/(1.19)	0	0	(7,257))(154,436)	(154,436)(154,436)	0	0	0	42,031		
Rec floating [Pay			Interest																		i
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2025 .	0	3,000,000	3ML/(1.19)	0	0	(5,443)	(115,827)	(115,827	(115,827)	0	0	0	31,523		
Interest Rate Swap - Pay floating [Rec			Interest																		i
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	06/21/2018	06/25/2023 .	0	1,750,000	2.93/3ML	0	0	23,710	129, 257	129,257	55,455	0	0	0	14,469		
Interest Rate Swap -																					i
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	43.136	85,304	85.304	14.317	0	0	0	14,938		i
Interest Rate Swap -	7,000 1 01 110110			one droup that the dream transfer of the								, 100									
Pay floating [Rec	A+ D+f-1:-	D 4	Interest	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	00/07/0004		2 000 000	2 00 (211			40 404	05 000	85,289	14,328		,		14 000		i
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	. Rate	ONE Group Inc SNZZOJLFKOMNNOLQOF39 .	09/23/2018 .	09/2//2021 .		3,000,000	3.08/3ML	0	0	43, 124	85,289		14,328	0	0		14,938		
Pay floating [Rec			Interest																		1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	43, 129	85,295	85,295	14,324	0	0	···················	14,938		
Pay floating [Rec			Interest																		, 1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2021 .	0	3,000,000	3.08/3ML	0	0	43,201	85,390	85,390	14,255	0	0	0	14,938		
Interest Rate Swap - Pay floating [Rec			Interest																		,
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2021 .	0	1,500,000	3.08/3ML	0	0	21,596	42,689	42,689	7 , 132	0	0	0	7 , 469		
Interest Rate Swap -			I-4 4																		,
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	n	1,350,000	3.11/3ML	n	n	19,712	77.819	77.819	26 . 160	n	n	0	9.526		,
Interest Rate Swap -		[2. Sup 1101 STREEOLI NORMATOLIQUI GO :				,000,000						77,010					,0,020		
Pay floating [Rec	Appet Portf-1:-	n 1	Interest	ONE Craim Inc. ONZOO II EKONINIO COECO	00/05/0040	00/07/0000	_	9 000 000	0 44/04	_	_	40 740	470 770	470 770	E0 400	_	_		04 470		,
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 .		3,000,000	3.11/3ML	0	0	43,743	172,770	172,770	58 , 188	0	0	} ⁰ }	21, 170		
Pay floating [Rec			Interest																		, l
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 .	0	3,000,000	3.11/3ML	0	0	43,730	172,734	172,734	58,200	0	0	0	21, 170		
Pay floating [Rec			Interest																		,
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018 .	09/27/2022 .	0	3,000,000	3.10/3ML	0	0	43,696	172,644	172,644	58,231	0	0	0	21, 170		
Interest Rate Swap - Pay floating [Rec			Interest																		,
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/25/2018	09/27/2022 .	0	3,000,000	3.10/3ML	0	0	43,669	172,573	172,573	58,256	0	0	0	21, 170		
Interest Rate Swap -																			,		
Pay floating [Rec fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2021 .	0	8.000.000	3.05/3ML	0	^	115,647	244.606	244.606	48.880	0	0	0	41,611		, l
veu]	110001 101110110			I OHE OF OUR TIPE ONE COULT NOMININGE QUEOU	10/20/2010					LU	L U		244,000		100,000		<u>.</u>	L U L			

SCHEDULE DB - PART A - SECTION 1

				<u> </u>	Showing a	all Options	s, Caps, Fl	oors, Colla	rs, Swaps a	and Forwa	rds Open a	s of Curre	nt Stateme	ent Date							
1	2 Description	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15 16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap -																					
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2021 .	0	5,000,000	3.05/3ML	0	0	72,279	152,879	152,879	30,550	0	0	0	26,007		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2022 .	0	4,000,000	3.06/3ML	0	0	58, 108	236,583	236,583	83,758	0	0	0	28,860		
Pay floating [Rec			Interest																		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2020 .	0	6,000,000	3.01/3ML	0	0	85, 164	13,731	13,731	(46,966))0	0	0	8,601		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2023 .	0	8,000,000	3.06/3ML	0	0	116,667	695,725	695,725	286,212	0	0	0	70,225		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2023 .	0	5,500,000	3.06/3ML	0	0	80,249	478,481	478,481	196,736	0	0	0	48,279		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2022 .	0	7,000,000	3.06/3ML	0	0	101,952	414,750	414,750	146,337	0	0	0	50,504		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	10/26/2018	10/30/2038 .	0	3,000,000	3.25/3ML	0	0	47,983	1, 142, 933	1,142,933	567,663	0	0	0	63,804		
Interest Rate Swap -																					
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2021 .	0	8,000,000	2.89/3ML	0	0	120, 103	258,677	258,677	72,434	0	0	0	43,918		
Interest Rate Swap -																					
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2021 .	0	2,500,000	2.89/3ML	0	0	37.486	80,763	80,763	22,679	0	0	0	13,724		
Interest Rate Swap -				one disaprime.											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2022 .	0	1.000.000	2.88/3ML	0	0	14.934	58,709	58.709	23.893	0	0	0			
Interest Rate Swap -	ASSEC FOI CIOTTO		. nate	CINE OF OUR THE SINZZODET KOMINIVOLGOT 39 .	12/ 12/ 20 10	12/ 14/2022 .		1,000,000	2.00/ SIIIL	0		14,304			20,090						
Pay floating [Rec	A+ D+f-li-	D 4	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	12/12/2018	12/14/2038 .	0	6,000,000	3.05/3ML			97,272	0.000.011	0.000.011	1,128,601	0		0	128,042		
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Hate	CHE Group Inc SNZZUJERKONINNCEQUES9 .	12/ 12/ 20 18	12/ 14/2038 .		0,000,000	3.U3/3ML	0		91,212	2,092,911	2,092,911	1, 128,001	0		0	128,042		
Pay floating [Rec			Interest	01700 # 5701##101 00500	0.1 (0.0 (0.0 10	0.4 (05 (0000			0.00 (011				074 040	274 040	500 000				04.000		
fixed] Interest Rate Swap -	Asset Portfolio	וען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2039 .	0	3,000,000	2.90/3ML	0	0	38,802	974,012	974,012	562,398	0	0	0	64,223		
Pay floating [Rec			Interest		04 (05 :55 :	04/05/2222										_					
fixed] Interest Rate Swap -	Asset Portfolio	. ען וויייייי 1 ען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2039 .	0	3,000,000	2.90/3ML	0	0	38,782	973,540	973,540	562,367	0	0	0	64,223		
Pay floating [Rec		<u> </u>	Interest										l								
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/23/2019	01/25/2039 .	0	2,750,000	2.91/3ML	0	0	35,602	893,601	893,601	515,581	0	0	0	58,871		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2039 .	0	5,000,000	2.62/3ML	0	0	55,870	1,385,412	1,385,412	928 , 198	0	0	0	107,517		
Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2039 .	0	5,000,000	2.62/3ML	0	0	55,814	1,384,103	1,384,103	928,112	0	0	0	107,517		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	03/22/2019	03/26/2039 .	0	5,000,000	2.62/3ML	0	0	55,739	1,382,357	1,382,357	927,996	0	0	0	107,517		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/31/2021 .	0	5,000,000	1.87/3ML	0	0	28,092	68,614	68,614	55, 181	0	0	0	22,816		
Interest Rate Swap - Pay floating [Rec			Interest																		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	.07/31/2021	0	4,750,000	1.87/3ML	0	0	26.697	65, 194	65, 194	52,413	0	0	0	21,675		

Showing all Ontions	Cans Floors	Collars, Swaps and Forwards Open as of Current Stater	nent Date
SHOWING All ODUONS.	Cabs. I louis.	Collais. Swaps and i diwards Open as di Cultelli Statei	iiciii Dale

				9	Showing a	all Options	s, Caps, Fl	oors, Colla	ırs, Swaps a	and Forwa	rds Open a	is of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						_Total	Current	Adjustment		Quality	
	Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap - Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	07/29/2019	07/31/2044 .	0	3,000,000	2.21/3ML	0	0	24,472	726,949		726,949	653,019	0	0	0	73,254		1
Interest Rate Swap -																						1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2023 .	0	3,000,000	1.39/3ML	0	0	10,228	101,936		.101,936	133,349	0	0	0	25,730		1
Interest Rate Swap -	ASSET TOTALITY			one droup frio drazober Kommavoladi do .	03/03/2013	03/03/2020 .			1.00/ OIIIL				101,000		. 10 1 , 300	100,040				20,700		
Pay floating [Rec	4 D 4():		Interest	ONE O I ONZOO II EKOMMUNI OOFOO	00 (05 (0040	00 (00 (00 40		F 000 000	4 00 (011			07.404	000 000		000 000	4 470 050				404 540		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .		5,000,000	1.66/3ML	0	0	27 , 134	689,002		.689,002	1, 179, 253	0	0		134,540		
Pay floating [Rec			Interest																			1
fixed] Interest Rate Swap -	Asset Portfolio	. D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	27 , 153	689,685		689,685	1, 179, 330	0	0	0	134,540		
Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	27,060	686,463		.686,463	1, 178,968	0	0	0	134,540		
Interest Rate Swap - Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	27,078	687 , 107		.687, 107	1, 179,040	0	0	0	134,540		
Interest Rate Swap - Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .	0	5,000,000	1.66/3ML	0	0	27,017	684,983		684,983	1, 178,812	0	0	0	134,540		1
Interest Rate Swap -																						1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	09/05/2019	09/09/2049 .	0	3,000,000	1.66/3ML	0	0	16,322	414,855		414,855	707,715	0	0	0	80,724		1
Interest Rate Swap -															,							
Pay floating [Rec fixed]	Asset Portfolio	n 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2050 .	0	1,000,000	1.75/3ML	0	0	4,691	162, 135		.162 , 135	162, 135	0	0	0	27,088		1
Interest Rate Swap -	ASSET TOTALITY			one of out the one zooe Romande do co	01/21/2020	01/23/2030 .		1,000,000	1.75/ SIIIL				102, 103		. 102 , 100	102, 103				21,000		
Pay floating [Rec	4 D 4():		Interest	ONE O I ONEGO II ENORMAN COEGO	04 (07 (0000	04 (00 (00 40		4 000 000	4 70 (011			4 500	400.045		400 045	400.045				04 000		1
fixed] Interest Rate Swap -	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	01/27/2020	01/29/2040 .		1,000,000	1.73/3ML	0	0	4,539	123,315		.123,315	123,315	0	0		21,990		
Pay floating [Rec			Interest																			1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	27,685	831,371		.831,371	831,371	0	0	0	135,491		
Pay floating [Rec			Interest																			1 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	27,685	831,371		.831,371	831,371	0	0	0	135,491		
Interest Rate Swap - Pay floating [Rec			Interest																			1 1
fixed]	Asset Portfolio	D 1	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	27,685	831,371		.831,371	831,371	0	0	0	135,491		
Interest Rate Swap - Pay floating [Rec			Interest																			1 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2050 .	0	5,000,000	1.76/3ML	0	0	27,685	831,371		.831,371	831,371	0	0	0	135,491		
Interest Rate Swap - Pay floating [Rec			Interest																			1 1
fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/04/2020	02/06/2050 .	0	2,000,000	1.76/3ML	0	0	11,074	332,548		.332,548	332,548	0	0	0	54, 197		ll
Interest Rate Swap -							· [•							1
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2050 .	0	5,000,000	1.46/3ML	0	0	17,180	434,744		.434,744	434,744	n	0	n	135,630		1 1
Interest Rate Swap -				Since Strong The OREZOODI NORMANDEROLUCI SS .									, 197		, / 177					100,000		
Pay floating [Rec	Appet Portf-1:-	n 1	Interest	OUE Crown Inc. OUTGO II EVOLUBIO COTOO	00/00/0000	00/00/0050	_	E 000 000	1 40 /04	_	_	17 . 180	434,744		101 711	404 744	_	^	_	405 000		1 1
fixed] Interest Rate Swap -	Asset Portfolio	וען	. Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2050 .	0	5,000,000	1.46/3ML	0	0	17, 180	434,744	l	.434 , 744	434,744	0	0		135,630		
Pay floating [Rec			Interest		00 (05 :	00.406.1000			,						404							1 1
fixed] Interest Rate Swap -	Asset Portfolio	1 ען	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39 .	02/26/2020	02/28/2050 .	0	5,000,000	1.46/3ML	0	0	17, 180	434,744	l	434,744	434,744	0	0	0	135,630		
Pay floating [Rec			Interest																			1 1
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc SNZ20JLFK8MNNCLQ0F39	.02/26/2020	02/28/2050	0	5.000.000	1.46/3ML	0	0	17.180	434.744		434.744	434.745	0	0	0	135.630	1	1

SCHEDULE DB - PART A - SECTION 1

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

						Snowing a	ali Options	s, caps, r	ioors, Colla	ırs, Swaps a	and Forwa	rus Open a	is of Curren	it Stateme	ent Date								
1	Description of Item(s) Hedged, Used for Income	3 Schedule/	4 Type(s) of		5	6	7 Date of Maturity	8 Number	9	Strike Price, Rate or Index	11 Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	13 Current	14 Book/ Adjusted	15	16	17 Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	21	Credit Quality of Refer-	23 Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap - Pay floating [Rec fixed]		D 1	Interest Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	02/26/2020 .	02/28/2050 .	0	4,000,000	1.46/3ML	0	0	13,744	347,796		347 , 795	347,795	0	0	0 .	108,504		
Pay floating [Rec fixed] Interest Rate Swap -	Asset Portfolio	D 1	Interest Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239 .	(69,674))	(69,674)	(69,674)	0	0	0 .	136,968		
Pay floating [Rec fixed] Interest Rate Swap -	Asset Portfolio	D 1	Interest Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239	(69,674)	(69,674)	(69,674)	0	0	0 .	136,968		
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239	(69,674))	(69,674)	(69,674)	0	0	0 .	136,968		
Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate Interest	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239 .	(69,674)	(69,674)	(69,674)	0	0	0 .	136,968		
Pay floating [Rec fixed] Interest Rate Swap - Pay floating [Rec	Asset Portfolio	D 1	RateInterest	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239 .	(69,674))	(69,674)	(69,674)	0	0	0 .	136,968		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239	(69,674))	(69,674)	(69,674)	0	0	0	136,968		
fixed]	Asset Portfolio	D 1	Rate Interest	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239	(69,674))	(69,674)	(69,674)	0	0	0 .	136,968		
fixed] Interest Rate Swap - Pay floating [Rec	Asset Portfolio	D 1	Rate Interest	CME Group Inc			09/29/2050 .	0	5,000,000	1.07/3ML	0	0	239 .	(69,674))	(69,674)	(69,674)	0	0	0 .	136,968		
fixed]	Asset Portfolio	D 1	Rate	CME Group Inc	SNZ20JLFK8MNNCLQ0F39	09/25/2020 .	09/29/2050 .	0	4,000,000	1.07/3ML	0	0	194	(55,745))	(55,745)	(55,745)	0	0	0	109,575		
	total - Swaps - Hedgi	J	nterest Rate								0		475,272	6,973,173		6,973,172	8,465,035	0	0	0			XXX
	total - Swaps - Hedgi										0		475,272	6,973,173		6,973,172	8,465,035	0	0	0			XXX
	total - Swaps - Replic		_								0		0		XXX	0	0	0	0	0		XXX	XXX
	total - Swaps - Incom total - Swaps - Other	ie Generalio	111								0		0		XXX	0	0	0	0	0		XXX	XXX
	al Swaps - Other	ate									0	_	(2,576,717)	6,973,173		(15,588,576)	8,465,035	0	0	0			XXX
	al Swaps - Credit Def										0	0	(2,575,717)		XXX	(10,000,070)	0,400,000	0	0	0		XXX	XXX
	al Swaps - Foreign Ex										0	0	0		XXX	0	0	0	0	0		XXX	XXX
	al Swaps - Total Retu										0	0	0		XXX	0	0	0	0	0		XXX	XXX
1399999999999999 Total	al Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Tota	al Swaps										0	_	(2,576,717)			(15,588,576)	8,465,035	0	0	0			XXX
1479999999. Sub				<u> </u>	<u> </u>	· · · · · · · · · · · · · · · · · · ·			<u> </u>	<u> </u>	0	0	0		XXX	0	0	0	0	0		XXX	XXX
	total - SSAP No. 108									·-	0	0	0		XXX	0	0	0	0	0		XXX	XXX
	total - Hedging Effect					.108					0	0	(3,051,989)	0	XXX	(22,561,748)	0	0	0	0			XXX
	total - Hedging Effect		Annuity Gu	arantees Under S	SSAP No.108						0	0	0	0	XXX	0	0	0	0	0		XXX	XXX
	total - Hedging Other										4,850,778		475,272			30, 155, 334	13,457,024	0	0	0			XXX
17199999999. Sub		- 41									0	ŭ	0		XXX	0	0	0	0	0		XXX	XXX
	total - Income Genera	ation									0		0		XXX	0	0	0	0	0		XXX	XXX
17399999999. Sub	itotal - Other Itotal - Adjustments fo	- 14 D A D A v	100 Doring	tivos							0		0		XXX	0	0	0	0	0		XXX	XXX
1749999999. Sub		JI SSAP INO.	TOO Denva	uves							4,850,778		•			7,593,586	13,457,024	0	0	0			XXX
1709999999 - 101	lais										4,850,778	12,5/9,513	(2,3/6,/1/)	JU, 155, 335	\^X	7,093,086	13,457,024	0	0	0	9,053,652	$\Lambda\Lambda\Lambda$	۸۸۸

(a)	Code	Description of Hedged Risk(s)

_		
(h)	Codo	Financial or Economic Impact of the Hedge at the End of the Reporting Period
(0)	Code	Financial of Economic impact of the Hedge at the End of the Reporting Period

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Bool	k/Adjusted Carrying V	/alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0		0 0
Barclays Bank PLC G5GSEF7VJP5170UK5573	Υ	У	8,250,000	8,437,528	0	187,528	8,437,528	0	187,528		.0
BNP Paribas SA ROMUWSFPU8MPRO8K5P83 .	Υ	Y	7,140,000	7,268,703	0	128,703	7,268,703	0	128,703		.0 0.
Canadian Imperial Bank of Commerce	Y	Y	7,300,000	7,372,081	0	72,081		0	72,081		.0
JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	У	У	80,000	103,850	0	23,850	103,850	0	23,850		0
029999999. Total NAIC 1 Designation			22,770,000	23, 182, 162	0	412, 162	23, 182, 162	0	412, 162		0 0
			0	0	0	0	0	0	0		.0 0.
039999999. Total NAIC 2 Designation			0	0	0	0	0	0	0		0 0
			0	0	0	0	0	0	0		.0
049999999. Total NAIC 3 Designation			0	0	0	0	0	0	0		0 0
			0	0	0	0	0	0	0		.0
059999999. Total NAIC 4 Designation			0	0	0	0	0	0	0		0 0
			0	0	0	0	0	0	0		.0
069999999. Total NAIC 5 Designation			0	0	0	0	0	0	0		0 0
			0	0	0	0	0	0	0		.0
079999999. Total NAIC 6 Designation			0	0	0	0	0	0	0		0 0
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra	ided)		0	24,990,573	(18,017,400)	6,973,173	24,990,573	(40,579,149)	0	9,053,6	52 9,053,652
	}										
099999999 - Gross Totals	h		22,770,000	48,172,735	(18,017,400)	7,385,335	48,172,735	(40,579,149)	412,162	9,053,6	52 9,053,652
1. Offset per SSAP No. 64				0	0						
2. Net after right of offset per SSAP No. 64				48,172,735	(18,017,400)	1					

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
CME Group Inc. SNZ20JLFK8MNNCLQ0F39			CASH	20,620,301	20,620,301	20,620,301		IV
CME Group Inc. SNZ20JLFK8MMNCLQ0F39	Treasury	912828-Q7-8	TREASURY	7,857,564	7,800,000	7,811,473	04/30/2021	
								
								+
						 	· · · · · · · · · · · · · · · · · · ·	
						 		+
								+
								t
						†		
019999999 - Total				28,477,865	28,420,301	28,431,774	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Barclays Bank PLC	Cash	. 000000-00-0	CASH	8,250,000	8,250,000	XXX		V
BNP Paribas SA	Cash	. 000000-00-0	CASH	7, 140,000	7,140,000	XXX		V
Canadian Imperial Bank of Commerce	Cash.	. 000000-00-0	CASH	7,300,000	7,300,000	XXX		V
JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	Cash	. 000000-00-0	CASH	80,000	80,000	XXX		V
								ļ
029999999 - Total		•	•	22,770,000	22,770,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees ${f N}$ ${f O}$ ${f N}$ ${f E}$

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

Amount of Interest Received Rate of Depository Code Interest Received Interest Received Interest Received Amount of Interest Received Interest Received Amount of Interest Received Interest Received Amount of Interest Received Interest Received Amount of Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Received Interest Recei	onth *37,906x) 42,629x) 42,629x) 44,264x) 94,735x)	XX. XX. XX.
Amount of Interest Received During Current Statement Date Amount of Interest Accrued at Current Statement Date First Month Second Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Month Third Mont	37,906x) 42,629x) 29,275x) 44,264x) 94,735x) 0x)	XX. XX. XX.
Depository Code Rate of Interest Quarter Statement Date First Month Second Month Third Month Federal Home Loan Bank Des Moines, IA 0.000 0 0 0.596,465 2,537,692 1,93 0.000 0 0 0.596,465 0.000 0 0 0.000 0 0 0.000 0	37,906x) 42,629x) 29,275x) 44,264x) 94,735x) 0x)	XX. XX. XX.
Depository Code Interest Quarter Statement Date First Month Second Month Third Month Federal Home Loan Bank Des Moines, IA 0.000 0 0 .596,465 2,537,692 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93 1,93	37,906x) 42,629x) 29,275x) 44,264x) 94,735x) 0x)	XX. XX. XX.
Federal Home Loan Bank Des Moines, IA 0.000 0 596,465 2,537,692 1,93 US Bank Portland, OR 0.000 0 0 115,433,353 68,099,697 59,24 Wells Fargo Portland, OR 0.000 0 0 40,627,149 36,490,813 32,72 Wells Fargo Portland, OR C. 0.000 0 0 10,731,271 16,365,722 16,94 JP Morgan Chase New York, NY 0.000 0 0 2,060,939 1,780,436 3,09	37,906x) 42,629x) 29,275x) 44,264x) 94,735x) 0x)	XX. XX. XX.
US Bank Portland, OR 0.000 0 115,433,353 68,099,697 59,24 Wells Fargo Portland, OR 0.000 0 40,627,149 36,490,813 32,72 Wells Fargo Portland, OR C. 0.000 0 10,731,271 16,365,722 16,94 JP Morgan Chase New York, NY 0.000 0 2,060,939 1,780,436 3,09	42,629x> 29,275x> 44,264x> 94,735x> 0x>	XX. XX. XX.
US Bank Portland, OR 0.000 0 115,433,353 68,099,697 59,24 Wells Fargo Portland, OR 0.000 0 40,627,149 36,490,813 32,72 Wells Fargo Portland, OR 0 0 0 10,731,271 16,365,722 16,94 JP Morgan Chase New York, NY 0.000 0 2,060,939 1,780,436 3,09	29,275x> 44,264x> 94,735x> 0x>	XX. XX.
Wells Fargo Portland, OR 0.000 0 40,627,149 36,490,813 32,72 Wells Fargo Portland, OR C. 0.000 0 10,731,271 16,365,722 16,94 JP Morgan Chase New York, NY 0.000 0 2,060,939 1,780,436 3,09	44,264 . x> 94,735 . x> 0 .x>	XX.
Wells Fargo	44,264 . x> 94,735 . x> 0 .x>	
JP Morgan Chase New York, NY	0XX	
		XX
Barclays London, England		XX.
Northern Trust	36,680 LXX	XX.
Bank of Guam Hagatna, Guam		XX.
Mitsubishi UFJ Trust and		
Banking Corporation	.X 000,000	XX.
0199998. Deposits in 2 depositories that do not		
exceed the allowable limit in any one depository (See		
, , , , ,	(6,938) XX	
	22,198 XX	XX
0299998. Deposits in 0 depositories that do not		
exceed the allowable limit in any one depository (See instructions) - Suspended Depositories XXX XXX 0 0 0 0	0 10	
modadiditio) dadponded bepositioned 7000 7000		XX
0299999. Totals - Suspended Depositories XXX XXX 0 0 0 0		XX
0399999. Total Cash on Deposit XXX XXX 0 17,200 172,007,251 187,616,703 175,52	,	XX
0499999. Cash in Company's Office XXX XXX XXX XXX 0 0	0 XX	XX
0599999. Total - Cash XXX XXX 0 177,200 172,007,251 187,616,703 175,52	22,198 XX	ΧX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

	Show Inve	stments C	wned End of Currer	nt Quarter				
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Tota	I - U.S. Government Bonds					0	0	0
1099999. Tota	I - All Other Government Bonds					0	0	0
1799999. Tota	I - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Tota	I - U.S. Political Subdivisions Bonds					0	0	0
	I - U.S. Special Revenues Bonds					0	0	0
	ıl - Industrial and Miscellaneous (Unaffiliated) Bonds					0	0	0
4899999. Tota	I - Hybrid Securities					0	0	0
5599999. Tota	I - Parent, Subsidiaries and Affiliates Bonds					0	0	0
6099999. Sub	total - SVO Identified Funds					0	0	0
	total - Unaffiliated Bank Loans					0	0	0
7699999. Tota	I - Issuer Obligations					0	0	0
	l - Residential Mortgage-Backed Securities					0	0	0
7899999. Tota	I - Commercial Mortgage-Backed Securities					0	0	0
	I - Other Loan-Backed and Structured Securities					0	0	0
8099999. Tota	I - SVO Identified Funds					0	0	0
8199999. Tota	I - Affiliated Bank Loans					0	0	0
8299999. Tota	l - Unaffiliated Bank Loans					0	0	0
8399999. Tota	l Bonds					0	0	0
825252-40-6	INVESCO TREASURY PORTFOLIO MONEY MKT			0.020		24,710,791	0	
8599999. Sub	otal - Exempt Money Market Mutual Funds - as Identified by the SVO					24,710,791	0	159,383
	FEDERATED HERNIES GOVT OBLIGS IS			0.010			0	966
8699999. Sub	total - All Other Money Market Mutual Funds		_			201,450	0	966
					•			
				-	ļ			
					-			
			.1					
8800000 - Tot-	al Cash Equivalents					24,912,241	^	160,349