QUARTERLY STATEMENT

OF THE

STANDARD INSURANCE COMPANY

TheStandard®

OF PORTLAND
IN THE STATE OF OREGON

2022

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

_____

FOR THE QUARTER ENDED
September 30, 2022

[✓] LIFE, ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2022

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

Standard Insurance Company

NAIC Group Code 1348 (Current) 1348 (Prior) NAIC Company Code 69019 Employer's ID Number 93-0242990

Organized under the Laws of Oregon, State of Domicile or Port of Entry OR

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 02/24/1906 Commenced Business 04/12/1906

Statutory Home Office 1100 Southwest Sixth Avenue (Street and Number), Portland, OR, US 97204-1093 (City or Town, State, Country and Zip Code)

Main Administrative Office 1100 Southwest Sixth Avenue (Street and Number)
Portland, OR, US 97204-1093 (City or Town, State, Country and Zip Code), 971-321-7000 (Area Code) (Telephone Number)

Mail Address PO Box 711 (Street and Number or P.O. Box), Portland, OR, US 97207-0711 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1100 Southwest Sixth Avenue (Street and Number)
Portland, OR, US 97204-1093 (City or Town, State, Country and Zip Code), 971-321-7000 (Area Code) (Telephone Number)

Internet Website Address www.standard.com

Statutory Statement Contact Will Fundak (Name), 971-321-7550 (Area Code) (Telephone Number)
Will.Fundak@standard.com (E-mail Address), 971-321-7540 (FAX Number)

OFFICERS

President and Chief Executive Officer	Daniel James McMillan	Vice President, Chief Accounting Officer and Treasurer	Robert Michael Erickson CMA
Vice President, Chief Legal Officer and Corporate Secretary	Elizabeth Ann Fouts JD	Vice President, Corporate Actuary and Chief Risk Officer	Sally Ann Manafi FSA

OTHER

Christopher Matthew Beaulieu #, Vice President, Chief Investment Officer	Susan Lane Bruechner, Vice President, Human Resources	Gregory Alan Chandler, Vice President, Information Technology
Atif Javed Ijaz #, Vice President, Asset Management Group	John Gregory Ness, Executive Chair	Christopher David Payne, Vice President, Employee Benefits

DIRECTORS OR TRUSTEES

Ranjana Bhattacharya Clark	Patrick Glenn Criteser	Elizabeth Ellen Flynn
Debora Dyer Horvath	James Fay Lobdell	Duane Charles McDougall
Daniel James McMillan	Kevin Masazo Murai	Masaru Nakamura
John Gregory Ness	Daisaku Shintaku	Masaharu Shiraishi
Yutaka Taguchi #		

State of Oregon
County of Multnomah SS:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Daniel James McMillan President and Chief Executive Officer	Robert Michael Erickson Vice President, Chief Accounting Officer and Treasurer	Elizabeth Ann Fouts Vice President, Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this 20th day of October 2022

Cynthia Ann White

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

OFFICIAL STAMP
CYNTHIA ANN WHITE
NOTARY PUBLIC - OREGON
COMMISSION NO. 994878
MY COMMISSION EXPIRES DECEMBER 16, 2023

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	12,879,738,063	0	12,879,738,063	11,659,796,941
2.	Stocks:				
	2.1 Preferred stocks	2,004,800	0	2,004,800	2,209,000
	2.2 Common stocks	51,300,637	0	51,300,637	50,296,330
3.	Mortgage loans on real estate:				
	3.1 First liens	8,094,674,529	0	8,094,674,529	8,010,609,200
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	64,000,774	0	64,000,774	65,686,969
	4.2 Properties held for the production of income (less $ 0 encumbrances)	9,500,663	0	9,500,663	9,718,900
	4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5.	Cash ($ 89,355,644), cash equivalents ($ 186,778,183) and short-term investments ($ 0)	276,133,827	0	276,133,827	204,837,144
6.	Contract loans (including $ 0 premium notes)	291,020	0	291,020	328,758
7.	Derivatives	34,290,540	0	34,290,540	38,743,174
8.	Other invested assets	326,040,602	0	326,040,602	260,417,698
9.	Receivables for securities	252,498,799	0	252,498,799	91,113,234
10.	Securities lending reinvested collateral assets	0	0	0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	21,990,474,253	0	21,990,474,253	20,393,757,347
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	143,251,513	0	143,251,513	126,552,073
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	185,710,619	16,970,683	168,739,936	150,151,295
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	142,961	0	142,961	116,740
	15.3 Accrued retrospective premiums ($ 24,766,099) and contracts subject to redetermination ($ 0)	24,799,291	33,192	24,766,099	23,818,044
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	230,760,408	0	230,760,408	267,779,402
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	55,829,801	0	55,829,801	54,864,183
17.	Amounts receivable relating to uninsured plans	7,607,142	0	7,607,142	7,798,838
18.1	Current federal and foreign income tax recoverable and interest thereon	46,604,373	0	46,604,373	34,301,628
18.2	Net deferred tax asset	242,136,826	109,328,373	132,808,453	128,775,567
19.	Guaranty funds receivable or on deposit	8,457,099	0	8,457,099	9,673,853
20.	Electronic data processing equipment and software	75,427,733	68,468,024	6,959,710	6,405,528
21.	Furniture and equipment, including health care delivery assets ($ 0)	21,061,588	21,061,588	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	4,637,983	0	4,637,983	469,339
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	86,991,086	80,004,274	6,986,813	5,512,603
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	23,123,892,676	295,866,133	22,828,026,543	21,209,976,440
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,128,414,546	0	8,128,414,546	11,251,074,574
28.	Total (Lines 26 and 27)	31,252,307,222	295,866,133	30,956,441,089	32,461,051,014
	DETAILS OF WRITE-INS				
1101.		0	0	0	0
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	State transferable tax credits	6,983,959	0	6,983,959	5,509,749
2502.	Miscellaneous non-invested assets	9,102,380	9,099,527	2,853	2,854
2503.	Prepaid expenses	53,919,649	53,919,649	0	0
2598.	Summary of remaining write-ins for Line 25 from overflow page	16,985,098	16,985,098	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	86,991,086	80,004,274	6,986,813	5,512,603

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 13,128,759,718 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	13,128,759,718	11,919,761,513
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	4,644,497,345	4,448,837,545
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	1,996,906,313	1,956,555,779
4.	Contract claims:		
	4.1 Life	144,837,890	154,212,584
	4.2 Accident and health	86,278,064	82,205,567
5.	Policyholders' dividends/refunds to members $ 1,498 and coupons $ 0 due and unpaid	1,498	2,245
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 0 Modco)	95,507	94,310
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 12,466,202 accident and health premiums	18,054,287	11,507,260
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 31,172,092 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	54,618,131	48,996,788
	9.3 Other amounts payable on reinsurance, including $ 20,329 assumed and $ 262,341,178 ceded	262,361,507	259,255,882
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 11,518,865 , accident and health $ 24,133,751 and deposit-type contract funds $ 1,460,503	37,113,119	42,064,371
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	344,738,607	342,511,436
13.	Transfers to Separate Accounts due or accrued (net) (including $ 0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	14,390	(6,892)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	5,959,408	7,344,573
15.1	Current federal and foreign income taxes, including $ (923,284) on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	194,655	191,166
17.	Amounts withheld or retained by reporting entity as agent or trustee	18,369,692	25,285,862
18.	Amounts held for agents' account, including $ 141,938 agents' credit balances	141,938	(570)
19.	Remittances and items not allocated	388,434,672	183,061,291
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	185,930,073	194,369,758
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	4,019,967	24,262,087
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	0	0
	24.08 Derivatives	33,435,955	15,749,344
	24.09 Payable for securities	0	0
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	29,390,534	60,523,662
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	21,384,153,269	19,776,785,564
27.	From Separate Accounts Statement	8,128,414,546	11,251,074,574
28.	Total liabilities (Lines 26 and 27)	29,512,567,815	31,027,860,138
29.	Common capital stock	423,838,694	423,838,694
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	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	0
35.	Unassigned funds (surplus)	698,901,747	688,219,350
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,020,034,580	1,009,352,182
38.	Totals of Lines 29, 30 and 37	1,443,873,274	1,433,190,876
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	30,956,441,089	32,461,051,014
	DETAILS OF WRITE-INS		
2501.	Accrued interest and other liabilities	11,984,953	18,800,297
2502.	Cash collateral received on derivatives	6,730,000	31,100,000
2503.	Guaranty association assessments	6,683,000	6,783,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,992,580	3,840,365
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	29,390,534	60,523,662
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	0	0

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	5,452,659,435	4,889,627,090	6,353,446,175
2.	Considerations for supplementary contracts with life contingencies	2,631,805	1,931,207	2,430,475
3.	Net investment income	508,667,010	478,879,046	643,713,266
4.	Amortization of Interest Maintenance Reserve (IMR)	1,069,519	752,575	917,499
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	186,993,307	183,755,540	241,733,506
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	28,137,768	32,452,162	43,461,765
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	14,726,101	11,346,594	16,003,817
9.	Totals (Lines 1 to 8.3)	6,194,884,945	5,598,744,214	7,301,706,503
10.	Death benefits	50,474,677	57,274,029	76,054,372
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	892,277,283	920,158,265	1,235,222,480
13.	Disability benefits and benefits under accident and health contracts	911,690,561	852,932,701	1,138,459,731
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	2,341,010,126	1,944,490,765	2,667,226,193
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	22,606,737	17,136,860	22,229,666
18.	Payments on supplementary contracts with life contingencies	3,729,263	3,825,604	4,945,942
19.	Increase in aggregate reserves for life and accident and health contracts	1,404,260,824	1,279,096,907	1,545,727,048
20.	Totals (Lines 10 to 19)	5,626,049,469	5,074,915,131	6,689,865,432
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	238,906,620	189,017,488	282,514,489
22.	Commissions and expense allowances on reinsurance assumed	1,166,376	1,328,100	1,752,315
23.	General insurance expenses and fraternal expenses	522,070,031	529,073,661	697,643,606
24.	Insurance taxes, licenses and fees, excluding federal income taxes	63,873,428	74,324,266	78,802,662
25.	Increase in loading on deferred and uncollected premiums	(519,458)	1,148,212	509,400
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(355,954,666)	(353,902,060)	(548,290,663)
27.	Aggregate write-ins for deductions	(13,162)	21,804	5,422
28.	Totals (Lines 20 to 27)	6,095,578,638	5,515,926,602	7,202,802,664
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	99,306,307	82,817,611	98,903,839
30.	Dividends to policyholders and refunds to members	72,338	78,726	98,551
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	99,233,969	82,738,885	98,805,288
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(12,497,992)	(17,158,866)	(17,828,880)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	111,731,961	99,897,752	116,634,168
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 2,667,313 (excluding taxes of $ (3,590,597) transferred to the IMR)	(17,525,911)	10,978,573	14,578,394
35.	Net income (Line 33 plus Line 34)	94,206,050	110,876,325	131,212,563
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,433,190,876	1,540,414,580	1,540,414,580
37.	Net income (Line 35)	94,206,050	110,876,325	131,212,563
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,648,993)	(14,075,892)	(14,290,215)	(4,636,061)
39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40.	Change in net deferred income tax	12,525,567	26,234,328	48,472,057
41.	Change in nonadmitted assets	(21,410,572)	(11,682,659)	(41,720,521)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	8,439,685	(18,344,157)	(27,091,381)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (Stock Dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (Stock Dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	(692,741)	(670,130)	(893,506)
52.	Dividends to stockholders	(68,000,000)	(150,000,000)	(200,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(309,700)	(12,479,249)	(12,566,854)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	10,682,398	(70,355,756)	(107,223,704)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,443,873,274	1,470,058,824	1,433,190,876
	DETAILS OF WRITE-INS			
08.301.	Other income	14,726,101	11,346,594	16,003,817
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	14,726,101	11,346,594	16,003,817
2701.	Other expenses	(13,162)	21,804	5,422
2702.				
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(13,162)	21,804	5,422
5301.	Change in liability for pension and postretirement benefits	(409,814)	(436,997)	(524,602)
5302.	Adjustment due to accounting error	100,115	(12,042,252)	(12,042,252)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(309,700)	(12,479,249)	(12,566,854)

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	5,454,492,460	4,849,602,675	6,304,997,666
2.	Net investment income	529,964,544	523,762,516	706,352,192
3.	Miscellaneous income	229,857,176	227,554,296	301,199,088
4.	Total (Lines 1 to 3)	6,214,314,180	5,600,919,488	7,312,548,946
5.	Benefit and loss related payments	4,186,569,043	3,814,881,477	5,167,186,538
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(355,975,948)	(353,896,784)	(548,283,771)
7.	Commissions, expenses paid and aggregate write-ins for deductions	830,765,985	769,014,539	1,024,190,314
8.	Dividends paid to policyholders	71,888	73,696	109,076
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(1,118,531)	0	4,138,537
10.	Total (Lines 5 through 9)	4,660,312,437	4,230,072,929	5,647,340,694
11.	Net cash from operations (Line 4 minus Line 10)	1,554,001,743	1,370,846,559	1,665,208,253
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	937,293,401	1,306,726,983	1,825,238,302
	12.2 Stocks	3,510,800	3,524,400	4,795,500
	12.3 Mortgage loans	1,732,985,080	1,083,753,515	1,592,189,693
	12.4 Real estate	0	0	0
	12.5 Other invested assets	1,659,546	126,079	274,546
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	(16,371,554)	136,849,875	21,039,188
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,659,077,273	2,530,980,852	3,443,537,229
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,166,414,455	2,085,475,975	2,773,230,640
	13.2 Stocks	4,505,500	7,358,695	9,407,495
	13.3 Mortgage loans	1,814,916,263	1,548,815,998	2,179,422,707
	13.4 Real estate	2,086,851	2,406,311	3,768,191
	13.5 Other invested assets	107,215,042	69,754,187	155,240,722
	13.6 Miscellaneous applications	161,385,565	0	49,489,988
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,256,523,676	3,713,811,166	5,170,559,743
14.	Net increase (or decrease) in contract loans and premium notes	(37,738)	(17,910)	(224,760)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,597,408,665)	(1,182,812,405)	(1,726,797,754)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	40,350,534	142,476,524	172,392,409
	16.5 Dividends to stockholders	68,000,000	150,000,000	200,000,000
	16.6 Other cash provided (applied)	142,353,072	(40,669,218)	95,614,351
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	114,703,606	(48,192,694)	68,006,760
	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)	71,296,684	139,841,460	6,417,259
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	204,837,144	198,419,884	198,419,884
	19.2 End of period (Line 18 plus Line 19.1)	276,133,827	338,261,345	204,837,144

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

20.0001. Mortgage loans capitalized interest	(184,055)	(2,505,322)	(2,849,386)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life	0	0	0
2.	Ordinary life insurance	23,979,705	24,456,267	33,677,236
3.	Ordinary individual annuities	808,077,120	618,038,706	717,200,121
4.	Credit life (group and individual)	0	0	0
5.	Group life insurance	830,275,369	758,784,476	1,052,221,035
6.	Group annuities	3,127,389,257	2,896,091,655	3,775,394,308
7.	A & H - group	1,315,209,550	1,137,532,409	1,588,051,701
8.	A & H - credit (group and individual)	0	0	0
9.	A & H - other	227,479,503	214,171,043	287,417,614
10.	Aggregate of all other lines of business	0	0	0
11.	Subtotal (Lines 1 through 10)	6,332,410,504	5,649,074,556	7,453,962,015
12.	Fraternal (Fraternal Benefit Societies Only)	0	0	0
13.	Subtotal (Lines 11 through 12)	6,332,410,504	5,649,074,556	7,453,962,015
14.	Deposit-type contracts	99,902,484	88,508,481	130,174,627
15.	Total (Lines 13 and 14)	6,432,312,988	5,737,583,037	7,584,136,642
	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, 2022	December 31, 2021
NET INCOME					
(1) Standard Insurance Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 94,206,050	$ 131,212,563
(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	$ 94,206,050	$ 131,212,563
SURPLUS					
(5) Standard Insurance Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,443,873,274	$ 1,433,190,876
(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	$ 1,443,873,274	$ 1,433,190,876

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 2022.

C. Accounting Policy

(2) The Company did not have any SVO-Identified investments that are being reported at a different measurement from that used in a prior period.

(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.

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Accounting Changes

There were no significant accounting changes for the first nine months of 2022.

Corrections of Errors

There were no material corrections of errors for the first nine months of 2022.

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, 2022.

4. DISCONTINUED OPERATIONS

The Company did not have any discontinued operations for the first nine months of 2022.

5. INVESTMENTS

Fixed maturity securities represented 58.6% and commercial mortgage loans represented 36.8% of total cash and invested assets as of September 30, 2022.

The Company had total net losses attributable to the disposal of fixed maturity securities of $6.1 million for the first nine months of 2022, compared to total net gains of $10.6 million for the first nine months of 2021.

A. Mortgage Loans, including Mezzanine Real Estate Loans

The Company had total net losses attributable to the disposal of commercial mortgage loans of $1.4 million and $0.5 million for the first nine months of 2022 and 2021, respectively.

B. Debt Restructuring

The Company held commercial mortgage loans in good standing with restructured terms of $54.0 million and $41.7 million as of September 30, 2022 and December 31, 2021, respectively.

C. Reverse Mortgages

The Company did not have any reverse mortgages as of September 30, 2022.

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 2022.

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 2022.

(3) The Company recognized OTTI of $0.1 million on one loan-backed and structured security where the present value of cash flows expected to be collected was less than the amortized cost basis for the first nine months of 2022.

(4) As of September 30, 2022, 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	$ 1,164,820,730
	2. 12 Months or Longer	316,981,609
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 Months	$ 9,562,385,995
	2. 12 Months or Longer	1,176,745,980

(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 2022.

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 2022.

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 2022.

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 2022.

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 2022.

J. Real Estate

There was no significant change in real estate for the first nine months of 2022.

K. Low-Income Housing Tax Credits (“LIHTC”)

There was no significant change to investments in LIHTC for the first nine months of 2022.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted						
		Current Year					6	7
	Restricted Asset Category	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
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	51,270,300	-	-	-	51,270,300	50,275,600	994,700
j.	On deposit with states	5,274,496	-	-	-	5,274,496	5,260,293	14,203
k.	On deposit with other regulatory bodies	1,642,489	-	-	-	1,642,489	1,636,532	5,957
l.	Pledged as collateral to FHLB (including assets backing funding arrangements)	1,525,917,332	-	-	-	1,525,917,332	1,382,857,021	143,060,311
m.	Pledged as collateral not captured in other categories	9,715,870	-	-	-	9,715,870	30,896,765	(21,180,895)
n.	Other restricted assets	-	-	-	-	-	-	-
o.	Total Restricted Assets	$ 1,593,820,487	$ -	$ -	$ -	$ 1,593,820,487	$ 1,470,926,211	$ 122,894,276

(a) Subset of Column 1

(b) Subset of Column 3

		Current Year			
		8	9	Percentage	
	Restricted 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	$ -	$ -	-%	-%
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	-	51,270,300	0.164	0.166
j.	On deposit with states	-	5,274,496	0.017	0.017
k.	On deposit with other regulatory bodies	-	1,642,489	0.005	0.005
l.	Pledged as collateral to FHLB (including assets backing funding arrangements)	-	1,525,917,332	4.883	4.929
m.	Pledged as collateral not captured in other categories	-	9,715,870	0.031	0.031
n.	Other restricted assets	-	-	-	-
o.	Total Restricted Assets	$ -	$ 1,593,820,487	5.100%	5.149%

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

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

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 9,715,870	$ -	$ -	$ -	$ 9,715,870	$ 30,896,765	$ (21,180,895)	$ 9,715,870	0.031%	0.031%
Total (c)	$ 9,715,870	$ -	$ -	$ -	$ 9,715,870	$ 30,896,765	$ (21,180,895)	$ 9,715,870	0.031%	0.031%

(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

(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, 2022.

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**
General Account:				-
a. Cash, Cash Equivalents and Short-Term Investments	$ 6,730,000	$ 6,730,000	0.029%	0.029%
b. Schedule D, Part 1	-	-	-%	-%
c. Schedule D, Part 2, Section 1	-	-	-%	-%
d. Schedule D, Part 2, Section 2	-	-	-%	-%
e. Schedule B	-	-	-%	-%
f. Schedule A	-	-	-%	-%
g. Schedule BA, Part 1	-	-	-%	-%
h. Schedule DL, Part 1	-	-	-%	-%
i. Other	-	-	-%	-%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 6,730,000	$ 6,730,000	0.029%	0.029%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	-%	-%
l. Schedule D, Part 1	-	-	-%	-%
m. Schedule D, Part 2, Section 1	-	-	-%	-%
n. Schedule D, Part 2, Section 2	-	-	-%	-%
o. Schedule B	-	-	-%	-%
p. Schedule A	-	-	-%	-%
q. Schedule BA, Part 1	-	-	-%	-%
r. Schedule DL, Part 1	-	-	-%	-%
s. Other	-	-	-%	-%
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 1)
**j = Column 1 divided by Asset Page, Line 26 (Column 3)
t = Column 1 divided by Asset Page, Line 27 (Column 3)

	1	2
	Amount	% of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 6,730,000	0.031%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	-%

*u = Column 1 divided by Liability Page, Line 26 (Column 1)
v = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of September 30, 2022.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have offsetting and netting of assets and liabilities as of September 30, 2022.

O. 5GI Securities

The Company did not have any 5GI securities as of September 30, 2022.

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, 2022.

(2) Settled Short Sale Transactions

The Company did not have any settled short sale transactions for the first nine months of 2022.

Q. Prepayment Penalty and Accele ration Fees

For the first nine months of 2022, 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	97	-
(2)	Aggregate Amount of Investment Income	$ 2,471,100	$ -

R. Reporting Entity's Share of Cash Pool by Asset type

The Company did not invest in cash pools for the first nine months of 2022.

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

On March 30, 2021, Standard QOZ Fund I, LLC was formed as a qualified opportunity fund for federal income tax purposes. The fund is owned 99.0% by the Company and 1.0% by its parent, StanCorp Financial Group, Inc. ("StanCorp"). The fund will serve as a vehicle to invest in Qualified Opportunity Zones, which were created as part of the Tax Cuts and Jobs Act of 2017 to promote development in economically distressed communities.

The Company's investment in The Standard QOZ Fund I, LLC was $38.0 million as of September 30, 2022.

On December 28, 2021, the Company invested in Morrison Street Income Fund, L.P. ("Morrison Street"). Morrison Street is a fund that invests in mezzanine real estate loans.

In July 2022, the Company invested an additional $50.4 million in Morrison Street bringing its total investment to $102.8 million as of September 30, 2022.

7. INVESTMENT INCOME

There was no significant change in investment income for the first nine months of 2022.

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 37.1% 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:

	Cash		Fixed Maturity Securities		Total	
	9/30/2022	12/31/2021	9/30/2022	12/31/2021	9/30/2022	12/31/2021
Collateral:						
Initial margin collateral	$ -	$ -	$ 7,361,573	$ 7,336,811	$ 7,361,573	$ 7,336,811
Variation margin collateral	2,354,297	23,559,954	-	-	2,354,297	23,559,954
Total Collateral	$ 2,354,297	$ 23,559,954	$ 7,361,573	$ 7,336,811	$ 9,715,870	$ 30,896,765

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

	Cash (1)		Fixed Maturity Securities		Total	
	9/30/2022	12/31/2021	9/30/2022	12/31/2021	9/30/2022	12/31/2021
Collateral:						
Variation margin collateral	$ 6,730,000	$ 31,100,000	$ -	$ -	$ 6,730,000	$ 31,100,000
Total Collateral	$ 6,730,000	$ 31,100,000	$ -	$ -	$ 6,730,000	$ 31,100,000

(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.

(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 an index, primarily 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, 2022.

(5) The Company's net unrealized capital losses from derivatives excluded from the assessment of hedge effectiveness were $(17.0) million as of September 30, 2022, compared to net unrealized capital gains of $10.7 million as of December 31, 2021.

(6) The Company's derivatives that originally were designated for hedge accounting still qualified for hedge accounting as of September 30, 2022. Therefore, the Company did not recognize any unrealized gains or losses for the first nine months of 2022 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 $2.8 million in net unrealized capital gains related to these derivatives as of September 30, 2022, compared to net unrealized capital losses of $(5.2) million as of December 31, 2021.

(7) The Company did not have any cash flow hedges as of September 30, 2022.

(8) The Company did not have any premium cost with deferred or financing premiums as of September 30, 2022.

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, 2022.

9. INCOME TAXES

The Company incurred a federal income tax benefit of $12.5 million and $17.2 million for the first nine months of 2022 and 2021, respectively. The tax benefits were primarily driven by the continuing utilization of federal income tax credits.

The Company, or the controlled group of corporations of which the Company is a member, will likely be liable for the Corporate Alternative Minimum Tax ("CAMT") in 2023, included within the Inflation Reduction Act signed into law on August 16, 2022. However, the estimated impact of the CAMT is not included because a reasonable estimate cannot be made at this time.

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

A. & B. 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 2022 and 2021 were $1.81 billion and $1.55 billion, respectively.

The Company did not sell any commercial loans to its affiliate, The Standard Life Insurance Company of New York, for the first nine months of 2022. The Company sold commercial mortgage loans at fair value to The Standard Life Insurance Company of New York for the first nine months of 2021 in the amount of $5.0 million.

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 2022 and 2021 in the amounts of $19.1 million and $19.4 million, respectively.

The Company sold commercial mortgage loans at fair value to its parent, StanCorp for the first nine months of 2022 and 2021 in the amounts of $223.8 million and $201.9 million, respectively.

In March 2022, the Company made an ordinary cash distribution of $18.0 million to its parent, StanCorp.

In June 2022, the Company made an ordinary cash distribution of $25.0 million to its parent, StanCorp.

In September 2022, the Company made an ordinary cash distribution of $25.0 million to its parent, StanCorp.

In March 2022, June 2022 and September 2022, the Company distributed approved interest payments of $3.3 million for its subordinated surplus note ("Surplus Note") to StanCorp.

C. Transactions with related parties who are not reported on Schedule Y

Schedule Y includes all material transactions involving the Company and related parties on Schedule Y.

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

	September 30, 2022	December 31, 2021
StanCorp	$ (288,372)	$ (3,180,466)
Standard Retirement Services, Inc.	(2,409,672)	(18,032,091)
The Standard Life Insurance Company of New York	76,981	(1,344,330)
StanCorp Real Estate, LLC	(338,757)	(293,112)
StanCorp Investment Advisers, Inc.	1,491	131,575
StanCap Insurance Company	16,923	20,331
Standard Management, Inc.	(983,166)	(1,180,011)
StanCorp Equities, Inc.	369,833	(170,552)
StanCorp Mortgage Investors	4,167,383	307,313
Standard Charitable Foundation	50	-
Standard QOZ Fund I, LLC	29	(61,526)
Total due from (to) parent and affiliates	$ 612,723	$ (23,802,869)

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 had no significant change to service agreements with its affiliates.

F. 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.

G. All outstanding shares of the Company are owned by its parent, StanCorp, domiciled in the State of Oregon.

H. The Company did not own any investments of its parent, StanCorp, or Meiji Yasuda, the ultimate holding company domiciled in Japan.

I. The Company had no investments in its parent or affiliates that exceed 10% of its admitted assets.

J. The Company did not hold investments in impaired subsidiary, controlled or affiliated ("SCA") companies.

K. The Company did not hold an investment in a foreign insurance subsidiary.

L. The Company did not hold an investment in a downstream noninsurance holding company.

M. The Company did not hold investments in SCA companies.

N. The Company did not hold investments in insurance SCA companies.

O. The Company did not have any share of losses in investments in SCA companies.

11. DEBT

A. The Company and its parent, StanCorp, have a line of credit agreement with U.S. Bank National Association for $50.0 million with a maturity date of August 30, 2025. The Company had no outstanding debt from this agreement as of September 30, 2022.

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 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	41,270,300	41,270,300	-
(d) Excess Stock	-	-	-
(e) Aggregate Total (a+b+c+d)	$ 51,270,300	$ 51,270,300	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,083,431,812	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	40,275,600	40,275,600	-
(d) Excess Stock	-	-	-
(e) Aggregate Total (a+b+c+d)	$ 50,275,600	$ 50,275,600	$ -
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 1,007,453,508	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

Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. 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 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,511,317,992	$ 1,525,917,332	$ 1,031,756,680
2. Current Year General Account Total Collateral Pledged	$ 1,511,317,992	$ 1,525,917,332	$ 1,031,756,680
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,478,084,015	$ 1,382,857,021	$ 1,006,888,652

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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,511,317,992	$ 1,525,917,332	$ 1,031,756,680
2. Current Year General Account Maximum Collateral Pledged	$ 1,511,317,992	$ 1,525,917,332	$ 1,031,756,680
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,478,084,015	$ 1,382,857,021	$ 1,006,888,652

(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	1,031,756,680	1,031,756,680	$ -	$ -
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	$ 1,031,756,680	$ 1,031,756,680	$ -	$ -
2. Prior Year-end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	1,006,888,652	1,006,888,652	$ -	$ -
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	$ 1,006,888,652	$ 1,006,888,652	$ -	$ -

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	1,031,756,680	1,031,756,680	-
3. Other	-	-	-
4. Aggregate Total (Lines 1+2+3)	$ 1,031,756,680	$ 1,031,756,680	$ -

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

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. 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. An amendment announced in 2020 transferred the administration of the plan to an external administrator on January 1, 2021. The amended plan provides premium reimbursement and participants no longer make contributions for medical and prescription drug benefits.

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021	September 30, 2022	December 31, 2021
a.	Service cost	$ -	$ -	$ -	$ -	$ -	$ -
b.	Interest cost	-	-	335,276	413,352	-	-
c.	Expected return on plan assets	-	-	(207,264)	(155,610)	-	-
d.	Transition asset or obligation	-	-	-	-	-	-
e.	Gains and losses	-	-	148,726	286,037	-	-
f.	Prior service cost or credit	-	-	(580,276)	(775,729)	-	-
g.	Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h.	Total net periodic benefit cost or credit	$ -	$ -	$ (303,538)	$ (231,950)	$ -	$ -

B. There was no significant change to the investment goal of the postretirement benefit plan for the first nine months of 2022.

C. There was no significant change in the fair value measurements of the postretirement benefit plan assets as of September 30, 2022.

D. There was no significant change in the postretirement benefit plan's expected long-term rate of return for the first nine months of 2022.

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 $21.7 million for the first nine months of 2022.

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. On November 14, 2017, StanCorp's Board of Directors approved a resolution to freeze the accumulation of any further benefits under the SERP effective March 31, 2018.

F. Multiemployer Plans

The Company did not have any multiemployer plans for the first nine months of 2022.

G. Consolidated/Holding Company Plans

The Company did not have any significant change in cost allocations for the first nine months of 2022.

H. Postemployment Benefits and Compensated Absences

The Company did not have any postemployment benefits and compensated absences for the first nine months of 2022.

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 2022.

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

A. The Company had 1,000 shares of common stock authorized, issued and outstanding as of September 30, 2022. All the shares are owned by its parent, StanCorp.

B. The Company had no preferred stock issued and outstanding as of September 30, 2022.

C. The Company is subject to statutory restrictions that limit the maximum amount of dividends and distributions that the Company could declare and pay to StanCorp without prior approval of the Oregon Insurance Division. The Company's ability to pay dividends is affected by Oregon law, which limits the Company's dividend payments and other distributions to the earned surplus arising from its business. If the proposed dividend or other distribution exceeds certain statutory limitations, the Company must receive prior approval of the Director of the Oregon Insurance Division. The current statutory dividend limitations are the greater of (a) 10% of the Company's combined capital and surplus as of December 31 of the preceding year, or (b) the net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or losses for the 12-month period ended on the preceding December 31. In each case, the limitation must be determined under statutory accounting practices. Oregon law gives the Oregon Insurance Division broad discretion to approve or decline requests for dividends and other distributions in excess of these limits.

As of December 31, 2021, the Company's net gain from operations after dividends to policyholders and federal income taxes and before capital gains or losses for the 12-month period then ended was $116.6 million and capital and surplus was $1.43 billion. Based upon the Company's results for 2021, the amount of ordinary dividends and other distributions available in 2022, without prior approval from the Oregon Insurance Division is $143.3 million.

D. Ordinary cash distributions in the amount of $18.0 million, $25.0 million and $25.0 million were paid by the Company to its parent, StanCorp, in March 2022, June 2022 and September 2022, respectively.

E. Within the limitations of ordinary dividends 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, 2022.

F. There were no restrictions placed on the Company's surplus, including for whom the surplus is being held as of September 30, 2022.

G. There were no advances to surplus not repaid as of September 30, 2022.

H. The Company did not hold any of its own stock, including stock of affiliated companies, for special purposes as of September 30, 2022.

I. There was no change in the balance in aggregate write-ins for special surplus funds for the first nine months of 2022.

J. There was no significant change in the portion of unassigned funds (surplus) reduced by cumulative unrealized losses as of September 30, 2022.

K. The Company issued the following surplus debentures or similar obligations:

1	2	3	4	5	6	7	8
Item Number	**Date Issued**	**Interest Rate**	**Original Issue Amount of Note**	**Is Surplus Note Holder a Related Party (Y/N)**	**Carry Value of Note Prior Year**	**Carrying Value of Note Current Year ***	**Unapproved Interest And/Or Principal**
1	8/15/2012	5.25%	$ 250,000,000	Y	$ 250,000,000	$ 250,000,000	$ -
Total	XXX	XXX	$ 250,000,000	XXX	$ 250,000,000	$ 250,000,000	$ -

* Total should agree with Page 3, Line 32.

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1	$ 9,843,750	$ 132,890,625	-	$ -	$ -	8/14/2042
Total	$ 9,843,750	$ 132,890,625	XXX	$ -	$ -	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note payments contractually linked? (Y/N)	Surplus Note payments subject to administrative offsetting provisions? (Y/N)	Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	N	N	N	N	-
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
1	$ -	$ -	N
Total	$ -	$ -	XXX

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.

L. Impact of quasi-reorganization

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

M. 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, 2012 to September 30, 2022.

14. LIABILITIES, CONTINGENCIES AND ASSESSMENTS

A. Contingent Commitments

(1) The Company had commitments to fund partnership investments totaling $44.0 million as of September 30, 2022. The contributions are payable on demand.

B. Assessments

There was no significant change in the guaranty association assessments for the first nine months of 2022.

C. Gain Contingencies

The Company did not have any gain contingencies as of September 30, 2022.

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, 2022.

E. Joint and Several Liabilities

The Company did not have any joint and several liabilities as of September 30, 2022.

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, 2022. 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 2022.

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.

		Assets		Liabilities	
		September 30, 2022	**December 31, 2021**	**September 30, 2022**	**December 31, 2021**
a.	Swaps	$ 890,246,000	$ 167,100,000	$ 140,000,000	$ 475,525,000
b.	Futures	-	-	-	-
c.	Options	815,409,062	770,835,851	-	-
d.	Total	$ 1,705,655,062	$ 937,935,851	$ 140,000,000	$ 475,525,000

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 2022.

B. Transfer and Servicing of Financial Assets

The Company did not have transfers and servicing of financial assets for the first nine months of 2022.

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, 2022.

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 2022.

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 2022.

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 in excess of 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, 2022

Description	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value:					
Perpetual Preferred stock					
Industrial and Misc.	$ -	$ 2,004,800	$ -	$ -	$ 2,004,800
Total Perpetual Preferred Stock	-	2,004,800	-	-	2,004,800
Commercial Mortgage Loans					
Commercial	-	-	11,160,950	-	11,160,950
Total Commercial Mortgage Loans	-	-	11,160,950	-	11,160,950
Derivative assets					
Interest rate swaps	-	46,449,412	-	-	46,449,412
Index options	-	-	5,689,739	-	5,689,739
Total Derivatives	-	46,449,412	5,689,739	-	52,139,151
Separate account assets	8,105,387,973	23,026,573	-	-	8,128,414,546
Total assets at fair value/NAV	$ 8,105,387,973	$ 71,480,785	$ 16,850,689	$ -	$ 8,193,719,447
b. Liabilities at fair value:					
Indexed-based interest in excess of guarantees	$ -	$ -	$ 113,395,784	$ -	$ 113,395,784
Interest rate swaps	-	33,435,955	-	-	33,435,955
Total liabilities at fair value	$ -	$ 33,435,955	$ 113,395,784	$ -	$ 146,831,739

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

Description	Beginning Balance at 06/30/2022	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 09/30/2022
a. Assets:										
Derivative										
Index options	$ 5,139,532	-	-	(4,946,300)	(208,838)	5,705,345	-	-	-	$ 5,689,739
Total Assets	$ 5,139,532	-	-	(4,946,300)	(208,838)	5,705,345	-	-	-	$ 5,689,739
b. Liabilities:										
Index-based interest in excess of guarantees	$ 118,676,987	-	-	(5,906,851)	-	-	4,482,972	-	(3,857,324)	$ 113,395,784
Total Liabilities	$ 118,676,987	-	-	(5,906,851)	-	-	4,482,972	-	(3,857,324)	$ 113,395,784

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

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

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

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

There are three types of valuation techniques used to measure assets and liabilities recorded at fair value:
- The market approach uses prices or other relevant information generated by market transactions involving identical or comparable assets or liabilities.
- The income approach uses the present value of cash flows or earnings.
- The cost approach uses replacement costs more readily adaptable for valuing physical assets.

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

Fixed Maturity Securities
Fixed maturity securities are comprised of the following bond classes:
- U.S. government.
- U.S. states, territories and possessions.
- U.S. special revenues.
- Industrial and miscellaneous (unaffiliated).

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

The Company uses independent pricing services to assist management in determining the fair value of these assets. The pricing services incorporate a variety of information observable in the market in its valuation techniques, including:
- Reported trading prices.
- Benchmark yields.
- Broker-dealer quotes.
- Benchmark securities.
- Bids and offers.
- Credit ratings.
- Relative credit information.
- Other reference data.

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

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

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, 2022 or December 31, 2021.

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.

Preferred Stock
Preferred stock is valued in a manner similar to the fixed maturity securities described above.

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.

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 in excess of guarantees

The Company uses the income approach valuation technique to determine the fair value of index-based interest in excess of 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 in excess of guarantees are included in aggregate reserves on the Company's liabilities, surplus and other funds.

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

Interest Rate Swaps

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

(5) Fair value measurements of derivative assets and liabilities as of September 30, 2022 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, 2022

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	$ 11,423,908,774	$ 12,879,738,063	$ -	$ 11,196,688,143	$ 227,220,631	$ -	$ -
Preferred stocks	2,004,800	2,004,800	-	2,004,800	-	-	-
Common stocks	51,300,637	51,300,637	-	-	51,300,637	-	-
Commercial mortgage loans	7,919,516,391	8,094,674,529	-	-	7,919,516,391	-	-
Cash, cash equivalents and short-term investments	276,133,827	276,133,827	276,133,827	-	-	-	-
Index options	5,689,739	5,689,739	-	-	5,689,739	-	-
Interest rate swaps (assets)	46,449,412	28,600,801	-	46,449,412	-	-	-
Separate account assets	8,128,414,546	8,128,414,546	8,105,387,973	23,026,573	-	-	-
Indexed-based interest in excess of guarantees	(113,395,784)	-	-	-	(113,395,784)	-	-
Interest rate swaps (liabilities)	(33,435,955)	-	-	(33,435,955)	-	-	-

As of December 31, 2021

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	$ 12,283,511,570	$ 11,659,796,941	$ -	$ 12,203,173,740	$ 80,337,830	$ -	$ -
Preferred stocks	2,209,000	2,209,000	-	2,209,000	-	-	-
Common stocks	50,296,330	50,296,330	-	-	50,296,330	-	-
Commercial mortgage loans	8,474,649,905	8,010,609,200	-	-	8,474,649,905	-	-
Cash, cash equivalents and short-term investments	204,837,144	204,837,144	204,837,144	-	-	-	-
Index options	30,647,593	30,647,593	-	-	30,647,593	-	-
Interest rate swaps (assets)	8,095,581	8,095,581	-	8,095,581	-	-	-
Separate account assets	11,251,074,574	11,251,074,574	11,215,993,066	35,081,508	-	-	-
Indexed-based interest in excess of guarantees	(143,181,644)	-	-	-	(143,181,644)	-	-
Interest rate swaps (liabilities)	(25,204,902)	-	-	(25,204,902)	-	-	-

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, 2022 or December 31, 2021.

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, 2022.

21. OTHER ITEMS

A. Unusual or Infrequent Items

The Company did not have any unusual or infrequent items for the first nine months of 2022.

B. Troubled Debt Restructuring

There was no significant change in troubled debt restructuring for the first nine months of 2022.

C. Other Disclosures

The Company did not have any other disclosures for the first nine months of 2022.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries for the first nine months of 2022.

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, 2022

Description of State Transferable and Non-transferable Tax Credits	State	Carrying Value	Unused Amount
Low Income Housing	California	$ 600,893	$ 6,152,533
Atlantic City Townhomes	New Jersey	-	1,688,918
Low Income Housing	Missouri	1,905,000	3,475,000
Affordable Housing	Nebraska	131,630	162,500
Historic Rehabilitation	South Carolina	522,541	653,177
Low Income Housing	Utah	656,750	925,000
Historic Tax Credit	Virginia	1,280,392	1,471,427
Low Income Housing	Georgia	1,187,950	1,187,950
Low Income Housing	Massachusetts	140,000	140,000
Low Income Housing	Colorado	558,803	558,803
26867 Outback Solar	Oregon	-	1,252,815
Agricultural Workforce Housing Construction	Oregon	-	324,634
OHLIGA Guaranty	Oregon	120,342	126,634
Total		$ 7,104,301	$ 18,119,391

(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 2022.

(4) State Tax Credits Admitted and Nonadmitted as of September 30, 2022

	Total Admitted	Total Nonadmitted
a. Transferable	$ 6,983,959	$ -
b. Non-transferable	-	120,342

F. Subprime-Mortgage-Related Risk Exposure

There was no significant change in subprime-mortgage-related risk exposure for the first nine months of 2022.

G. Retained Assets

The Company did not have any retained assets as of September 30, 2022.

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

The Company did not directly write or assume any ILS contracts for the first nine months of 2022.

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, 2022.

22. EVENTS SUBSEQUENT

Type I – Recognized Subsequent Events:

Subsequent events have been considered through November 9, 2022 for the statutory statement issued on November 14, 2022.

There were no subsequent events to be reported.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through November 9, 2022 for the statutory statement issued on November 14, 2022.

On October 18, 2022 Standard and Securian Financial Group, Inc. ("Securian Financial") announced a definitive reinsurance agreement in which Standard will acquire Securian Financial's retirement recordkeeping business. The reinsurance agreement is expected to close by the end of 2022 with the ceding commission payable to Securian Financial to be finalized on the closing date.

The reinsurance agreement will transfer approximately $1.4 billion of statutory liabilities and corresponding general account assets to Standard through a 100% co-insurance arrangement. In accordance with the reinsurance agreement, Standard will be establishing a trust for the benefit of Securian Financial. In addition, approximately $16 billion of separate account assets and liabilities will be assumed and administered by Standard through a modified co-insurance reinsurance arrangement. These amounts are preliminary and subject to customary closing conditions.

23. REINSURANCE

There was no significant change in reinsurance for the first nine months of 2022.

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 2022.

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 2022.

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 2022.

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 2022.

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 2022. 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, 2022 were $4.42 billion. For the first nine months of 2022, $686.8 million had been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years were $3.80 billion as of September 30, 2022, as a result of re-estimation of unpaid claims and claim adjustment expenses. There was a $62.2 million increase of prior year development from January 1, 2022 to September 30, 2022. 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, 2022.

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 2022.

28. HEALTH CARE RECEIVABLES

A. Pharmaceutical Rebate Receivables

The Company did not have any pharmaceutical rebate receivables as of September 30, 2022.

B. Risk-Sharing Receivables

The Company did not have any risk-sharing receivables as of September 30, 2022.

29. PARTICIPATING POLICIES

There was no significant change to the Company's participating policies for the first nine months of 2022.

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, 2022 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, 2022.

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 2022.

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 2022.

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 2022.

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 2022.

35. SEPARATE ACCOUNTS

A. Separate Account Activity

Separate account assets decreased $3.12 billion to $8.13 billion as of September 30, 2022 compared to December 31, 2021 primarily due to negative market returns.

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 2022.

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

Net transfers to or (from) the Company's separate accounts were $(356.0) million for the first nine months of 2022, compared to $(353.9) million for the first nine months of 2021.

36. LOSS/CLAIM ADJUSTMENT EXPENSES

There was no significant change to the Company's loss/claim adjustment expenses for the first nine months of 2022.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of 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 charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 10/03/2022

6.4 By what department or departments?
Oregon Department of Consumer and Business Services - Division of Financial Regulation

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended 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 Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding 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 location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(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] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 288,086,715

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 0	$ 0
14.22 Preferred Stock	$ 0	$ 0
14.23 Common Stock	$ 0	$ 0
14.24 Short-Term Investments	$ 0	$ 0
14.25 Mortgage Loans on Real Estate	$ 0	$ 0
14.26 All Other	$ 0	$ 37,953,887
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 0	$ 37,953,887
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 0	$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $ 0

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0

16.3 Total payable for securities lending reported on the liability page. $ 0

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon	IIS Syracuse Client Services, 111 Sanders Creek Parkway, 2nd Floor, East Syracuse NY, 13057

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Pine Bridge Investments	U
Pacific Investment Management Company, LLC.	U
Allianz Global Investors US, LLC.	U
Nuveen Alternative Advisors, LLC.	U
Voya Investment Management Co., LLC.	U
Standard Management, Inc.	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
104578	Pine Bridge Investments		SEC	NO
104559	Pacific Investment Management Company, LLC.		SEC	NO
149003	Allianz Global Investors US, LLC.		SEC	NO
160255	Nuveen Alternative Advisors, LLC.		SEC	NO
106494	Voya Investment Management Co., LLC.		SEC	NO
	Standard Management, Inc.		Not a registered investment advisor	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident 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	
1.11 Farm Mortgages	$ 0
1.12 Residential Mortgages	$ 51,232
1.13 Commercial Mortgages	$ 8,040,661,873
1.14 Total Mortgages in Good Standing	$ 8,040,713,105
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing with Restructured Terms	$ 53,961,424
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	$ 0
1.32 Residential Mortgages	$ 0
1.33 Commercial Mortgages	$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages	$ 0
1.42 Residential Mortgages	$ 0
1.43 Commercial Mortgages	$ 0
1.44 Total Mortgages in Process of Foreclosure	$ 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 8,094,674,529
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$ 0
1.62 Residential Mortgages	$ 0
1.63 Commercial Mortgages	$ 0
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

2.1 A&H loss percent	79.124 %
2.2 A&H cost containment percent	0.000 %
2.3 A&H expense percent excluding cost containment expenses	38.178 %

3.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date $ 0

3.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date $ 0

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 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? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	12,408,560	13,244,998	12,787,767	33,624,152	72,065,477	0
2.	Alaska AK	L	1,885,027	1,034,636	3,792,233	11,550,408	18,262,304	0
3.	Arizona AZ	L	5,898,513	10,972,193	13,536,910	217,011,808	247,419,424	215,204
4.	Arkansas AR	L	9,002,374	2,786,514	10,865,205	1,559,398	24,213,491	948,419
5.	California CA	L	118,423,127	61,981,467	253,534,289	500,504,276	934,443,159	110,174
6.	Colorado CO	L	23,923,485	5,488,062	38,786,804	325,003,172	393,201,523	110,965
7.	Connecticut CT	L	12,161,335	20,435,364	19,187,791	9,112,668	60,897,158	15,091,867
8.	Delaware DE	L	1,704,798	1,180,930	4,094,394	3,198,461	10,178,583	1,477,816
9.	District of Columbia DC	L	16,964,517	200,292	21,199,644	74,649,515	113,013,968	0
10.	Florida FL	L	68,847,924	75,170,561	122,534,474	113,702,682	380,255,641	903,040
11.	Georgia GA	L	29,432,252	16,739,131	52,803,699	22,883,786	121,858,868	632,073
12.	Hawaii HI	L	1,603,005	5,268,783	2,397,406	621,734	9,890,928	670,988
13.	Idaho ID	L	8,930,407	4,274,226	8,768,000	13,271,766	35,244,399	0
14.	Illinois IL	L	33,956,241	41,851,633	60,338,968	183,516,742	319,663,584	1,050,380
15.	Indiana IN	L	15,530,571	35,435,830	17,603,374	17,434,277	86,004,052	1,471,148
16.	Iowa IA	L	10,220,624	13,844,647	16,701,331	30,189,195	70,955,797	220,133
17.	Kansas KS	L	32,084,359	2,449,681	13,162,321	23,164,049	70,860,410	1,865,195
18.	Kentucky KY	L	6,656,341	10,611,322	26,033,079	230,006,159	273,306,901	286,769
19.	Louisiana LA	L	10,416,940	20,264,739	19,401,219	63,652,095	113,734,993	371,537
20.	Maine ME	L	4,636,859	6,622,448	7,508,729	4,711,933	23,479,969	692,017
21.	Maryland MD	L	13,345,374	11,276,670	16,624,790	10,507,126	51,753,960	768,453
22.	Massachusetts MA	L	15,479,391	11,710,954	32,803,389	161,399,758	221,393,492	29,439,604
23.	Michigan MI	L	11,962,584	34,871,939	20,624,001	48,053,134	115,511,658	2,041,874
24.	Minnesota MN	L	26,177,991	13,888,894	46,561,862	7,922,437	94,551,184	112,718
25.	Mississippi MS	L	1,024,821	6,541,399	3,563,993	24,919,500	36,049,713	347,961
26.	Missouri MO	L	28,455,092	5,749,556	27,756,705	33,074,493	95,035,846	2,177,557
27.	Montana MT	L	3,047,004	241,958	4,770,559	2,461,858	10,521,379	0
28.	Nebraska NE	L	1,598,948	2,372,279	6,019,144	4,323,832	14,314,203	132,815
29.	Nevada NV	L	9,942,073	4,582,099	15,641,401	16,279,807	46,445,380	0
30.	New Hampshire NH	L	3,622,139	7,721,059	5,505,530	3,195,527	20,044,255	2,423,729
31.	New Jersey NJ	L	9,983,078	39,313,896	33,665,372	20,744,060	103,706,406	12,682,409
32.	New Mexico NM	L	18,390,268	9,836,885	6,241,047	6,513,730	40,981,930	0
33.	New York NY	N	3,409,384	0	3,908,717	39,399,382	46,717,483	506,295
34.	North Carolina NC	L	8,684,534	53,705,530	29,746,323	8,267,348	100,403,735	3,215,725
35.	North Dakota ND	L	2,543,078	4,500,874	8,512,821	63,314,817	78,871,590	789,332
36.	Ohio OH	L	14,401,469	26,903,842	24,434,211	70,795,669	136,535,191	1,250,736
37.	Oklahoma OK	L	8,308,535	3,356,508	10,584,139	25,644,351	47,893,533	23,219
38.	Oregon OR	L	43,886,429	12,715,446	81,217,719	255,625,150	393,444,744	3,225,310
39.	Pennsylvania PA	L	26,470,988	58,631,274	42,716,050	198,051,568	325,869,880	2,166,080
40.	Rhode Island RI	L	5,516,286	2,293,468	4,776,120	717,660	13,303,534	557,499
41.	South Carolina SC	L	9,936,663	29,214,750	40,498,819	3,745,516	83,395,748	98,008
42.	South Dakota SD	L	2,357,524	1,523,599	4,403,968	1,718,594	10,003,685	0
43.	Tennessee TN	L	9,745,693	19,253,335	21,999,676	6,926,478	57,925,182	355,561
44.	Texas TX	L	53,484,024	23,417,438	105,558,559	98,250,884	280,710,905	822,931
45.	Utah UT	L	5,724,483	6,691,887	14,549,465	30,195,864	57,161,699	0
46.	Vermont VT	L	2,097,203	2,567,780	6,177,877	13,843,616	24,686,476	0
47.	Virginia VA	L	23,867,278	22,911,309	41,780,712	10,487,730	99,047,029	431,147
48.	Washington WA	L	17,886,097	12,663,242	105,317,718	59,964,871	195,831,928	9,112,493
49.	West Virginia WV	L	1,020,233	2,439,361	5,525,847	0	8,985,441	0
50.	Wisconsin WI	L	17,069,308	26,299,129	36,461,685	19,855,782	99,685,904	862,385
51.	Wyoming WY	L	2,631,667	923,157	3,811,767	1,820,439	9,187,030	240,918
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	L	7,001,016	0	2,265,966	0	9,266,982	0
54.	Puerto Rico PR	L	1,614	0	55,744	0	57,358	0
55.	U.S. Virgin Islands VI	L	9,244,482	100,146	798,024	0	10,142,652	0
56.	Northern Mariana Islands MP	N	2,037	0	1,346	0	3,383	0
57.	Canada CAN	N	17,202	0	83,008	0	100,210	0
58.	Aggregate Other Aliens OT	XXX	134,218	0	65,209	0	199,427	0
59.	Subtotal	XXX	843,157,467	808,077,120	1,540,066,920	3,127,389,257	6,318,690,764	99,902,484
90.	Reporting entity contributions for employee benefits plans	XXX	417,435	0	2,622,133	0	3,039,568	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	10,539,024	0	0	0	10,539,024	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	141,148	0	0	0	141,148	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	854,255,074	808,077,120	1,542,689,053	3,127,389,257	6,332,410,504	99,902,484
96.	Plus Reinsurance Assumed	XXX	4,393,501	0	59,359,158	0	63,752,659	0
97	Totals (All Business)	XXX	858,648,575	808,077,120	1,602,048,211	3,127,389,257	6,396,163,163	99,902,484
98.	Less Reinsurance Ceded	XXX	730,062,822	651,404	194,635,554	0	925,349,781	0
99.	Totals (All Business) less Reinsurance Ceded	XXX	128,585,753	807,425,716	1,407,412,656	3,127,389,257	5,470,813,382	99,902,484
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	134,218	0	65,209	0	199,427	0
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	134,218	0	65,209	0	199,427	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 53
R - Registered - Non-domiciled RRGs 0
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
Q - Qualified - Qualified or accredited reinsurer 0
N - None of the above - Not allowed to write business in the state 4

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

Company	FEIN	NAIC	LOCATION	Ownership
Meiji Yasuda Life Insurance Company ("MY")			JPN	
StanCorp Financial Group, Inc. ("SFG")	93-1253576		OR	100.00% owned by MY
Standard Insurance Company ("SIC")	93-0242990	69019	OR	100.00% owned by SFG
Standard QOZ Fund, LLC	86-2941531		OR	99.00% owned by SIC, 1.00% 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 Retirement Services, Inc.	25-1838406		OR	100.00% owned by SFG
StanCorp Equities, Inc.	93-0930972		OR	100.00% owned by SFG
StanCorp Mortgage Investors, LLC ("SMI")	93-1191029		OR	100.00% owned by SFG
StanCorp Investment Advisers, Inc.	93-1296382		OR	100.00% owned by SFG
StanCorp Real Estate, LLC ("SRE")	93-1191030		OR	100.00% owned by SFG
Standard Management, Inc.	93-0928203		OR	100.00% owned by SFG
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
Meiji Yasuda Asia Pacific Limited			SGP	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	49.99% 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

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

Company	FEIN	NAIC	LOCATION	Ownership
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
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
NB Investment, LLC.			JPN	100.00% owned by MY
DY Investment, LLC.			JPN	100.00% owned by MY
KC Investment, LLC.			JPN	100.00% owned by MY
Topaz Private Income I Parallel A, LPS			JPN	99.00% owned by MY
KAS Investment, LLC			JPN	99.70% owned by MY
M-SMY Invesment, LLC			JPN	100.00% owned by MY
MT-SMY Investment, LLC			JPN	100.00% owned by MY
Golden Kite, LLC			JPN	100.00% owned by MY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					Meiji Yasuda Life Insurance Company	JPN	UIP			0.000		NO	1
1348	Meiji 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	NO	
1348	Meiji Yasuda Life Insurance Group	69019	93-0242990				Standard Insurance Company	OR	RE	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	86-2941531				Standard QOZ Fund, LLC	OR	NIA	Standard Insurance Company	Ownership	99.000	Meiji Yasuda Life Insurance Company	NO	
		00000	86-2941531				Standard QOZ Fund, LLC	OR	NIA	StanCorp Financial Group, Inc.	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
1348	Meiji Yasuda Life Insurance Group	89009	13-4119477				The Standard Life Insurance Company of New York	NY	IA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	46-5761825				StanCap Insurance Company, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	25-1838406				Standard Retirement Services, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	93-0930972				StanCorp Equities, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	93-1191029				StanCorp Mortgage Investors, LLC	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	93-1296382				StanCorp Investment Advisers, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	93-1191030				StanCorp Real Estate, LLC	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	93-0928203				Standard Management, Inc.	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	93-1097066				Standard Insurance Company Continuing Health & Welfare Benefits Trust	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000	20-3997125				The Standard Charitable Foundation	OR	NIA	StanCorp Financial Group, Inc.	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
1348	Meiji Yasuda Life Insurance Group	64343	99-0108050				Pacific Guardian Life Insurance Company, Limited	HI	IA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	2
		00000	51-0383916				Meiji Yasuda America Incorporated	NY	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	3
		00000					Meiji Yasuda Europe Limited	GBR	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Asia Limited	HKG	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	4
		00000					Meiji Yasuda Asia Pacific Limited	SGP	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Founder Meiji Yasuda Life Insurance Co., Ltd.	CHN	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
		00000					PT AVRIST Assurance	IDN	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	3
		00000					TU Europa S.A.	POL	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	2
		00000					TUiR Warta S.A.	POL	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	2
		00000					Thai Life Insurance Public Company Limited	THA	IA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda General Insurance Co., Ltd.	JPN	IA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Insurance Service Company, Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Asset Management Company Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	92.900	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Real Estate Management Company Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Life Planning Center Company, Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda System Technology Company Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Payment Collection Business Services Company, Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Office Partners Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Diamond Athletics, Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Research Institute, Inc.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Sunvenus Tachikawa Company Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					MST Insurance Service Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
		00000					The Mitsubishi Asset Brains Company, Limited	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
		00000					KSP COMMUNITY, Inc.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	5
		00000					Japan Pension Service Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Influence	0.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Business Plus Co., Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Trading Company, Ltd.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					RP Alpha Tokutei Mokuteki Kaisha	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
		00000					Meiji Yasuda Life Foundation of Health and Welfare	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Mental Health Foundation	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					The Meiji Yasuda Cultural Foundation	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Meiji Yasuda Health Development Foundation	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					NB Investment, LLC.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					DY Investment, LLC.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					KC Investment, LLC.	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Topaz Private Income I Parallel A, LPS	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	99.000	Meiji Yasuda Life Insurance Company	NO	
		00000					KAS Investment, LLC	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	99.700	Meiji Yasuda Life Insurance Company	NO	
		00000					M-SMY Investment, LLC	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					MT-SMY Investment, LLC	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	
		00000					Golden Kite, LLC	JPN	NIA	Meiji Yasuda Life Insurance Company	Ownership	100.000	Meiji Yasuda Life Insurance Company	NO	

Asterisk	Explanation
1	Meiji Yasuda Life Insurance Company is a mutual insurance company owned by its policyholders.
2	Company has one subsidiary.
3	Company has two subsidiaries.
4	Company is in the process of liquidation.
5	Percentage includes shares held by subsidiaries of Meiji Yasuda Life Insurance Company.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
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
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? 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.

7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Medicare Part D Coverage Supplement [Document Identifier 365]

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Prepaid postretirement funds	2,809,303	2,809,303	0	0
2505. Overfunded plan assets	(2,809,303)	(2,809,303)	0	0
2506. Interest Maintenance Reserve	16,985,098	16,985,098	0	0
2597. Summary of remaining write-ins for Line 25 from overflow page	16,985,098	16,985,098	0	0

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds held for escheatment	3,825,420	3,629,768
2505. Long-term contracts payable	167,160	210,597
2597. Summary of remaining write-ins for Line 25 from overflow page	3,992,580	3,840,365

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	75,405,869	77,196,854
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	2,086,851	3,768,191
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	3,991,283	5,559,176
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	73,501,437	75,405,869
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	73,501,437	75,405,869

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	8,014,935,933	7,428,586,677
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,759,386,590	2,140,543,927
	2.2 Additional investment made after acquisition	55,529,673	38,878,780
3.	Capitalized deferred interest and other	184,055	2,849,386
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	(1,367,879)	(883,758)
7.	Deduct amounts received on disposals	1,733,169,135	1,595,039,079
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	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)	8,095,499,237	8,014,935,933
12.	Total valuation allowance	(824,708)	(4,326,733)
13.	Subtotal (Line 11 plus Line 12)	8,094,674,529	8,010,609,200
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	8,094,674,529	8,010,609,200

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	260,417,698	163,864,402
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	78,496,994
	2.2 Additional investment made after acquisition	107,215,042	76,743,728
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	1,818,703	(1,006,338)
6.	Total gain (loss) on disposals	149,729	0
7.	Deduct amounts received on disposals	1,659,546	274,546
8.	Deduct amortization of premium and depreciation	31,921,076	49,858,015
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	9,979,948	7,548,527
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	326,040,602	260,417,698
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	326,040,602	260,417,698

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	11,712,302,271	10,757,860,174
2.	Cost of bonds and stocks acquired	2,170,919,955	2,782,638,135
3.	Accrual of discount	8,733,411	8,604,953
4.	Unrealized valuation increase (decrease)	(194,593)	428,465
5.	Total gain (loss) on disposals	(6,102,189)	9,920,210
6.	Deduct consideration for bonds and stocks disposed of	943,275,301	1,847,123,520
7.	Deduct amortization of premium	10,814,538	16,801,878
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	996,616	313,986
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,471,100	17,089,718
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,933,043,500	11,712,302,271
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	12,933,043,500	11,712,302,271

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	7,963,530,535	437,789,215	150,491,389	17,370,079	7,535,747,870	7,963,530,535	8,268,198,440	7,279,246,706
2. NAIC 2 (a)	3,741,263,573	239,470,378	127,187,113	54,050,394	3,613,531,733	3,741,263,573	3,907,597,232	3,576,221,801
3. NAIC 3 (a)	353,107,991	14,987,279	8,787,923	123,194,216	369,679,178	353,107,991	482,501,563	380,259,475
4. NAIC 4 (a)	420,943,693	5,670,911	9,781,193	(198,776,765)	407,584,746	420,943,693	218,056,646	419,490,886
5. NAIC 5 (a)	1,740,384	0	4,174	1,647,972	3,728,869	1,740,384	3,384,182	4,578,073
6. NAIC 6 (a)	0	0	0	0	0	0	0	0
7. Total Bonds	12,480,586,176	697,917,783	296,251,792	(2,514,104)	11,930,272,396	12,480,586,176	12,879,738,063	11,659,796,941
PREFERRED STOCK								
8. NAIC 1	0	0	0	0	0	0	0	0
9. NAIC 2	2,112,000	0	0	(107,200)	2,200,000	2,112,000	2,004,800	2,209,000
10. NAIC 3	0	0	0	0	0	0	0	0
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	2,112,000	0	0	(107,200)	2,200,000	2,112,000	2,004,800	2,209,000
15. Total Bonds and Preferred Stock	12,482,698,176	697,917,783	296,251,792	(2,621,304)	11,932,472,396	12,482,698,176	12,881,742,863	11,662,005,941

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

NAIC 1 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N 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)	22,993,830
2.	Cost Paid/(Consideration Received) on additions	16,815,858
3.	Unrealized Valuation increase/(decrease)	(24,851,020)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(13,659,779)
6.	Considerations received/(paid) on terminations	444,304
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)	854,585
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	854,585

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 minus	
	3.24 Section 1, Column 19, prior year plus	
	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	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	854,585	
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)		854,585
4.	Part D, Section 1, Column 6	34,290,540	
5.	Part D, Section 1, Column 7	(33,435,955)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	18,703,197	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		18,703,197
10.	Part D, Section 1, Column 9	52,139,152	
11.	Part D, Section 1, Column 10	(33,435,955)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	13,760,565	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	13,760,565	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	23,131,562	30,028,897
2.	Cost of cash equivalents acquired	384,134,840	694,796,468
3.	Accrual of discount	0	0
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	220,488,219	701,693,803
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)	186,778,183	23,131,562
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	186,778,183	23,131,562

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Standard Plaza	Portland	OR	01/01/1958		0	0	13,512,599	163,573
900 SW Fifth	Portland	OR	01/01/1984		0	0	50,488,175	385,508
0199999. Acquired by Purchase					0	0	64,000,774	549,081
0399999 - Totals					0	0	64,000,774	549,081

SCHEDULE A - PART 3

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

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

NONE

E01

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 Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
C2042602	PHOENIX	AZ		08/29/2022	4.875	750,000	0	1,037,000
C2072701	TUCSON	AZ		09/15/2022	5.500	625,000	0	1,313,000
C1032401	BREA	CA		07/01/2021	5.000	0	464,396	33,916,000
C2071302	BRENTWOOD	CA		08/26/2022	5.500	9,300,000	0	14,518,000
B8022701	CAMPBELL	CA		05/04/2018	5.250	0	521,609	13,533,000
C2070102	CHINO HILLS	CA		09/14/2022	5.500	1,000,000	0	1,338,000
C2042501	CONCORD	CA		07/14/2022	4.875	1,775,000	0	2,420,000
C1102002-1	COSTA MESA	CA		09/30/2022	5.625	1,200,000	0	1,725,882
C2042504	COSTA MESA	CA		07/01/2022	5.000	8,400,000	0	11,812,000
C2051801	CULVER CITY	CA		09/14/2022	5.250	4,225,000	0	5,878,000
C2070101	FRESNO	CA		09/07/2022	5.750	3,000,000	0	4,858,000
C1042601-1	LAKE ELSINORE	CA		07/20/2022	6.665	1,636,000	0	3,044,454
C2042505	NORTH HOLLYWOOD	CA		07/01/2022	4.875	2,500,000	0	3,331,000
C2062401	POMONA	CA		08/12/2022	5.500	4,100,000	0	5,644,000
C0031602-1	REDWOOD CITY	CA		08/22/2022	5.500	1,500,000	0	2,003,311
C2080901	RIVERSIDE	CA		09/29/2022	5.250	2,550,000	0	3,586,000
C2061401	SACRAMENTO	CA		08/15/2022	5.375	6,200,000	0	9,821,000
C1060802	SALINAS	CA		08/25/2021	5.000	0	633,558	13,233,000
C2050506	SAN DIEGO	CA		07/25/2022	5.000	11,500,000	0	17,362,000
C2052502	SAN FRANCISCO	CA		08/02/2022	5.500	2,500,000	0	3,584,000
C1052103	SANTA MARIA	CA		07/22/2021	4.500	0	2,154,367	26,102,000
C2062703	SIGNAL HILL	CA		09/16/2022	5.375	1,595,000	0	2,183,000
C2062704	SIGNAL HILL	CA		09/16/2022	5.375	1,405,000	0	1,897,000
C2061001	TURLOCK	CA		08/18/2022	5.125	15,370,000	0	20,598,000
C2061002	TURLOCK	CA		08/18/2022	5.125	5,130,000	0	7,045,000
WC110001	TURLOCK	CA		12/22/2021	5.750	0	706,702	14,014,000
C2071102	VENTURA	CA		09/30/2022	5.375	1,500,000	0	2,954,000
C2011102	VISALIA	CA		07/01/2022	4.125	1,000,000	0	1,784,000
C2041511	COLORADO SPRINGS	CO		07/01/2022	4.875	850,000	0	1,429,000
C2042201	BERLIN	CT		07/07/2022	5.000	1,100,000	0	1,846,000
C2050504	WASHINGTON	DC		07/29/2022	5.000	1,850,000	0	2,497,000
C2050505	WASHINGTON	DC		07/29/2022	5.000	4,975,000	0	6,859,000
C2050901	WASHINGTON	DC		07/29/2022	5.125	8,150,000	0	10,875,000
C2060604	WASHINGTON	DC		08/09/2022	4.875	1,575,000	0	2,177,000
WC003002A	WASHINGTON	DC		09/14/2022	7.493	538,258	0	839,102
C2042103	WILMINGTON	DE		07/15/2022	5.375	18,000,000	0	28,582,000
C2072803	FORT LAUDERDALE	FL		09/30/2022	6.000	17,610,000	0	27,528,000
C2041506	FORT PIERCE	FL		07/08/2022	4.750	4,125,000	0	5,900,000
C2050201	JACKSONVILLE	FL		07/22/2022	5.000	3,000,000	0	5,968,000
C2050501	JACKSONVILLE	FL		07/28/2022	5.125	15,015,000	0	21,703,000
C2050502	JACKSONVILLE	FL		07/22/2022	5.000	925,000	0	2,464,000
C2060602	JACKSONVILLE	FL		08/26/2022	5.125	2,730,000	0	3,814,000
C2060603	JACKSONVILLE	FL		08/26/2022	5.125	2,650,000	0	3,642,000
WC111001	JACKSONVILLE	FL		01/26/2022	5.625	0	56,143	3,125,000
C2050202	JACKSONVILLE BEACH	FL		07/22/2022	5.000	2,400,000	0	3,699,000
C2050204	ORANGE PARK	FL		07/22/2022	5.000	2,525,000	0	3,953,000
C2060201	ORLANDO	FL		08/10/2022	4.750	14,250,000	0	19,656,000
WC205003	PUNTA GORDA	FL		08/02/2022	7.000	5,479,750	0	15,011,000
C2042601	TAMPA	FL		07/07/2022	5.000	2,400,000	0	4,574,000
C2041103	ACWORTH	GA		08/12/2022	5.250	2,300,000	0	3,111,000
C2041104	ATLANTA	GA		09/08/2022	5.250	3,100,000	0	4,285,000
C2041128	ATLANTA	GA		09/08/2022	5.250	2,300,000	0	3,100,000
C2041107	BETHLEHEM	GA		09/08/2022	5.250	2,300,000	0	3,106,000
C2041108	CANTON	GA		08/12/2022	5.250	1,800,000	0	2,464,000
C2041109	CUMMING	GA		09/08/2022	5.250	1,700,000	0	2,420,000
C2041110	CUMMING	GA		08/19/2022	5.250	1,800,000	0	2,413,000
WC208002	DACULA	GA		09/21/2022	7.000	6,000,000	0	10,965,000
C2041111	DECATUR	GA		08/19/2022	5.250	2,600,000	0	3,494,000
C2041106	EAST POINT	GA		09/08/2022	5.250	1,100,000	0	1,704,000
C2041112	ELLENWOOD	GA		09/08/2022	5.250	1,700,000	0	2,285,000
C2041113	ELLENWOOD	GA		09/08/2022	5.250	1,900,000	0	2,626,000
C2041114	ELLENWOOD	GA		09/16/2022	5.250	1,800,000	0	2,469,000
C2041115	ELLENWOOD	GA		08/19/2022	5.250	1,400,000	0	1,991,000
C2041116	ELLENWOOD	GA		09/08/2022	5.250	1,400,000	0	1,951,000
C2041117	HOLLY SPRINGS	GA		08/12/2022	5.250	1,500,000	0	2,117,000

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 Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
C2041118	HOSCHTON	GA		09/08/2022	5.250	1,000,000	0	1,411,000
C2041119	JEFFERSON	GA		08/19/2022	5.250	1,400,000	0	1,914,000
C2041120	JONESBORO	GA		08/19/2022	5.250	1,800,000	0	2,545,000
C2041121	JONESBORO	GA		09/08/2022	5.250	1,800,000	0	2,534,000
C2041122	JONESBORO	GA		09/16/2022	5.250	1,600,000	0	2,135,000
C2041123	MCDONOUGH	GA		08/19/2022	5.250	1,600,000	0	2,202,000
C2041124	MCDONOUGH	GA		08/12/2022	5.250	1,600,000	0	2,567,000
C2041125	MCDONOUGH	GA		08/30/2022	5.250	1,600,000	0	2,419,000
C2041126	POWDER SPRINGS	GA		09/29/2022	5.250	1,300,000	0	1,756,000
C2041127	REX	GA		09/08/2022	5.250	1,200,000	0	2,302,000
C2060202	AIEA	HI		08/17/2022	5.250	9,650,000	0	15,980,000
C2050801	MASON CITY	IA		08/30/2022	4.875	2,500,000	0	5,862,000
C2021003	TWIN FALLS	ID		07/29/2022	4.875	19,660,000	0	26,202,000
C2042506	DOWNERS GROVE	IL		07/08/2022	4.750	2,100,000	0	2,850,000
C2063001	HOMETOWN	IL		09/09/2022	5.375	4,100,000	0	5,580,000
WC207003	INDIANAPOLIS	IN		09/28/2022	7.500	7,550,000	0	10,099,000
WC203002	KANSAS CITY	KS		07/13/2022	6.125	7,253,268	0	15,207,000
C2042701	WICHITA	KS		08/18/2022	5.250	1,500,000	0	2,029,000
C2052401	WICHITA	KS		08/01/2022	5.250	4,500,000	0	6,011,000
C2042101	BATON ROUGE	LA		07/22/2022	4.875	765,000	0	1,020,000
C2042104	DENHAM SPRINGS	LA		07/22/2022	4.875	1,500,000	0	2,020,000
C2042105	DENHAM SPRINGS	LA		07/22/2022	4.875	500,000	0	712,000
C2052501	ANNAPOLIS	MD		08/23/2022	4.875	3,500,000	0	4,677,000
B9091901-1	BALTIMORE	MD		08/12/2022	5.375	264,700	0	358,257
C1011102	BALTIMORE	MD		04/09/2021	5.250	0	3,322,880	40,589,000
C2050603	BALTIMORE	MD		08/31/2022	5.000	6,000,000	0	8,994,000
C2072802	BALTIMORE	MD		09/29/2022	4.875	4,000,000	0	5,823,000
WC008003D	BALTIMORE	MD		07/18/2022	7.125	108,913	0	440,522
WC008003E	BALTIMORE	MD		09/19/2022	7.541	84,815	0	343,053
WC009002	BALTIMORE	MD		12/17/2020	6.500	0	400,500	11,189,000
WC107003	BALTIMORE	MD		10/29/2021	6.000	0	358,624	6,478,000
WC008001C	BALTIMORE CITY	MD		08/17/2022	7.002	222,363	0	296,484
WC008001D	BALTIMORE CITY	MD		09/20/2022	7.570	92,237	0	122,983
C2041501	BLADENSBURG	MD		07/01/2022	4.625	7,275,000	0	9,782,000
WC102007	FARMINGTON HILLS	MI		05/11/2021	5.875	0	167,912	3,943,000
WC203001	JACKSON	MI		05/05/2022	6.125	0	272,570	2,585,000
C2070501	JENISON	MI		09/09/2022	5.500	1,500,000	0	1,999,000
C2050503	ROYAL OAK	MI		07/15/2022	5.250	3,500,000	0	5,018,000
C2072504	ROYAL OAK	MI		09/30/2022	5.250	850,000	0	1,219,000
WC103002	KANSAS CITY	MO		04/26/2021	5.625	0	2,042,636	14,169,000
WC203003	KANSAS CITY	MO		04/29/2022	6.125	0	616,378	27,507,000
C2042102	HATTIESBURG	MS		07/22/2022	4.875	2,200,000	0	2,975,000
B5031801-1	BOONE	NC		08/05/2022	5.375	1,475,000	0	2,118,949
C2070702	HIGH POINT	NC		09/09/2022	5.250	7,000,000	0	10,774,000
C2051301	RALEIGH	NC		08/19/2022	5.625	20,000,000	0	33,094,000
C2050602	REIDSVILLE	NC		08/09/2022	5.000	2,500,000	0	3,440,000
WC112006	WADESBORO	NC		04/08/2022	5.750	0	266,950	7,944,000
WC106003	DEPTFORD	NJ		10/29/2021	6.750	0	171,463	8,081,000
C2060701	PINE BROOK, TOWNSHIP OF M	NJ		09/21/2022	5.000	1,100,000	0	1,743,000
C2060901	ALBUQUERQUE	NM		08/30/2022	5.125	900,000	0	1,203,000
WC112005	LAS VEGAS	NV		03/17/2022	5.750	0	106,634	6,810,000
C2042903	HAMBURG	NY		07/15/2022	4.875	2,050,000	0	2,967,000
C2041510	ROCHESTER	NY		08/11/2022	4.875	7,200,000	0	9,644,000
C2052001	COLUMBUS	OH		07/19/2022	5.750	19,995,000	0	35,591,000
C2072801	COLUMBUS	OH		09/29/2022	5.000	10,700,000	0	17,071,000
WC206002	INDEPENDENCE	OH		08/11/2022	6.750	1,387,500	0	3,474,000
WC206003	INDEPENDENCE	OH		08/11/2022	6.750	3,750,000	0	9,066,000
C2041201	KETTERING	OH		07/29/2022	4.875	2,817,500	0	3,756,000
WC201003	LOVELAND	OH		03/31/2022	5.750	0	450,994	20,760,000
C2051802	MIDDLETOWN	OH		08/11/2022	5.125	1,890,000	0	2,556,000
C2050210	PAINESVILLE	OH		07/18/2022	5.250	7,250,000	0	9,674,000
WC206004	SOLON	OH		08/19/2022	7.000	5,000,000	0	19,639,000
C2052302	WEST CHESTER	OH		08/05/2022	5.250	2,400,000	0	3,723,000
WC208003	YOUNGSTOWN	OH		09/02/2022	6.250	2,775,000	0	5,223,000
C2070701	HILLSBORO	OR		09/30/2022	5.375	2,500,000	0	3,848,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
C2050206	PORTLAND	OR		08/30/2022	5.000	1,075,000	0	1,567,000
C2050207	PORTLAND	OR		08/30/2022	5.000	1,400,000	0	1,882,000
B6062002-2	WARRENTON	OR		07/29/2022	5.000	2,095,000	0	3,879,365
WC204003	WHITE CITY	OR		06/22/2022	6.500	0	1,501,000	12,583,000
WC108001	BELLWOOD	PA		10/25/2021	6.000	0	358,000	7,264,000
C2060902	READING	PA		09/15/2022	5.125	4,650,000	0	6,208,000
C2062701	GREENVILLE	SC		09/15/2022	5.625	2,250,000	0	3,963,000
WC207004	MYRTLE BEACH	SC		09/30/2022	7.250	6,750,000	0	12,232,000
C2050203	FAIRVIEW	TN		07/22/2022	5.000	1,350,000	0	2,192,000
C2060702	KNOXVILLE	TN		08/31/2022	4.875	1,250,000	0	1,728,000
C2060601	AUSTIN	TX		08/16/2022	4.875	2,050,000	0	6,354,000
B8021301-1	CYPRESS	TX		09/30/2022	6.500	9,800,000	0	14,025,432
C2062702	DALLAS	TX		08/25/2022	5.625	1,115,000	0	1,894,000
C2062902	DALLAS	TX		09/16/2022	5.875	2,500,000	0	4,349,000
C2050209	DENTON	TX		07/07/2022	5.000	1,600,000	0	2,178,000
WC205002	HARLINGEN	TX		07/08/2022	6.875	3,861,000	0	6,981,000
C2042901	HOUSTON	TX		08/10/2022	5.125	8,000,000	0	10,680,000
C2051601	HOUSTON	TX		07/15/2022	5.125	575,000	0	784,000
C2060102	HOUSTON	TX		09/01/2022	4.875	2,775,000	0	3,781,000
C2060103	HOUSTON	TX		09/01/2022	4.875	1,940,000	0	2,597,000
C2060104	HOUSTON	TX		09/01/2022	4.875	3,100,000	0	4,133,000
C2060105	HOUSTON	TX		09/01/2022	4.875	1,607,000	0	2,143,000
B8021303-1	HUMBLE	TX		09/30/2022	6.500	7,800,000	0	12,007,057
C2071901	HUMBLE	TX		09/29/2022	5.375	1,850,000	0	2,468,000
C2042902	IRVING	TX		07/13/2022	5.250	1,600,000	0	2,132,000
C2060106	IRVING	TX		08/05/2022	5.250	1,600,000	0	2,158,000
C2050208	ODESSA	TX		07/13/2022	5.250	5,700,000	0	9,543,000
B8021302-1	RICHMOND	TX		09/30/2022	6.500	4,400,000	0	8,851,246
C2041901	RICHMOND	TX		07/08/2022	4.875	4,800,000	0	6,512,000
C2050902	ROUND ROCK	TX		08/17/2022	5.375	1,300,000	0	2,195,000
C2071104	SANGER	TX		09/27/2022	5.500	1,000,000	0	1,439,000
C2053102	OGDEN	UT		08/02/2022	4.750	1,400,000	0	2,116,000
C2032202	PARK CITY	UT		08/15/2022	5.000	10,000,000	0	15,374,000
C2041502	SALT LAKE CITY	UT		07/08/2022	4.625	1,000,000	0	2,178,000
WC203005	ALEXANDRIA	VA		04/29/2022	6.250	0	287,372	25,708,000
C2041509	SPOKANE	WA		07/14/2022	5.250	20,000,000	0	34,394,000
C2053101	MADISON	WI		08/04/2022	4.875	13,450,000	0	18,898,000
C2081501	CASPER	WY		09/29/2022	5.000	6,600,000	0	8,808,000
0599999. Mortgages in good standing - Commercial mortgages-all other						584,618,304	14,860,688	1,211,421,097
0899999. Total Mortgages in good standing						584,618,304	14,860,688	1,211,421,097
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						584,618,304	14,860,688	1,211,421,097

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2071101	FOLEY	AL		10/01/2012	09/21/2022	339,275	0	0	0	0	0	0	314,396	314,396	0	0	0
B9013101	APACHE JUNCTION	AZ		04/01/2019	08/08/2022	848,343	0	0	0	0	0	0	837,593	837,593	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7072102	CHANDLER	AZ		09/13/2017	08/04/2022	676,137	0	0	0	0	0	0	666,788	666,788	0	0	0
A7062601	GLENDALE	AZ		09/25/2007	09/12/2022	24,233	0	0	0	0	0	0	9,785	9,785	0	0	0
B4110605	GOODYEAR	AZ		12/19/2014	08/12/2022	2,321,230	0	0	0	0	0	0	2,279,148	2,279,148	0	0	0
A4042404	PHOENIX	AZ		07/01/2004	08/01/2022	256,934	0	0	0	0	0	0	243,902	243,902	0	0	0
A4042404-1	PHOENIX	AZ		04/29/2014	08/01/2022	63,856	0	0	0	0	0	0	62,597	62,597	0	0	0
A7081702	PHOENIX	AZ		12/14/2007	09/27/2022	42,558	0	0	0	0	0	0	41,070	41,070	0	0	0
B5020602	PHOENIX	AZ		04/09/2015	08/29/2022	1,994,187	0	0	0	0	0	0	1,894,562	1,894,562	0	0	0
B6041301	SUN CITY	AZ		07/08/2016	08/19/2022	1,059,663	0	0	0	0	0	0	1,042,465	1,042,465	0	0	0
A7100501	TUCSON	AZ		12/12/2007	08/31/2022	164,701	0	0	0	0	0	0	153,421	153,421	0	0	0
A7051702	BRENTWOOD	CA		08/08/2007	08/31/2022	28,682	0	0	0	0	0	0	9,697	9,697	0	0	0
A7051704	BRENTWOOD	CA		08/08/2007	08/31/2022	47,712	0	0	0	0	0	0	16,066	16,066	0	0	0
A4042406	CARSON	CA		12/31/2006	08/01/2022	200,762	0	0	0	0	0	0	190,581	190,581	0	0	0
A4042406-1	CARSON	CA		04/30/2014	08/01/2022	61,103	0	0	0	0	0	0	59,903	59,903	0	0	0
B0071302	CATHEDRAL CITY	CA		09/08/2010	07/18/2022	454,372	0	0	0	0	0	0	442,169	442,169	0	0	0
A4042424	CONCORD	CA		07/01/2004	08/01/2022	322,498	0	0	0	0	0	0	306,142	306,142	0	0	0
A4042424-1	CONCORD	CA		04/29/2014	08/01/2022	99,788	0	0	0	0	0	0	97,823	97,823	0	0	0
A7052106	COVINA	CA		07/26/2007	07/20/2022	15,877	0	0	0	0	0	0	4,002	4,002	0	0	0
B2061502	DALY CITY	CA		09/28/2012	08/29/2022	678,154	0	0	0	0	0	0	663,760	663,760	0	0	0
A7050302	DELANO	CA		07/09/2007	07/25/2022	222,316	0	0	0	0	0	0	214,468	214,468	0	0	0
A7010803	EL CAJON	CA		07/31/2007	08/10/2022	41,526	0	0	0	0	0	0	10,469	10,469	0	0	0
A7091703	GLENDALE	CA		11/19/2007	09/28/2022	460,989	0	0	0	0	0	0	452,649	452,649	0	0	0
B2082104	GLENDALE	CA		11/01/2012	09/28/2022	877,487	0	0	0	0	0	0	858,532	858,532	0	0	0
B9030803	GRANADA HILLS	CA		05/01/2019	08/25/2022	661,852	0	0	0	0	0	0	653,650	653,650	0	0	0
A4102303	HUNTINGTON BEACH	CA		01/31/2005	08/01/2022	321,254	0	0	0	0	0	0	305,763	305,763	0	0	0
A4102303-1	HUNTINGTON BEACH	CA		04/29/2014	08/01/2022	47,838	0	0	0	0	0	0	46,890	46,890	0	0	0
A5092302	IRVINE	CA		12/31/2006	07/08/2022	229,821	0	0	0	0	0	0	205,972	205,972	0	0	0
B4110501	IRVINE	CA		01/22/2015	08/12/2022	2,099,295	0	0	0	0	0	0	2,073,247	2,073,247	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012	09/30/2022	300,622	0	0	0	0	0	0	279,224	279,224	0	0	0
A7052302	LANCASTER	CA		08/29/2007	07/01/2022	38,790	0	0	0	0	0	0	13,045	13,045	0	0	0
A4042410	LONG BEACH	CA		07/01/2004	08/01/2022	175,888	0	0	0	0	0	0	166,963	166,963	0	0	0
A4042410-1	LONG BEACH	CA		04/30/2014	08/01/2022	36,651	0	0	0	0	0	0	35,930	35,930	0	0	0
A4042422	LONG BEACH	CA		07/01/2004	08/01/2022	272,414	0	0	0	0	0	0	258,603	258,603	0	0	0
A4042422-1	LONG BEACH	CA		04/30/2014	08/01/2022	85,555	0	0	0	0	0	0	83,876	83,876	0	0	0
A4042425	OAKLAND	CA		07/01/2004	08/01/2022	289,142	0	0	0	0	0	0	274,467	274,467	0	0	0
A4042425-1	OAKLAND	CA		04/29/2014	08/01/2022	87,882	0	0	0	0	0	0	86,158	86,158	0	0	0
B2051802	ONTARIO	CA		08/14/2012	08/30/2022	1,105,431	0	0	0	0	0	0	1,081,533	1,081,533	0	0	0
B7070601	PALM SPRINGS	CA		09/29/2017	09/29/2022	788,253	0	0	0	0	0	0	776,864	776,864	0	0	0
A4042403	PETALUMA	CA		07/01/2004	08/01/2022	337,387	0	0	0	0	0	0	320,268	320,268	0	0	0
A4042403-1	PETALUMA	CA		04/29/2014	08/01/2022	111,801	0	0	0	0	0	0	109,603	109,603	0	0	0
A4042407	PLEASANTON	CA		12/31/2006	08/01/2022	222,702	0	0	0	0	0	0	211,407	211,407	0	0	0
A4042407-1	PLEASANTON	CA		04/30/2014	08/01/2022	71,260	0	0	0	0	0	0	69,858	69,858	0	0	0
B9031805	POMONA	CA		06/03/2019	08/12/2022	880,542	0	0	0	0	0	0	44,056	44,056	0	0	0
B5040203	REDWOOD CITY	CA		06/30/2015	08/17/2022	1,688,405	0	0	0	0	0	0	1,658,618	1,658,618	0	0	0
B5040203-1	REDWOOD CITY	CA		11/28/2018	08/17/2022	498,682	0	0	0	0	0	0	492,624	492,624	0	0	0
B3031308	RIVERSIDE	CA		05/16/2013	09/29/2022	899,236	0	0	0	0	0	0	881,155	881,155	0	0	0
A4122002	SACRAMENTO	CA		03/03/2005	08/11/2022	877,154	0	0	0	0	0	0	804,240	804,240	0	0	0
B6110201	SALINAS	CA		12/20/2016	08/05/2022	1,317,977	0	0	0	0	0	0	1,296,960	1,296,960	0	0	0
A2030506	SAN DIEGO	CA		08/01/2002	07/20/2022	53,326	0	0	0	0	0	0	13,434	13,434	0	0	0
A2061401	SAN DIEGO	CA		09/03/2002	08/01/2022	171,963	0	0	0	0	0	0	158,826	158,826	0	0	0
A2061402	SAN DIEGO	CA		09/03/2002	08/01/2022	190,739	0	0	0	0	0	0	176,173	176,173	0	0	0
A4042401	SAN DIEGO	CA		07/01/2004	08/01/2022	176,157	0	0	0	0	0	0	167,222	167,222	0	0	0
A4042401-1	SAN DIEGO	CA		04/29/2014	08/01/2022	63,145	0	0	0	0	0	0	61,906	61,906	0	0	0
B2040907	SAN DIEGO	CA		10/25/2012	09/29/2022	890,290	0	0	0	0	0	0	872,558	872,558	0	0	0
A4042423	SAN FRANCISCO	CA		07/01/2004	08/01/2022	425,561	0	0	0	0	0	0	403,988	403,988	0	0	0
A4042423-1	SAN FRANCISCO	CA		04/30/2014	08/01/2022	135,827	0	0	0	0	0	0	133,164	133,164	0	0	0
W8022601	SAN FRANCISCO	CA		05/17/2018	07/13/2022	7,858,050	0	0	0	0	0	0	7,803,481	7,803,481	0	0	0
W8022601H	SAN FRANCISCO	CA		09/01/2020	07/13/2022	865,466	0	0	0	0	0	0	859,757	859,757	0	0	0
A8090301	SANTA ANA	CA		11/17/2008	07/15/2022	821,892	0	0	0	0	0	0	796,365	796,365	0	0	0
B9071604	SANTA CLARA	CA		09/26/2019	09/29/2022	734,808	0	0	0	0	0	0	725,013	725,013	0	0	0
B8030905	SANTA FE SPRINGS	CA		05/15/2018	08/08/2022	1,648,677	0	0	0	0	0	0	1,570,667	1,570,667	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2092602	SIGNAL HILL	CA		11/20/2012	08/24/2022	699,305	0	0	0	0	0	0	684,680	684,680	0	0	0
B5102101	TEMECULA	CA		12/15/2015	08/02/2022	2,213,408	0	0	0	0	0	0	2,176,348	2,176,348	0	0	0
B5102102	TEMECULA	CA		12/15/2015	08/02/2022	859,315	0	0	0	0	0	0	844,926	844,926	0	0	0
B4033103	TORRANCE	CA		06/20/2014	07/07/2022	154,834	0	0	0	0	0	0	151,978	151,978	0	0	0
B2061901	VENTURA	CA		08/30/2012	09/30/2022	756,874	0	0	0	0	0	0	740,859	740,859	0	0	0
B1051101	WEST SACRAMENTO	CA		11/15/2011	09/28/2022	910,053	0	0	0	0	0	0	876,743	876,743	0	0	0
A5062203	WOODLAND	CA		09/06/2005	09/23/2022	30,463	0	0	0	0	0	0	12,288	12,288	0	0	0
B1030106	DENVER	CO		04/22/2011	09/02/2022	413,021	0	0	0	0	0	0	404,760	404,760	0	0	0
B5112503	DENVER	CO		02/17/2016	08/12/2022	1,380,320	0	0	0	0	0	0	1,357,941	1,357,941	0	0	0
B2060601	ENGLEWOOD	CO		09/27/2012	08/02/2022	438,808	0	0	0	0	0	0	423,235	423,235	0	0	0
B6030810	GYPSUM	CO		06/03/2016	07/12/2022	2,142,854	0	0	0	0	0	0	2,107,858	2,107,858	0	0	0
A2070301	THORNTON	CO		12/02/2002	09/30/2022	528,156	0	0	0	0	0	0	489,644	489,644	0	0	0
B1091303	FORT PIERCE	FL		11/23/2011	07/26/2022	785,830	0	0	0	0	0	0	730,752	730,752	0	0	0
B1029937	GULF BREEZE	FL		05/06/2011	08/02/2022	211,438	0	0	0	0	0	0	191,013	191,013	0	0	0
B0020801	HIALEAH	FL		03/30/2010	07/22/2022	684,660	0	0	0	0	0	0	666,161	666,161	0	0	0
A2092705	JACKSONVILLE	FL		12/12/2002	09/13/2022	79,331	0	0	0	0	0	0	57,821	57,821	0	0	0
B5060202	JACKSONVILLE	FL		07/30/2015	07/22/2022	1,348,278	0	0	0	0	0	0	1,326,142	1,326,142	0	0	0
WC101003	JACKSONVILLE	FL		03/22/2021	08/19/2022	6,298,865	0	0	0	0	0	0	6,538,909	6,538,909	0	0	0
B8050301	LEHIGH ACRES	FL		07/20/2018	07/22/2022	371,303	0	0	0	0	0	0	366,561	366,561	0	0	0
C1080201	MANGONIA PARK	FL		09/24/2021	09/27/2022	887,528	0	0	0	0	0	0	875,805	875,805	0	0	0
B3122008	ORANGE PARK	FL		03/18/2014	07/22/2022	882,626	0	0	0	0	0	0	867,840	867,840	0	0	0
B2121201	VENICE	FL		02/14/2013	08/26/2022	731,440	0	0	0	0	0	0	716,918	716,918	0	0	0
A6042901	ACWORTH	GA		12/31/2006	08/12/2022	328,283	0	0	0	0	0	0	394,992	394,992	0	0	0
B1042604	ATHENS	GA		07/07/2011	08/01/2022	505,787	0	0	0	0	0	0	486,659	486,659	0	0	0
A6042902	ATLANTA	GA		12/31/2006	09/08/2022	700,482	0	0	0	0	0	0	773,451	773,451	0	0	0
B2071102	AUGUSTA	GA		09/27/2012	09/19/2022	242,841	0	0	0	0	0	0	98,350	98,350	0	0	0
A6042906	BETHLEHEM	GA		12/31/2006	09/08/2022	78,521	0	0	0	0	0	0	665,718	665,718	0	0	0
A6042907	CANTON	GA		12/31/2006	08/12/2022	60,488	0	0	0	0	0	0	512,586	512,586	0	0	0
B3050701	CONYERS	GA		07/24/2013	08/26/2022	440,808	0	0	0	0	0	0	427,008	427,008	0	0	0
A6042908	CUMMING	GA		12/31/2006	09/08/2022	61,193	0	0	0	0	0	0	288,740	288,740	0	0	0
A6042909	CUMMING	GA		12/31/2006	08/19/2022	74,541	0	0	0	0	0	0	631,682	631,682	0	0	0
A6042910	DECATUR	GA		12/31/2006	08/19/2022	100,914	0	0	0	0	0	0	855,176	855,176	0	0	0
A8082502	DECATUR	GA		11/12/2008	09/16/2022	763,888	0	0	0	0	0	0	740,629	740,629	0	0	0
B2082001	DULUTH	GA		10/31/2012	08/31/2022	760,875	0	0	0	0	0	0	734,137	734,137	0	0	0
A6042904	EAST POINT	GA		12/31/2006	09/08/2022	39,278	0	0	0	0	0	0	200,008	200,008	0	0	0
A6042911	ELLENWOOD	GA		12/31/2006	09/08/2022	70,237	0	0	0	0	0	0	595,204	595,204	0	0	0
A6042912	ELLENWOOD	GA		12/31/2006	09/08/2022	68,807	0	0	0	0	0	0	583,089	583,089	0	0	0
A6042913	ELLENWOOD	GA		12/31/2006	09/16/2022	584,636	0	0	0	0	0	0	631,682	631,682	0	0	0
A6042914	ELLENWOOD	GA		12/31/2006	08/19/2022	71,096	0	0	0	0	0	0	602,488	602,488	0	0	0
A6042915	ELLENWOOD	GA		12/31/2006	09/08/2022	45,293	0	0	0	0	0	0	383,826	383,826	0	0	0
A6042916	HOLLY SPRINGS	GA		12/31/2006	08/12/2022	63,058	0	0	0	0	0	0	534,364	534,364	0	0	0
A6042917	HOSCHTON	GA		12/31/2006	09/08/2022	49,598	0	0	0	0	0	0	420,304	420,304	0	0	0
A6042918	JEFFERSON	GA		12/31/2006	08/19/2022	649,768	0	0	0	0	0	0	702,054	702,054	0	0	0
A6042919	JONESBORO	GA		12/31/2006	08/19/2022	90,587	0	0	0	0	0	0	767,652	767,652	0	0	0
A6042920	JONESBORO	GA		12/31/2006	09/08/2022	607,062	0	0	0	0	0	0	655,913	655,913	0	0	0
A6042921	JONESBORO	GA		12/31/2006	09/16/2022	53,894	0	0	0	0	0	0	456,708	456,708	0	0	0
B2102401	LITHONIA	GA		12/28/2012	08/26/2022	1,140,013	0	0	0	0	0	0	1,101,931	1,101,931	0	0	0
A6042922	MCDONOUGH	GA		12/31/2006	08/19/2022	43,849	0	0	0	0	0	0	371,579	371,579	0	0	0
A6042923	MCDONOUGH	GA		12/31/2006	08/12/2022	66,792	0	0	0	0	0	0	566,010	566,010	0	0	0
A6042924	MCDONOUGH	GA		12/31/2006	08/30/2022	57,143	0	0	0	0	0	0	269,624	269,624	0	0	0
A6042925	POWDER SPRINGS	GA		12/31/2006	09/29/2022	420,376	0	0	0	0	0	0	454,198	454,198	0	0	0
A6042926	REX	GA		12/31/2006	09/08/2022	47,012	0	0	0	0	0	0	398,394	398,394	0	0	0
B7101903	RIVERDALE	GA		12/14/2017	08/04/2022	1,848,084	0	0	0	0	0	0	1,829,834	1,829,834	0	0	0
A7032107	ROME	GA		06/28/2007	07/01/2022	68,906	0	0	0	0	0	0	31,779	31,779	0	0	0
A7120401	SAVANNAH	GA		01/31/2008	08/30/2022	60,877	0	0	0	0	0	0	35,321	35,321	0	0	0
A6042927	SMYRNA	GA		12/31/2006	09/08/2022	697,066	0	0	0	0	0	0	753,157	753,157	0	0	0
B7012001	SMYRNA	GA		04/12/2017	08/05/2022	4,603,962	0	0	0	0	0	0	4,556,492	4,556,492	0	0	0
B3031804	COUNCIL BLUFFS	IA		05/30/2013	07/06/2022	676,534	0	0	0	0	0	0	667,435	667,435	0	0	0
B2061904	GARDEN CITY	ID		09/26/2012	09/22/2022	2,450,097	0	0	0	0	0	0	2,396,969	2,396,969	0	0	0
C0072701	AURORA	IL		09/28/2020	09/08/2022	19,471,890	0	0	0	0	0	0	19,237,190	19,237,190	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2061805	CHICAGO	IL		09/14/2012	07/20/2022	822,309	0	0	0	0	0	0	805,048	805,048	0	0	0
B1032404	DOWNERS GROVE	IL		06/13/2011	07/08/2022	721,011	0	0	0	0	0	0	702,429	702,429	0	0	0
B3061201	DOWNERS GROVE	IL		08/29/2013	08/25/2022	670,718	0	0	0	0	0	0	658,326	658,326	0	0	0
B2060402	ELMHURST	IL		08/22/2012	08/01/2022	1,981,743	0	0	0	0	0	0	1,937,986	1,937,986	0	0	0
B3121002	EVANSVILLE	IN		03/03/2014	07/14/2022	1,101,083	0	0	0	0	0	0	306,511	306,511	0	0	0
B8020202	INDIANAPOLIS	IN		04/27/2018	09/26/2022	277,435	0	0	0	0	0	0	273,746	273,746	0	0	0
B6031501	NEW ALBANY	IN		06/10/2016	09/30/2022	798,857	0	0	0	0	0	0	780,030	780,030	0	0	0
B3082901	OLATHE	KS		11/20/2013	09/30/2022	793,576	0	0	0	0	0	0	779,255	779,255	0	0	0
WC010001	TOPEKA	KS		12/30/2020	08/26/2022	1,450,000	0	0	0	0	0	0	1,450,000	1,450,000	0	0	0
B4061115	ALMO	KY		08/14/2014	09/02/2022	194,392	0	0	0	0	0	0	183,886	183,886	0	0	0
B4061146	BEAVER DAM	KY		08/21/2014	09/02/2022	253,964	0	0	0	0	0	0	240,239	240,239	0	0	0
B4061117	BOSTON	KY		08/28/2014	09/02/2022	106,749	0	0	0	0	0	0	100,980	100,980	0	0	0
B4061169	CADIZ	KY		10/30/2014	09/02/2022	399,476	0	0	0	0	0	0	378,429	378,429	0	0	0
B4061170	CADIZ	KY		10/30/2014	09/02/2022	257,086	0	0	0	0	0	0	243,546	243,546	0	0	0
B4061125	CAVE CITY	KY		08/21/2014	09/02/2022	181,842	0	0	0	0	0	0	172,013	172,013	0	0	0
B4061119	COLUMBIA	KY		08/28/2014	09/02/2022	203,818	0	0	0	0	0	0	192,805	192,805	0	0	0
B4061120	EMINENCE	KY		09/10/2014	09/02/2022	119,788	0	0	0	0	0	0	113,395	113,395	0	0	0
B4061121	GLASGOW	KY		08/12/2014	09/02/2022	197,516	0	0	0	0	0	0	186,840	186,840	0	0	0
B4061122	GRAND RIVERS	KY		08/14/2014	09/02/2022	116,111	0	0	0	0	0	0	109,836	109,836	0	0	0
B4061123	GREENSBURG	KY		08/21/2014	09/02/2022	333,372	0	0	0	0	0	0	315,358	315,358	0	0	0
B4061110	HANSON	KY		08/14/2014	09/02/2022	70,524	0	0	0	0	0	0	58,323	58,323	0	0	0
B4061145	HARDIN	KY		08/14/2014	09/02/2022	228,864	0	0	0	0	0	0	216,493	216,493	0	0	0
B4061124	HAWESVILLE	KY		08/21/2014	09/02/2022	116,111	0	0	0	0	0	0	109,836	109,836	0	0	0
B4061127	KEVIL	KY		08/14/2014	09/02/2022	131,103	0	0	0	0	0	0	124,019	124,019	0	0	0
B4061128	LEITCHFIELD	KY		08/21/2014	09/02/2022	163,044	0	0	0	0	0	0	154,233	154,233	0	0	0
B4061151	LOUISVILLE	KY		08/28/2014	09/02/2022	141,422	0	0	0	0	0	0	133,780	133,780	0	0	0
W8032702	LOUISVILLE	KY		06/25/2018	09/13/2022	12,865,452	0	0	0	0	0	0	12,793,598	12,793,598	0	0	0
B4061129	MAGNOLIA	KY		08/21/2014	09/02/2022	163,044	0	0	0	0	0	0	154,233	154,233	0	0	0
B4061131	MAYFIELD	KY		08/14/2014	09/02/2022	119,843	0	0	0	0	0	0	113,364	113,364	0	0	0
B4061132	MILTON	KY		08/28/2014	09/02/2022	156,741	0	0	0	0	0	0	148,267	148,267	0	0	0
B4061111	OWENSBORO	KY		08/21/2014	09/02/2022	86,308	0	0	0	0	0	0	71,375	71,375	0	0	0
B4061165	OWENTON	KY		09/10/2014	09/02/2022	255,088	0	0	0	0	0	0	244,973	244,973	0	0	0
B4061171	PADUCAH	KY		10/30/2014	09/02/2022	290,175	0	0	0	0	0	0	278,790	278,790	0	0	0
B4061136	SCOTTSVILLE	KY		08/12/2014	09/02/2022	116,111	0	0	0	0	0	0	109,836	109,836	0	0	0
B4061137	SMITHS GROVE	KY		08/12/2014	09/02/2022	121,741	0	0	0	0	0	0	115,163	115,163	0	0	0
B4061139	SPRINGFIELD	KY		08/28/2014	09/02/2022	106,749	0	0	0	0	0	0	100,980	100,980	0	0	0
B4061140	SUMMERSVILLE	KY		08/21/2014	09/02/2022	110,481	0	0	0	0	0	0	104,508	104,508	0	0	0
B4061141	UNIONTOWN	KY		08/14/2014	09/02/2022	97,387	0	0	0	0	0	0	92,124	92,124	0	0	0
B4061130	UTICA	KY		08/21/2014	09/02/2022	178,718	0	0	0	0	0	0	169,060	169,060	0	0	0
B4061142	UTICA	KY		08/21/2014	09/02/2022	210,066	0	0	0	0	0	0	198,713	198,713	0	0	0
B4061143	WILLISBURG	KY		08/28/2014	09/02/2022	203,818	0	0	0	0	0	0	192,805	192,805	0	0	0
A4011403	STOUGHTON	MA		03/29/2004	08/25/2022	213,702	0	0	0	0	0	0	170,483	170,483	0	0	0
B3050301	ANNAPOLIS	MD		07/18/2013	08/23/2022	1,782,556	0	0	0	0	0	0	1,745,377	1,745,377	0	0	0
B6050401	ANNAPOLIS	MD		07/01/2016	07/07/2022	2,383,267	0	0	0	0	0	0	2,345,117	2,345,117	0	0	0
B2071702	BELTSVILLE	MD		08/16/2012	07/20/2022	2,443,634	0	0	0	0	0	0	2,389,677	2,389,677	0	0	0
C0122301	ROSEDALE	MD		02/25/2021	08/05/2022	1,966,893	0	0	0	0	0	0	1,940,455	1,940,455	0	0	0
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012	07/28/2022	1,443,691	0	0	0	0	0	0	1,414,897	1,414,897	0	0	0
B2021502-1	CHESTERFIELD TOWNSHIP	MI		11/12/2014	07/28/2022	310,591	0	0	0	0	0	0	304,396	304,396	0	0	0
B5043001	GRAND RAPIDS	MI		07/24/2015	08/11/2022	1,815,660	0	0	0	0	0	0	1,767,438	1,767,438	0	0	0
A8123102	SHERIDAN	MI		02/25/2009	09/09/2022	256,283	0	0	0	0	0	0	241,493	241,493	0	0	0
B7080801	STERLING HEIGHTS	MI		10/02/2017	09/16/2022	623,854	0	0	0	0	0	0	610,713	610,713	0	0	0
C0101302	COLUMBIA	MO		12/15/2020	08/31/2022	2,098,982	0	0	0	0	0	0	2,070,483	2,070,483	0	0	0
C0101301	JEFFERSON CITY	MO		12/15/2020	08/31/2022	3,841,179	0	0	0	0	0	0	3,789,024	3,789,024	0	0	0
B3032502	ST. LOUIS	MO		05/17/2013	08/15/2022	269,351	0	0	0	0	0	0	260,437	260,437	0	0	0
A7043001	BURLINGTON	NC		08/23/2007	08/30/2022	33,598	0	0	0	0	0	0	11,340	11,340	0	0	0
B7041201	FOREST CITY	NC		07/14/2017	09/16/2022	598,103	0	0	0	0	0	0	585,623	585,623	0	0	0
C0050401	GREENVILLE	NC		07/27/2020	09/22/2022	6,721,858	0	0	0	0	0	0	6,631,275	6,631,275	0	0	0
B7041203	KINGS MOUNTAIN	NC		07/14/2017	09/16/2022	598,103	0	0	0	0	0	0	585,623	585,623	0	0	0
B1071802	RALEIGH	NC		10/26/2011	09/15/2022	2,032,460	0	0	0	0	0	0	1,958,750	1,958,750	0	0	0
B2122107	RALEIGH	NC		02/14/2013	07/15/2022	587,096	0	0	0	0	0	0	575,228	575,228	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0012901	REIDSVILLE	NC		03/20/2020	08/09/2022	1,490,183	0	0	0	0	0	0	1,461,639	1,461,639	0	0	0
A7032803	SMITHFIELD	NC		06/14/2007	07/01/2022	343,112	0	0	0	0	0	0	331,478	331,478	0	0	0
B2112102	OMAHA	NE		01/29/2013	09/14/2022	353,962	0	0	0	0	0	0	328,957	328,957	0	0	0
C0050803	NASHUA	NH		07/13/2020	08/10/2022	3,624,692	0	0	0	0	0	0	3,576,648	3,576,648	0	0	0
B3022601	ALBUQUERQUE	NM		04/24/2013	07/15/2022	314,070	0	0	0	0	0	0	303,419	303,419	0	0	0
B8032001	HENDERSON	NV		05/18/2018	09/23/2022	956,304	0	0	0	0	0	0	944,279	944,279	0	0	0
C1031101	HENDERSON	NV		06/11/2021	09/16/2022	333,953	0	0	0	0	0	0	329,628	329,628	0	0	0
A8033103	LAS VEGAS	NV		07/01/2008	08/22/2022	1,176,825	0	0	0	0	0	0	1,138,895	1,138,895	0	0	0
B6120101	LAS VEGAS	NV		02/10/2017	08/08/2022	469,803	0	0	0	0	0	0	451,669	451,669	0	0	0
A3031001	RENO	NV		05/22/2003	09/15/2022	570,029	0	0	0	0	0	0	558,660	558,660	0	0	0
B9082904	RENO	NV		11/06/2019	09/13/2022	2,694,679	0	0	0	0	0	0	2,668,376	2,668,376	0	0	0
B9082905	RENO	NV		11/06/2019	08/01/2022	849,328	0	0	0	0	0	0	840,666	840,666	0	0	0
B2060701	COMMACK	NY		08/02/2012	09/29/2022	1,246,574	0	0	0	0	0	0	1,218,760	1,218,760	0	0	0
B4040301	TONAWANDA	NY		06/27/2014	08/05/2022	430,453	0	0	0	0	0	0	419,911	419,911	0	0	0
A8072102	CLEVELAND	OH		09/25/2008	07/01/2022	178,407	0	0	0	0	0	0	168,998	168,998	0	0	0
A8090202	CUYAHOGA FALLS	OH		11/17/2008	07/15/2022	405,686	0	0	0	0	0	0	393,280	393,280	0	0	0
A7080707	TIPP CITY	OH		10/26/2007	09/29/2022	228,929	0	0	0	0	0	0	213,361	213,361	0	0	0
B5050102	EUGENE	OR		08/26/2015	09/19/2022	341,667	0	0	0	0	0	0	333,302	333,302	0	0	0
B2052908	LAKE OSWEGO	OR		09/11/2012	07/15/2022	1,298,123	0	0	0	0	0	0	1,279,086	1,279,086	0	0	0
B1011101	PORTLAND	OR		03/10/2011	07/13/2022	280,628	0	0	0	0	0	0	271,497	271,497	0	0	0
B2091301	PORTLAND	OR		11/28/2012	08/11/2022	379,784	0	0	0	0	0	0	366,625	366,625	0	0	0
B8121802	PORTLAND	OR		02/19/2019	07/08/2022	235,431	0	0	0	0	0	0	232,555	232,555	0	0	0
B0070101	TUALATIN	OR		06/12/2013	09/13/2022	4,505,544	0	0	0	0	0	0	4,431,569	4,431,569	0	0	0
B7041202	CHESTER	SC		07/14/2017	09/16/2022	579,388	0	0	0	0	0	0	567,296	567,296	0	0	0
A8080406	GREENVILLE	SC		09/25/2008	09/15/2022	479,806	0	0	0	0	0	0	464,389	464,389	0	0	0
B3081501	MANNING	SC		11/25/2013	09/02/2022	675,504	0	0	0	0	0	0	661,802	661,802	0	0	0
B6042204	NEWBERRY	SC		07/11/2016	07/07/2022	980,470	0	0	0	0	0	0	961,102	961,102	0	0	0
B4061112	BROWNSVILLE	TN		08/21/2014	09/02/2022	71,352	0	0	0	0	0	0	59,002	59,002	0	0	0
B6040403	FAIRVIEW	TN		06/24/2016	07/22/2022	920,371	0	0	0	0	0	0	906,097	906,097	0	0	0
B4061126	JACKSON	TN		09/25/2014	09/02/2022	157,518	0	0	0	0	0	0	149,114	149,114	0	0	0
B4061114	SAVANNAH	TN		08/21/2014	09/02/2022	39,650	0	0	0	0	0	0	32,790	32,790	0	0	0
A8080802	AUSTIN	TX		10/15/2008	08/16/2022	1,850,226	0	0	0	0	0	0	1,790,397	1,790,397	0	0	0
B8060102	AUSTIN	TX		08/27/2018	07/22/2022	613,501	0	0	0	0	0	0	604,002	604,002	0	0	0
B7112801	CORPUS CHRISTI	TX		02/02/2018	07/27/2022	683,596	0	0	0	0	0	0	674,018	674,018	0	0	0
B0090703	FORT WORTH	TX		11/12/2010	07/07/2022	462,977	0	0	0	0	0	0	450,511	450,511	0	0	0
A8061301	HOUSTON	TX		09/17/2008	09/27/2022	1,621,777	0	0	0	0	0	0	1,568,452	1,568,452	0	0	0
B2060401	HOUSTON	TX		09/19/2012	09/01/2022	2,048,022	0	0	0	0	0	0	2,002,654	2,002,654	0	0	0
B2070603	HOUSTON	TX		09/19/2012	09/01/2022	728,103	0	0	0	0	0	0	711,967	711,967	0	0	0
B2070604	HOUSTON	TX		09/19/2012	09/01/2022	1,456,316	0	0	0	0	0	0	1,424,050	1,424,050	0	0	0
B2101101	HOUSTON	TX		12/21/2012	09/01/2022	759,158	0	0	0	0	0	0	742,701	742,701	0	0	0
B2101701	HOUSTON	TX		12/19/2012	07/01/2022	657,858	0	0	0	0	0	0	627,107	627,107	0	0	0
B4070201	HOUSTON	TX		09/09/2014	09/27/2022	227,112	0	0	0	0	0	0	220,879	220,879	0	0	0
B6072701	HOUSTON	TX		10/13/2016	07/13/2022	970,374	0	0	0	0	0	0	955,088	955,088	0	0	0
B6072702	HOUSTON	TX		10/13/2016	07/13/2022	1,815,516	0	0	0	0	0	0	1,786,914	1,786,914	0	0	0
B6101801	HOUSTON	TX		01/12/2017	09/09/2022	390,763	0	0	0	0	0	0	381,596	381,596	0	0	0
B6102401	HOUSTON	TX		01/26/2017	07/01/2022	1,514,577	0	0	0	0	0	0	1,490,234	1,490,234	0	0	0
B8020210	HOUSTON	TX		03/09/2018	09/14/2022	540,352	0	0	0	0	0	0	529,501	529,501	0	0	0
B4010804	IRVING	TX		04/15/2014	07/08/2022	994,762	0	0	0	0	0	0	976,680	976,680	0	0	0
B2091102	KYLE	TX		10/29/2012	09/13/2022	434,796	0	0	0	0	0	0	425,334	425,334	0	0	0
C1120801	LA GRANGE	TX		02/25/2022	08/12/2022	0	0	0	0	0	0	0	1,094,393	1,094,393	0	0	0
B2092801	PALESTINE	TX		11/13/2012	08/30/2022	931,411	0	0	0	0	0	0	912,298	912,298	0	0	0
B2040502	ROUND ROCK	TX		06/21/2012	08/17/2022	437,257	0	0	0	0	0	0	428,366	428,366	0	0	0
B0051101	SAN ANTONIO	TX		06/16/2010	09/06/2022	902,447	0	0	0	0	0	0	827,041	827,041	0	0	0
B2040503	SAN ANTONIO	TX		06/21/2012	08/17/2022	307,234	0	0	0	0	0	0	301,057	301,057	0	0	0
B2061403	SAN ANTONIO	TX		09/25/2012	09/28/2022	1,647,980	0	0	0	0	0	0	1,614,954	1,614,954	0	0	0
B2052201	AMERICAN FORK	UT		08/23/2012	08/25/2022	620,258	0	0	0	0	0	0	597,870	597,870	0	0	0
B9020601	LAYTON	UT		04/15/2019	07/22/2022	567,923	0	0	0	0	0	0	560,728	560,728	0	0	0
C0080702	SALT LAKE CITY	UT		10/09/2020	07/20/2022	2,184,443	0	0	0	0	0	0	2,154,976	2,154,976	0	0	0
B2062205	VERNAL	UT		09/28/2012	07/21/2022	2,003,765	0	0	0	0	0	0	1,931,657	1,931,657	0	0	0
A8122302	CHESAPEAKE	VA		02/26/2009	07/29/2022	391,370	0	0	0	0	0	0	379,638	379,638	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A2112002	STERLING	VA		04/30/2003	07/22/2022	170,997	0	0	0	0	0	0	147,569	147,569	0	0	0
B2050101	VIRGINIA BEACH	VA		07/19/2012	08/25/2022	1,010,285	0	0	0	0	0	0	989,692	989,692	0	0	0
A4042420	KENT	WA		07/01/2004	08/01/2022	365,518	0	0	0	0	0	0	346,977	346,977	0	0	0
A4042420-1	KENT	WA		04/29/2014	08/01/2022	143,729	0	0	0	0	0	0	140,902	140,902	0	0	0
A8011602	KINGSTON	WA		03/18/2008	09/13/2022	495,818	0	0	0	0	0	0	486,727	486,727	0	0	0
A4010503	LIBERTY LAKE	WA		04/22/2004	09/26/2022	442,784	0	0	0	0	0	0	355,280	355,280	0	0	0
A8091902	SEATTLE	WA		11/18/2008	09/15/2022	386,846	0	0	0	0	0	0	379,175	379,175	0	0	0
B4040801	MADISON	WI		05/29/2014	08/04/2022	2,807,116	0	0	0	0	0	0	2,754,385	2,754,385	0	0	0
0199999. Mortgages closed by repayment						216,891,053	0	0	0	0	0	0	220,110,611	220,110,611	0	0	0
B3062602	ALABASTER	AL		09/17/2013		260,193	0	0	0	0	0	0	4,077	4,077	0	0	0
C0120301	ANNISTON	AL		02/17/2021		1,927,598	0	0	0	0	0	0	12,283	12,283	0	0	0
B5100606	BESSEMER	AL		01/15/2016		1,099,640	0	0	0	0	0	0	8,950	8,950	0	0	0
B5020603	BIRMINGHAM	AL		04/02/2015		1,492,331	0	0	0	0	0	0	9,870	9,870	0	0	0
A8112503	CULLMAN	AL		01/28/2009		217,933	0	0	0	0	0	0	3,386	3,386	0	0	0
A8081902	DECATUR	AL		11/07/2008		2,050,130	0	0	0	0	0	0	32,422	32,422	0	0	0
C0061201	DECATUR	AL		08/14/2020		4,691,564	0	0	0	0	0	0	30,363	30,363	0	0	0
B7030826	DOTHAN	AL		05/18/2017		1,179,127	0	0	0	0	0	0	7,935	7,935	0	0	0
B7030827	DOTHAN	AL		05/18/2017		1,175,118	0	0	0	0	0	0	7,910	7,910	0	0	0
B1030206	FAIRFIELD	AL		05/18/2011		243,505	0	0	0	0	0	0	3,208	3,208	0	0	0
A7102901	FOLEY	AL		01/11/2008		115,366	0	0	0	0	0	0	2,980	2,980	0	0	0
B5112502	FULTONDALE	AL		02/26/2016		1,054,171	0	0	0	0	0	0	11,007	11,007	0	0	0
B9032603	GADSDEN	AL		06/27/2019		1,430,233	0	0	0	0	0	0	8,664	8,664	0	0	0
B9082602	GADSDEN	AL		11/26/2019		3,949,237	0	0	0	0	0	0	18,699	18,699	0	0	0
B7092001	GARDENDALE	AL		11/17/2017		541,211	0	0	0	0	0	0	2,822	2,822	0	0	0
C1081602	GULF SHORES	AL		10/13/2021		9,135,827	0	0	0	0	0	0	59,746	59,746	0	0	0
B2091002	HOOVER	AL		12/20/2012		1,752,348	0	0	0	0	0	0	18,104	18,104	0	0	0
C1060302	HOOVER	AL		08/16/2021		2,982,434	0	0	0	0	0	0	18,101	18,101	0	0	0
B2083002	HUNTSVILLE	AL		10/30/2012		1,188,663	0	0	0	0	0	0	11,982	11,982	0	0	0
B4111201	HUNTSVILLE	AL		01/30/2015		642,334	0	0	0	0	0	0	8,976	8,976	0	0	0
B4013101	IRONDALE	AL		04/25/2014		500,097	0	0	0	0	0	0	4,595	4,595	0	0	0
B7032801	IRONDALE	AL		05/26/2017		3,002,925	0	0	0	0	0	0	22,005	22,005	0	0	0
B6113001	JASPER	AL		03/01/2017		1,716,310	0	0	0	0	0	0	13,466	13,466	0	0	0
B9042901	MADISON	AL		07/31/2019		977,584	0	0	0	0	0	0	6,239	6,239	0	0	0
C1083005	MCCALLA	AL		11/23/2021		942,500	0	0	0	0	0	0	6,030	6,030	0	0	0
B8101901	MILLBROOK	AL		12/21/2018		810,090	0	0	0	0	0	0	4,780	4,780	0	0	0
B1112901	MOBILE	AL		04/03/2012		492,977	0	0	0	0	0	0	4,940	4,940	0	0	0
B1112903	MOBILE	AL		04/03/2012		438,914	0	0	0	0	0	0	4,398	4,398	0	0	0
B9100701	MOBILE	AL		12/12/2019		612,452	0	0	0	0	0	0	3,949	3,949	0	0	0
C1090701	MOBILE	AL		11/30/2021		3,360,000	0	0	0	0	0	0	21,497	21,497	0	0	0
B2050205	MONTGOMERY	AL		07/27/2012		823,981	0	0	0	0	0	0	8,859	8,859	0	0	0
B3022002	MONTGOMERY	AL		05/15/2013		452,532	0	0	0	0	0	0	4,558	4,558	0	0	0
B9111401	MONTGOMERY	AL		02/28/2020		4,986,347	0	0	0	0	0	0	69,641	69,641	0	0	0
C2040101	OXFORD	AL		06/02/2022		0	0	0	0	0	0	0	1,268,497	1,268,497	0	0	0
B3041602	PELL CITY	AL		07/11/2013		1,288,883	0	0	0	0	0	0	13,083	13,083	0	0	0
B8062002	PRATTVILLE	AL		08/31/2018		525,986	0	0	0	0	0	0	5,181	5,181	0	0	0
B6111503	RAINBOW CITY	AL		02/01/2017		1,543,882	0	0	0	0	0	0	11,697	11,697	0	0	0
C1012501	SARALAND	AL		04/15/2021		1,233,594	0	0	0	0	0	0	73,554	73,554	0	0	0
C1112903	SYLACAUGA	AL		02/10/2022		0	0	0	0	0	0	0	10,003	10,003	0	0	0
C0020505	TUSCALOOSA	AL		04/16/2020		1,998,594	0	0	0	0	0	0	12,597	12,597	0	0	0
C0102703	CONWAY	AR		03/10/2021		781,850	0	0	0	0	0	0	7,055	7,055	0	0	0
B9082607	FAYETTEVILLE	AR		10/15/2019		621,465	0	0	0	0	0	0	4,317	4,317	0	0	0
B9121601	FORT SMITH	AR		03/16/2020		9,318,897	0	0	0	0	0	0	129,056	129,056	0	0	0
C1012702	FORT SMITH	AR		04/09/2021		641,061	0	0	0	0	0	0	3,974	3,974	0	0	0
C0102701	JACKSONVILLE	AR		03/10/2021		366,490	0	0	0	0	0	0	3,308	3,308	0	0	0
C0102702	LITTLE ROCK	AR		03/10/2021		317,629	0	0	0	0	0	0	2,865	2,865	0	0	0
C0102704	LITTLE ROCK	AR		03/10/2021		928,451	0	0	0	0	0	0	8,376	8,376	0	0	0
B0080303	RUSSELLVILLE	AR		09/30/2010		191,525	0	0	0	0	0	0	4,589	4,589	0	0	0
B3031802	APACHE JUNCTION	AZ		06/25/2013		958,154	0	0	0	0	0	0	10,223	10,223	0	0	0
B3052701	APACHE JUNCTION	AZ		08/23/2013		694,760	0	0	0	0	0	0	7,312	7,312	0	0	0
B6121602	APACHE JUNCTION	AZ		03/09/2017		669,474	0	0	0	0	0	0	5,181	5,181	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0103003	APACHE JUNCTION	AZ		01/12/2021		1,095,868	0	0	0	0	0	0	7,498	7,498	0	0	0
C1062901	APACHE JUNCTION	AZ		09/02/2021		1,133,982	0	0	0	0	0	0	6,965	6,965	0	0	0
B5040309	AVONDALE	AZ		02/26/2016		1,475,035	0	0	0	0	0	0	19,069	19,069	0	0	0
C0103004	AVONDALE	AZ		12/30/2020		855,283	0	0	0	0	0	0	5,600	5,600	0	0	0
B7013101	BULLHEAD CITY	AZ		04/13/2017		6,637,186	0	0	0	0	0	0	49,641	49,641	0	0	0
B7051702	BULLHEAD CITY	AZ		08/16/2017		634,584	0	0	0	0	0	0	4,498	4,498	0	0	0
B3012807	CAVE CREEK	AZ		05/29/2013		613,561	0	0	0	0	0	0	6,271	6,271	0	0	0
A8012406	CHANDLER	AZ		03/31/2008		79,236	0	0	0	0	0	0	14,828	14,828	0	0	0
A9042402	CHANDLER	AZ		07/17/2009		35,451	0	0	0	0	0	0	3,215	3,215	0	0	0
A9111302	CHANDLER	AZ		12/29/2009		1,284,055	0	0	0	0	0	0	19,311	19,311	0	0	0
B1052702	CHANDLER	AZ		08/31/2011		128,601	0	0	0	0	0	0	1,142	1,142	0	0	0
B3053002	CHANDLER	AZ		08/22/2013		301,618	0	0	0	0	0	0	5,194	5,194	0	0	0
B3061901	CHANDLER	AZ		08/30/2013		431,302	0	0	0	0	0	0	4,206	4,206	0	0	0
B3100401	CHANDLER	AZ		11/07/2013		443,188	0	0	0	0	0	0	4,721	4,721	0	0	0
B4082606	CHANDLER	AZ		11/19/2014		205,436	0	0	0	0	0	0	1,840	1,840	0	0	0
B8091701	CHANDLER	AZ		11/14/2018		453,588	0	0	0	0	0	0	2,092	2,092	0	0	0
B9060704	CHANDLER	AZ		08/15/2019		1,604,918	0	0	0	0	0	0	10,408	10,408	0	0	0
A7082701	FLAGSTAFF	AZ		10/29/2007		169,044	0	0	0	0	0	0	60,234	60,234	0	0	0
B5020402	FLAGSTAFF	AZ		04/28/2015		470,238	0	0	0	0	0	0	4,119	4,119	0	0	0
B3040903	FOUNTAIN HILLS	AZ		07/15/2013		663,578	0	0	0	0	0	0	6,881	6,881	0	0	0
A4121502	GILBERT	AZ		02/25/2005		230,270	0	0	0	0	0	0	6,013	6,013	0	0	0
A7110201	GILBERT	AZ		02/14/2008		319,376	0	0	0	0	0	0	1,852	1,852	0	0	0
A9031206	GILBERT	AZ		05/29/2009		841,778	0	0	0	0	0	0	12,907	12,907	0	0	0
B1081703	GILBERT	AZ		11/14/2011		764,360	0	0	0	0	0	0	16,224	16,224	0	0	0
B5011303	GILBERT	AZ		04/30/2015		353,562	0	0	0	0	0	0	3,016	3,016	0	0	0
B8080202	GILBERT	AZ		10/12/2018		741,646	0	0	0	0	0	0	3,441	3,441	0	0	0
B9041911	GILBERT	AZ		07/15/2019		357,212	0	0	0	0	0	0	1,545	1,545	0	0	0
C0022103	GILBERT	AZ		04/09/2020		802,095	0	0	0	0	0	0	5,478	5,478	0	0	0
A7073002	GLENDALE	AZ		10/18/2007		1,006,537	0	0	0	0	0	0	2,493	2,493	0	0	0
B0072103	GLENDALE	AZ		09/29/2010		1,146,806	0	0	0	0	0	0	15,782	15,782	0	0	0
B5051803	GLENDALE	AZ		07/09/2015		1,575,296	0	0	0	0	0	0	13,348	13,348	0	0	0
B7031302	GLENDALE	AZ		05/05/2017		1,872,384	0	0	0	0	0	0	13,850	13,850	0	0	0
B8030104	GLENDALE	AZ		05/21/2018		400,963	0	0	0	0	0	0	2,683	2,683	0	0	0
B8111302	GLENDALE	AZ		01/18/2019		285,132	0	0	0	0	0	0	2,678	2,678	0	0	0
B9042601	GLENDALE	AZ		06/21/2019		1,960,062	0	0	0	0	0	0	9,051	9,051	0	0	0
B9042602	GLENDALE	AZ		06/28/2019		950,523	0	0	0	0	0	0	4,477	4,477	0	0	0
C0080302	GLENDALE	AZ		10/20/2020		2,059,843	0	0	0	0	0	0	13,189	13,189	0	0	0
C1071603	GLENDALE	AZ		09/22/2021		812,647	0	0	0	0	0	0	3,630	3,630	0	0	0
B2042403	GOODYEAR	AZ		07/10/2012		533,179	0	0	0	0	0	0	5,574	5,574	0	0	0
C0020702	GOODYEAR	AZ		05/29/2020		1,177,726	0	0	0	0	0	0	8,001	8,001	0	0	0
C0050702	GOODYEAR	AZ		06/12/2020		1,470,175	0	0	0	0	0	0	9,777	9,777	0	0	0
B3060306	LAVEEN	AZ		08/15/2013		678,718	0	0	0	0	0	0	7,141	7,141	0	0	0
B9072901	MARANA	AZ		09/19/2019		355,221	0	0	0	0	0	0	2,443	2,443	0	0	0
A6102707	MARICOPA	AZ		12/14/2006		136,708	0	0	0	0	0	0	6,189	6,189	0	0	0
A3090502	MESA	AZ		12/31/2006		196,084	0	0	0	0	0	0	6,172	6,172	0	0	0
A8032503	MESA	AZ		06/19/2008		123,828	0	0	0	0	0	0	2,023	2,023	0	0	0
B0060201	MESA	AZ		07/15/2010		677,879	0	0	0	0	0	0	13,149	13,149	0	0	0
B1032801	MESA	AZ		05/25/2011		1,022,811	0	0	0	0	0	0	12,868	12,868	0	0	0
B3091201	MESA	AZ		01/10/2014		189,097	0	0	0	0	0	0	2,787	2,787	0	0	0
B4040705	MESA	AZ		06/13/2014		173,624	0	0	0	0	0	0	1,574	1,574	0	0	0
B4051604	MESA	AZ		07/23/2014		525,577	0	0	0	0	0	0	4,954	4,954	0	0	0
B5020205	MESA	AZ		03/16/2015		3,290,218	0	0	0	0	0	0	32,339	32,339	0	0	0
B5111107	MESA	AZ		01/27/2016		897,758	0	0	0	0	0	0	19,694	19,694	0	0	0
B7010501	MESA	AZ		03/01/2017		999,570	0	0	0	0	0	0	8,522	8,522	0	0	0
B8011902	MESA	AZ		03/21/2018		2,042,041	0	0	0	0	0	0	14,676	14,676	0	0	0
B9011702	MESA	AZ		03/21/2019		329,231	0	0	0	0	0	0	2,135	2,135	0	0	0
B9090509	MESA	AZ		12/20/2019		451,502	0	0	0	0	0	0	6,737	6,737	0	0	0
C0011402	MESA	AZ		03/18/2020		4,343,128	0	0	0	0	0	0	20,329	20,329	0	0	0
C0011602	MESA	AZ		03/26/2020		809,616	0	0	0	0	0	0	5,386	5,386	0	0	0
C0022703	MESA	AZ		04/30/2020		851,382	0	0	0	0	0	0	12,298	12,298	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0031213	MESA	AZ		06/16/2020		769,886	0	0	0	0	0	0	7,428	7,428	0	0	0
A8012302	ORO VALLEY	AZ		03/19/2008		133,477	0	0	0	0	0	0	2,108	2,108	0	0	0
A3080401	PEORIA	AZ		10/14/2003		482,859	0	0	0	0	0	0	15,191	15,191	0	0	0
A7021502	PEORIA	AZ		04/24/2007		294,674	0	0	0	0	0	0	5,600	5,600	0	0	0
A7050802	PEORIA	AZ		07/16/2007		166,103	0	0	0	0	0	0	3,043	3,043	0	0	0
B3071804	PEORIA	AZ		11/01/2013		2,351,281	0	0	0	0	0	0	35,558	35,558	0	0	0
B5111103	PEORIA	AZ		02/16/2016		1,016,116	0	0	0	0	0	0	8,215	8,215	0	0	0
B6012902	PEORIA	AZ		03/03/2016		933,318	0	0	0	0	0	0	7,795	7,795	0	0	0
B9070302	PEORIA	AZ		09/12/2019		565,567	0	0	0	0	0	0	3,570	3,570	0	0	0
B9092701	PEORIA	AZ		01/08/2020		5,503,593	0	0	0	0	0	0	60,824	60,824	0	0	0
A3031704	PHOENIX	AZ		05/30/2003		178,073	0	0	0	0	0	0	6,131	6,131	0	0	0
A8030711	PHOENIX	AZ		06/09/2008		316,263	0	0	0	0	0	0	5,203	5,203	0	0	0
B0063007	PHOENIX	AZ		09/02/2010		212,234	0	0	0	0	0	0	5,137	5,137	0	0	0
B0090106	PHOENIX	AZ		11/08/2010		170,195	0	0	0	0	0	0	4,030	4,030	0	0	0
B0102102	PHOENIX	AZ		02/09/2011		455,290	0	0	0	0	0	0	6,136	6,136	0	0	0
B1042901	PHOENIX	AZ		06/28/2011		284,563	0	0	0	0	0	0	3,825	3,825	0	0	0
B2070901	PHOENIX	AZ		08/30/2012		1,513,860	0	0	0	0	0	0	16,314	16,314	0	0	0
B3012808	PHOENIX	AZ		03/29/2013		503,405	0	0	0	0	0	0	5,203	5,203	0	0	0
B3062003	PHOENIX	AZ		09/03/2013		1,048,721	0	0	0	0	0	0	7,055	7,055	0	0	0
B3081304	PHOENIX	AZ		10/24/2013		307,879	0	0	0	0	0	0	4,632	4,632	0	0	0
B3081404	PHOENIX	AZ		10/25/2013		329,299	0	0	0	0	0	0	10,168	10,168	0	0	0
B3081404-1	PHOENIX	AZ		08/08/2017		675,645	0	0	0	0	0	0	20,965	20,965	0	0	0
B3102307	PHOENIX	AZ		01/14/2014		779,873	0	0	0	0	0	0	7,409	7,409	0	0	0
B3111303	PHOENIX	AZ		02/05/2014		110,351	0	0	0	0	0	0	1,166	1,166	0	0	0
B3112705	PHOENIX	AZ		02/13/2014		563,723	0	0	0	0	0	0	8,479	8,479	0	0	0
B4011303	PHOENIX	AZ		02/28/2014		834,134	0	0	0	0	0	0	8,807	8,807	0	0	0
B4020501	PHOENIX	AZ		05/27/2014		281,118	0	0	0	0	0	0	4,179	4,179	0	0	0
B4050103	PHOENIX	AZ		07/28/2014		422,833	0	0	0	0	0	0	11,579	11,579	0	0	0
B4110701	PHOENIX	AZ		01/21/2015		244,442	0	0	0	0	0	0	2,239	2,239	0	0	0
B5040310	PHOENIX	AZ		06/19/2015		1,751,976	0	0	0	0	0	0	16,498	16,498	0	0	0
B5073001	PHOENIX	AZ		10/02/2015		541,222	0	0	0	0	0	0	7,010	7,010	0	0	0
B5111102	PHOENIX	AZ		05/02/2016		836,708	0	0	0	0	0	0	6,810	6,810	0	0	0
B6030806	PHOENIX	AZ		10/06/2016		469,581	0	0	0	0	0	0	3,601	3,601	0	0	0
B6041501	PHOENIX	AZ		06/07/2016		904,511	0	0	0	0	0	0	7,368	7,368	0	0	0
B6052007	PHOENIX	AZ		08/19/2016		1,666,266	0	0	0	0	0	0	14,209	14,209	0	0	0
B6092901	PHOENIX	AZ		01/03/2017		1,063,775	0	0	0	0	0	0	8,567	8,567	0	0	0
B6111006	PHOENIX	AZ		01/12/2017		1,720,608	0	0	0	0	0	0	12,007	12,007	0	0	0
B6111008	PHOENIX	AZ		01/19/2017		7,396,708	0	0	0	0	0	0	59,555	59,555	0	0	0
B6111008-1	PHOENIX	AZ		12/20/2021		2,500,000	0	0	0	0	0	0	19,047	19,047	0	0	0
B6111009	PHOENIX	AZ		01/24/2017		1,106,336	0	0	0	0	0	0	8,909	8,909	0	0	0
B7120101	PHOENIX	AZ		02/09/2018		1,148,213	0	0	0	0	0	0	8,183	8,183	0	0	0
B8010202	PHOENIX	AZ		02/15/2018		565,257	0	0	0	0	0	0	2,847	2,847	0	0	0
B8010203	PHOENIX	AZ		02/20/2018		448,196	0	0	0	0	0	0	2,257	2,257	0	0	0
B8011903	PHOENIX	AZ		03/20/2018		503,704	0	0	0	0	0	0	3,620	3,620	0	0	0
B8013105	PHOENIX	AZ		04/30/2018		1,758,562	0	0	0	0	0	0	12,198	12,198	0	0	0
B8040902	PHOENIX	AZ		07/31/2018		335,372	0	0	0	0	0	0	3,328	3,328	0	0	0
B8041902	PHOENIX	AZ		06/29/2018		1,945,618	0	0	0	0	0	0	18,626	18,626	0	0	0
B8042502	PHOENIX	AZ		07/12/2018		1,502,512	0	0	0	0	0	0	10,230	10,230	0	0	0
B8110101	PHOENIX	AZ		01/17/2019		259,429	0	0	0	0	0	0	2,395	2,395	0	0	0
B9051503	PHOENIX	AZ		07/19/2019		604,854	0	0	0	0	0	0	3,829	3,829	0	0	0
B9060501	PHOENIX	AZ		08/09/2019		510,784	0	0	0	0	0	0	3,318	3,318	0	0	0
B9061402	PHOENIX	AZ		08/15/2019		1,275,349	0	0	0	0	0	0	11,660	11,660	0	0	0
B9090506	PHOENIX	AZ		12/20/2019		632,117	0	0	0	0	0	0	9,430	9,430	0	0	0
B9090508	PHOENIX	AZ		12/20/2019		496,650	0	0	0	0	0	0	7,411	7,411	0	0	0
B9091603	PHOENIX	AZ		11/25/2019		928,489	0	0	0	0	0	0	6,214	6,214	0	0	0
B9110603	PHOENIX	AZ		02/05/2020		742,808	0	0	0	0	0	0	4,891	4,891	0	0	0
C0011502	PHOENIX	AZ		05/01/2020		1,760,579	0	0	0	0	0	0	11,584	11,584	0	0	0
C0011503	PHOENIX	AZ		05/29/2020		915,770	0	0	0	0	0	0	6,026	6,026	0	0	0
C0020701	PHOENIX	AZ		04/02/2020		1,215,864	0	0	0	0	0	0	8,306	8,306	0	0	0
C0051401	PHOENIX	AZ		07/30/2020		467,281	0	0	0	0	0	0	6,480	6,480	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0092501	PHOENIX	AZ		11/18/2020		780,296	0	0	0	0	0	0	5,138	5,138	0	0	0
C0111002	PHOENIX	AZ		12/18/2020		1,379,975	0	0	0	0	0	0	9,336	9,336	0	0	0
C0111301	PHOENIX	AZ		12/31/2020		5,246,072	0	0	0	0	0	0	34,911	34,911	0	0	0
C0122801	PHOENIX	AZ		03/11/2021		620,248	0	0	0	0	0	0	3,804	3,804	0	0	0
C1011210	PHOENIX	AZ		04/19/2021		2,076,519	0	0	0	0	0	0	13,091	13,091	0	0	0
C1070604	PHOENIX	AZ		09/10/2021		7,937,883	0	0	0	0	0	0	48,744	48,744	0	0	0
C1080202	PHOENIX	AZ		10/15/2021		562,133	0	0	0	0	0	0	2,665	2,665	0	0	0
C1092404	PHOENIX	AZ		12/15/2021		4,100,000	0	0	0	0	0	0	17,045	17,045	0	0	0
C1092702	PHOENIX	AZ		12/21/2021		700,000	0	0	0	0	0	0	4,544	4,544	0	0	0
C1092703	PHOENIX	AZ		12/21/2021		600,000	0	0	0	0	0	0	4,030	4,030	0	0	0
C1101502	PHOENIX	AZ		12/15/2021		1,800,000	0	0	0	0	0	0	7,356	7,356	0	0	0
C1122301	PHOENIX	AZ		02/16/2022		0	0	0	0	0	0	0	55,859	55,859	0	0	0
C2012008	PHOENIX	AZ		03/31/2022		0	0	0	0	0	0	0	7,427	7,427	0	0	0
C2031802	PHOENIX	AZ		05/19/2022		0	0	0	0	0	0	0	8,868	8,868	0	0	0
B9091711	PRESCOTT	AZ		12/12/2019		1,008,831	0	0	0	0	0	0	4,606	4,606	0	0	0
C1072701	PRESCOTT	AZ		09/13/2021		851,183	0	0	0	0	0	0	4,140	4,140	0	0	0
C1092704	PRESCOTT	AZ		12/21/2021		4,200,000	0	0	0	0	0	0	18,384	18,384	0	0	0
B7112201	QUEEN CREEK	AZ		01/26/2018		660,028	0	0	0	0	0	0	4,597	4,597	0	0	0
A6110301	SCOTTSDALE	AZ		01/04/2007		272,445	0	0	0	0	0	0	2,535	2,535	0	0	0
B0081004	SCOTTSDALE	AZ		06/24/2011		718,124	0	0	0	0	0	0	6,529	6,529	0	0	0
B0081005	SCOTTSDALE	AZ		12/15/2010		297,142	0	0	0	0	0	0	2,664	2,664	0	0	0
B3101005	SCOTTSDALE	AZ		12/20/2013		185,140	0	0	0	0	0	0	1,939	1,939	0	0	0
B4031102	SCOTTSDALE	AZ		06/02/2014		434,910	0	0	0	0	0	0	4,034	4,034	0	0	0
B4032002	SCOTTSDALE	AZ		12/02/2014		744,109	0	0	0	0	0	0	6,380	6,380	0	0	0
B4040103	SCOTTSDALE	AZ		06/24/2014		489,403	0	0	0	0	0	0	4,564	4,564	0	0	0
B4081801	SCOTTSDALE	AZ		11/19/2014		192,235	0	0	0	0	0	0	1,722	1,722	0	0	0
B4111303	SCOTTSDALE	AZ		04/30/2015		1,080,711	0	0	0	0	0	0	9,234	9,234	0	0	0
B4111303-1	SCOTTSDALE	AZ		06/15/2021		845,280	0	0	0	0	0	0	4,516	4,516	0	0	0
B5042802	SCOTTSDALE	AZ		08/20/2015		2,431,007	0	0	0	0	0	0	20,720	20,720	0	0	0
B5042802-1	SCOTTSDALE	AZ		03/30/2018		812,103	0	0	0	0	0	0	6,878	6,878	0	0	0
B5111101	SCOTTSDALE	AZ		05/02/2016		193,087	0	0	0	0	0	0	1,571	1,571	0	0	0
B6030803	SCOTTSDALE	AZ		06/29/2016		472,967	0	0	0	0	0	0	3,726	3,726	0	0	0
B6072105	SCOTTSDALE	AZ		10/11/2016		218,248	0	0	0	0	0	0	2,695	2,695	0	0	0
B6111015	SCOTTSDALE	AZ		03/01/2017		1,938,437	0	0	0	0	0	0	14,794	14,794	0	0	0
B7032301	SCOTTSDALE	AZ		06/01/2017		1,360,015	0	0	0	0	0	0	18,055	18,055	0	0	0
B7042003	SCOTTSDALE	AZ		07/10/2017		1,091,702	0	0	0	0	0	0	8,401	8,401	0	0	0
B7072605	SCOTTSDALE	AZ		10/06/2017		649,085	0	0	0	0	0	0	8,063	8,063	0	0	0
B7092503	SCOTTSDALE	AZ		11/28/2017		699,780	0	0	0	0	0	0	5,154	5,154	0	0	0
B8011504	SCOTTSDALE	AZ		04/17/2018		434,749	0	0	0	0	0	0	3,062	3,062	0	0	0
B8041903	SCOTTSDALE	AZ		06/29/2018		1,675,802	0	0	0	0	0	0	8,099	8,099	0	0	0
B8090508	SCOTTSDALE	AZ		11/06/2018		963,580	0	0	0	0	0	0	6,306	6,306	0	0	0
B9013104	SCOTTSDALE	AZ		04/11/2019		522,928	0	0	0	0	0	0	3,291	3,291	0	0	0
B9013106	SCOTTSDALE	AZ		04/11/2019		749,533	0	0	0	0	0	0	4,717	4,717	0	0	0
B9052301	SCOTTSDALE	AZ		07/18/2019		819,322	0	0	0	0	0	0	5,354	5,354	0	0	0
B9061802	SCOTTSDALE	AZ		09/11/2019		498,680	0	0	0	0	0	0	3,271	3,271	0	0	0
C0031214	SCOTTSDALE	AZ		08/12/2020		726,399	0	0	0	0	0	0	4,938	4,938	0	0	0
C0060902	SCOTTSDALE	AZ		08/12/2020		782,464	0	0	0	0	0	0	5,150	5,150	0	0	0
C0102002	SCOTTSDALE	AZ		12/18/2020		999,427	0	0	0	0	0	0	6,332	6,332	0	0	0
C1010603	SCOTTSDALE	AZ		05/28/2021		1,927,233	0	0	0	0	0	0	12,498	12,498	0	0	0
C1081206	SCOTTSDALE	AZ		10/08/2021		713,557	0	0	0	0	0	0	4,437	4,437	0	0	0
C2011103	SCOTTSDALE	AZ		03/15/2022		0	0	0	0	0	0	0	8,943	8,943	0	0	0
C2040801	SCOTTSDALE	AZ		06/07/2022		0	0	0	0	0	0	0	10,346,127	10,346,127	0	0	0
B5040305	SEDONA	AZ		06/11/2015		819,107	0	0	0	0	0	0	7,249	7,249	0	0	0
B5111104	SHOW LOW	AZ		01/26/2016		545,709	0	0	0	0	0	0	4,983	4,983	0	0	0
A8022221	SUN CITY	AZ		04/24/2008		309,360	0	0	0	0	0	0	4,841	4,841	0	0	0
B4080101	SURPRISE	AZ		09/26/2014		1,884,669	0	0	0	0	0	0	17,314	17,314	0	0	0
B8071203	SURPRISE	AZ		09/05/2018		626,853	0	0	0	0	0	0	4,217	4,217	0	0	0
A8021506	TEMPE	AZ		05/05/2008		42,212	0	0	0	0	0	0	706	706	0	0	0
A8111101	TEMPE	AZ		01/20/2009		343,490	0	0	0	0	0	0	5,296	5,296	0	0	0
B1020102	TEMPE	AZ		04/04/2011		290,408	0	0	0	0	0	0	5,182	5,182	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1102704	TEMPE	AZ		01/03/2012		564,113	0	0	0	0	0	0	7,350	7,350	0	0	0
B3101503	TEMPE	AZ		04/01/2014		766,192	0	0	0	0	0	0	7,206	7,206	0	0	0
B4102701	TEMPE	AZ		01/09/2015		374,227	0	0	0	0	0	0	3,306	3,306	0	0	0
B5031905	TEMPE	AZ		05/28/2015		355,946	0	0	0	0	0	0	4,454	4,454	0	0	0
B5032502	TEMPE	AZ		09/01/2015		1,171,728	0	0	0	0	0	0	7,299	7,299	0	0	0
B5042803	TEMPE	AZ		07/22/2015		903,523	0	0	0	0	0	0	5,473	5,473	0	0	0
B5071301	TEMPE	AZ		01/19/2016		450,815	0	0	0	0	0	0	3,671	3,671	0	0	0
B5092207	TEMPE	AZ		01/15/2016		493,615	0	0	0	0	0	0	4,072	4,072	0	0	0
B6011202	TEMPE	AZ		03/24/2016		457,606	0	0	0	0	0	0	3,823	3,823	0	0	0
B8041901	TEMPE	AZ		06/21/2018		306,434	0	0	0	0	0	0	2,038	2,038	0	0	0
B8051701	TEMPE	AZ		08/09/2018		553,940	0	0	0	0	0	0	3,637	3,637	0	0	0
B9090301	TEMPE	AZ		11/07/2019		778,140	0	0	0	0	0	0	5,177	5,177	0	0	0
B9101702	TEMPE	AZ		01/15/2020		1,833,600	0	0	0	0	0	0	12,324	12,324	0	0	0
C0031212	TEMPE	AZ		06/16/2020		892,544	0	0	0	0	0	0	8,614	8,614	0	0	0
C0070206	TEMPE	AZ		09/15/2020		583,289	0	0	0	0	0	0	3,758	3,758	0	0	0
C1071401	TEMPE	AZ		09/29/2021		554,066	0	0	0	0	0	0	3,461	3,461	0	0	0
C1100801	TEMPE	AZ		12/13/2021		1,875,000	0	0	0	0	0	0	8,068	8,068	0	0	0
A7052101	TUCSON	AZ		08/10/2007		191,286	0	0	0	0	0	0	3,446	3,446	0	0	0
A7090301	TUCSON	AZ		10/26/2007		392,359	0	0	0	0	0	0	4,164	4,164	0	0	0
A8022802	TUCSON	AZ		05/29/2008		387,172	0	0	0	0	0	0	6,237	6,237	0	0	0
A8081906	TUCSON	AZ		09/15/2008		1,350,331	0	0	0	0	0	0	13,651	13,651	0	0	0
A8090302	TUCSON	AZ		11/13/2008		124,509	0	0	0	0	0	0	15,187	15,187	0	0	0
A9111601	TUCSON	AZ		01/19/2010		98,996	0	0	0	0	0	0	2,592	2,592	0	0	0
B1030901	TUCSON	AZ		04/29/2011		336,733	0	0	0	0	0	0	7,592	7,592	0	0	0
B1101003	TUCSON	AZ		12/28/2011		527,030	0	0	0	0	0	0	11,150	11,150	0	0	0
B2031306	TUCSON	AZ		06/15/2012		161,606	0	0	0	0	0	0	1,666	1,666	0	0	0
B2061101	TUCSON	AZ		08/14/2012		312,827	0	0	0	0	0	0	5,673	5,673	0	0	0
B2101001	TUCSON	AZ		12/19/2012		666,964	0	0	0	0	0	0	11,780	11,780	0	0	0
B2112903	TUCSON	AZ		02/01/2013		857,429	0	0	0	0	0	0	14,454	14,454	0	0	0
B3030109	TUCSON	AZ		06/12/2013		224,461	0	0	0	0	0	0	7,487	7,487	0	0	0
B3071702	TUCSON	AZ		10/08/2013		78,079	0	0	0	0	0	0	2,386	2,386	0	0	0
B4031101	TUCSON	AZ		05/19/2014		274,117	0	0	0	0	0	0	2,415	2,415	0	0	0
B4072801	TUCSON	AZ		11/21/2014		120,025	0	0	0	0	0	0	1,706	1,706	0	0	0
B4120911	TUCSON	AZ		02/19/2015		131,140	0	0	0	0	0	0	1,164	1,164	0	0	0
B5033001	TUCSON	AZ		06/23/2015		424,396	0	0	0	0	0	0	4,049	4,049	0	0	0
B7100606	TUCSON	AZ		01/31/2018		782,078	0	0	0	0	0	0	5,689	5,689	0	0	0
B8120403	TUCSON	AZ		02/27/2019		266,923	0	0	0	0	0	0	1,689	1,689	0	0	0
B9112701	TUCSON	AZ		02/18/2020		1,543,860	0	0	0	0	0	0	14,198	14,198	0	0	0
C0040801	TUCSON	AZ		05/29/2020		736,373	0	0	0	0	0	0	6,812	6,812	0	0	0
WC001003	TUCSON	AZ		04/29/2020		4,250,000	0	0	0	0	0	0	12,820	12,820	0	0	0
B4120504	YUMA	AZ		01/22/2015		437,084	0	0	0	0	0	0	3,847	3,847	0	0	0
B7112701	AGOURA HILLS	CA		01/22/2018		1,440,886	0	0	0	0	0	0	10,081	10,081	0	0	0
B1063012	ALAMEDA	CA		09/01/2011		318,919	0	0	0	0	0	0	6,116	6,116	0	0	0
C1031702	ALAMEDA	CA		06/01/2021		5,916,192	0	0	0	0	0	0	36,905	36,905	0	0	0
C1081301	ALAMEDA	CA		10/27/2021		4,438,240	0	0	0	0	0	0	29,026	29,026	0	0	0
A8020810	ALHAMBRA	CA		03/31/2008		772,605	0	0	0	0	0	0	7,980	7,980	0	0	0
B3102306	ALHAMBRA	CA		01/15/2014		1,946,066	0	0	0	0	0	0	17,392	17,392	0	0	0
B7022401	ALHAMBRA	CA		05/30/2017		11,148,501	0	0	0	0	0	0	58,989	58,989	0	0	0
B8012304	ALISO VIEJO	CA		03/26/2018		8,933,597	0	0	0	0	0	0	44,733	44,733	0	0	0
B2091403	ALTADENA	CA		12/13/2012		76,168	0	0	0	0	0	0	17,635	17,635	0	0	0
C0012201	AMERICAN CANYON	CA		03/11/2020		1,965,443	0	0	0	0	0	0	9,389	9,389	0	0	0
A5051008	ANAHEIM	CA		08/18/2005		80,015	0	0	0	0	0	0	3,158	3,158	0	0	0
B3051603	ANAHEIM	CA		08/12/2013		1,508,491	0	0	0	0	0	0	15,701	15,701	0	0	0
B4040102	ANAHEIM	CA		05/23/2014		924,847	0	0	0	0	0	0	8,398	8,398	0	0	0
B4110708	ANAHEIM	CA		02/06/2015		406,516	0	0	0	0	0	0	3,698	3,698	0	0	0
B6030206	ANAHEIM	CA		03/31/2016		5,482,265	0	0	0	0	0	0	45,247	45,247	0	0	0
B8012306	ANAHEIM	CA		03/29/2018		607,708	0	0	0	0	0	0	2,889	2,889	0	0	0
B8021602	ANAHEIM	CA		04/20/2018		735,832	0	0	0	0	0	0	5,029	5,029	0	0	0
B8021603	ANAHEIM	CA		04/20/2018		298,926	0	0	0	0	0	0	2,044	2,044	0	0	0
C0011601	ANAHEIM	CA		03/16/2020		2,807,341	0	0	0	0	0	0	18,376	18,376	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0031807	ANAHEIM	CA		06/16/2020		1,551,851	0	0	0	0	0	0	10,320	10,320	0	0	0
C0110601	ANAHEIM	CA		01/22/2021		1,526,396	0	0	0	0	0	0	10,441	10,441	0	0	0
C0110602	ANAHEIM	CA		01/22/2021		2,015,619	0	0	0	0	0	0	13,790	13,790	0	0	0
C0121103	ANAHEIM	CA		02/18/2021		879,411	0	0	0	0	0	0	5,794	5,794	0	0	0
B1040803	ANTIOCH	CA		08/17/2011		419,702	0	0	0	0	0	0	5,257	5,257	0	0	0
B5021710	ANTIOCH	CA		04/29/2015		1,586,163	0	0	0	0	0	0	15,504	15,504	0	0	0
B5050406	ANTIOCH	CA		08/13/2015		1,120,419	0	0	0	0	0	0	9,431	9,431	0	0	0
B5050406-1	ANTIOCH	CA		09/26/2019		960,492	0	0	0	0	0	0	8,085	8,085	0	0	0
C0030406	ANTIOCH	CA		05/14/2020		828,831	0	0	0	0	0	0	5,722	5,722	0	0	0
A7082904	APPLE VALLEY	CA		10/25/2007		78,023	0	0	0	0	0	0	2,770	2,770	0	0	0
A9030422	APPLE VALLEY	CA		05/18/2009		139,574	0	0	0	0	0	0	2,075	2,075	0	0	0
B9110803	APPLE VALLEY	CA		01/28/2020		743,925	0	0	0	0	0	0	4,927	4,927	0	0	0
C0061502	APPLE VALLEY	CA		08/20/2020		4,111,156	0	0	0	0	0	0	27,043	27,043	0	0	0
C1081603	APPLE VALLEY	CA		10/22/2021		1,145,989	0	0	0	0	0	0	7,753	7,753	0	0	0
C1092805	APPLE VALLEY	CA		12/10/2021		1,850,000	0	0	0	0	0	0	7,961	7,961	0	0	0
C0103002	AROMAS	CA		01/20/2021		2,791,737	0	0	0	0	0	0	27,746	27,746	0	0	0
B9032501	ARROYO GRANDE	CA		06/28/2019		5,053,286	0	0	0	0	0	0	32,181	32,181	0	0	0
C1031802	ARROYO GRANDE	CA		05/27/2021		1,246,785	0	0	0	0	0	0	5,677	5,677	0	0	0
C1031802-1	ARROYO GRANDE	CA		06/21/2022		0	0	0	0	0	0	0	1,731,092	1,731,092	0	0	0
A6113004	ARTESIA	CA		02/12/2007		543,062	0	0	0	0	0	0	10,794	10,794	0	0	0
A6113004-1	ARTESIA	CA		03/17/2020		308,612	0	0	0	0	0	0	4,168	4,168	0	0	0
B6071802	ARTESIA	CA		09/19/2016		629,336	0	0	0	0	0	0	7,822	7,822	0	0	0
A8021406	ATASCADERO	CA		04/25/2008		613,115	0	0	0	0	0	0	10,188	10,188	0	0	0
B8052903	ATASCADERO	CA		08/23/2018		564,458	0	0	0	0	0	0	3,709	3,709	0	0	0
C0062503	ATASCADERO	CA		09/15/2020		1,692,405	0	0	0	0	0	0	10,718	10,718	0	0	0
W8111401	ATASCADERO	CA		01/11/2019		4,453,088	0	0	0	0	0	0	14,958	14,958	0	0	0
B9091303	AUBURN	CA		12/06/2019		377,448	0	0	0	0	0	0	2,513	2,513	0	0	0
A7031406	AVILA BEACH	CA		08/10/2007		474,111	0	0	0	0	0	0	5,058	5,058	0	0	0
A7031407	AVILA BEACH	CA		08/10/2007		196,711	0	0	0	0	0	0	2,099	2,099	0	0	0
A7031408	AVILA BEACH	CA		08/10/2007		159,248	0	0	0	0	0	0	1,698	1,698	0	0	0
A7031409	AVILA BEACH	CA		08/10/2007		309,156	0	0	0	0	0	0	3,298	3,298	0	0	0
A7031410	AVILA BEACH	CA		08/10/2007		207,996	0	0	0	0	0	0	2,220	2,220	0	0	0
B4030503	AZUSA	CA		05/22/2014		796,344	0	0	0	0	0	0	7,318	7,318	0	0	0
B5013004	AZUSA	CA		04/06/2015		424,188	0	0	0	0	0	0	6,076	6,076	0	0	0
A6120801	BAKERSFIELD	CA		03/28/2007		891,367	0	0	0	0	0	0	16,180	16,180	0	0	0
A8021504	BAKERSFIELD	CA		11/05/2008		1,015,630	0	0	0	0	0	0	15,611	15,611	0	0	0
B0040803	BAKERSFIELD	CA		07/01/2010		153,134	0	0	0	0	0	0	2,124	2,124	0	0	0
B2101504	BAKERSFIELD	CA		01/03/2013		193,836	0	0	0	0	0	0	3,303	3,303	0	0	0
B3052806	BAKERSFIELD	CA		08/15/2013		485,587	0	0	0	0	0	0	5,000	5,000	0	0	0
B3101004	BAKERSFIELD	CA		01/30/2014		1,846,618	0	0	0	0	0	0	19,194	19,194	0	0	0
B6111013	BAKERSFIELD	CA		02/01/2017		1,101,542	0	0	0	0	0	0	12,682	12,682	0	0	0
B8012302	BAKERSFIELD	CA		04/18/2018		6,188,697	0	0	0	0	0	0	35,638	35,638	0	0	0
C0021402	BAKERSFIELD	CA		04/23/2020		1,657,555	0	0	0	0	0	0	11,686	11,686	0	0	0
C0021905	BAKERSFIELD	CA		05/28/2020		2,363,753	0	0	0	0	0	0	16,057	16,057	0	0	0
C1071402	BAKERSFIELD	CA		09/29/2021		522,092	0	0	0	0	0	0	4,483	4,483	0	0	0
C1110903	BAKERSFIELD	CA		02/02/2022		0	0	0	0	0	0	0	9,628	9,628	0	0	0
C2040103	BAKERSFIELD	CA		06/13/2022		0	0	0	0	0	0	0	647,192	647,192	0	0	0
A9101304	BALDWIN PARK	CA		12/16/2009		297,373	0	0	0	0	0	0	6,989	6,989	0	0	0
A5091302	BARSTOW	CA		12/31/2006		215,803	0	0	0	0	0	0	4,921	4,921	0	0	0
B9052801	BELL	CA		07/30/2019		250,841	0	0	0	0	0	0	1,639	1,639	0	0	0
B1010501	BELL GARDENS	CA		03/25/2011		387,964	0	0	0	0	0	0	8,984	8,984	0	0	0
A9112002	BERKELEY	CA		03/18/2010		302,606	0	0	0	0	0	0	7,492	7,492	0	0	0
B3012504	BERKELEY	CA		03/26/2013		318,711	0	0	0	0	0	0	3,329	3,329	0	0	0
B3031303	BERKELEY	CA		06/03/2013		394,971	0	0	0	0	0	0	4,036	4,036	0	0	0
C0032602	BERKELEY	CA		06/23/2020		483,876	0	0	0	0	0	0	3,015	3,015	0	0	0
A8011401	BERMUDA DUNES	CA		03/12/2008		858,344	0	0	0	0	0	0	8,306	8,306	0	0	0
B1092602	BEVERLY HILLS	CA		12/08/2011		1,317,749	0	0	0	0	0	0	16,973	16,973	0	0	0
C0113002	BEVERLY HILLS	CA		02/05/2021		15,769,503	0	0	0	0	0	0	103,855	103,855	0	0	0
C0120303	BIG BEAR LAKE	CA		02/16/2021		1,193,493	0	0	0	0	0	0	7,861	7,861	0	0	0
B6012604	BREA	CA		04/01/2016		2,946,893	0	0	0	0	0	0	27,868	27,868	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6101803	BREA	CA		12/16/2016		673,118	0	0	0	0	0	0	13,332	13,332	0	0	0
C0050101	BREA	CA		07/17/2020		6,202,241	0	0	0	0	0	0	41,688	41,688	0	0	0
C1061101	BREA	CA		08/17/2021		7,167,025	0	0	0	0	0	0	44,240	44,240	0	0	0
C1100501	BREA	CA		12/16/2021		5,315,000	0	0	0	0	0	0	22,871	22,871	0	0	0
A8092402	BRENTWOOD	CA		12/01/2008		1,393,847	0	0	0	0	0	0	20,699	20,699	0	0	0
B6041504	BRENTWOOD	CA		07/19/2016		1,734,045	0	0	0	0	0	0	14,317	14,317	0	0	0
C2020404	BRENTWOOD	CA		04/12/2022		0	0	0	0	0	0	0	16,683	16,683	0	0	0
C2071302	BRENTWOOD	CA		08/26/2022		0	0	0	0	0	0	0	4,784,850	4,784,850	0	0	0
C0100704	BUELLTON	CA		01/12/2021		607,320	0	0	0	0	0	0	3,955	3,955	0	0	0
B1040105	BUENA PARK	CA		08/15/2011		1,143,908	0	0	0	0	0	0	15,148	15,148	0	0	0
A3031307	BURBANK	CA		06/10/2003		5,706	0	0	0	0	0	0	946	946	0	0	0
B0062902	BURBANK	CA		09/02/2010		749,040	0	0	0	0	0	0	10,309	10,309	0	0	0
B0071411	BURBANK	CA		10/07/2010		231,252	0	0	0	0	0	0	3,103	3,103	0	0	0
B1012601	BURBANK	CA		03/15/2011		502,143	0	0	0	0	0	0	10,368	10,368	0	0	0
B6102501	BURBANK	CA		02/01/2017		2,224,075	0	0	0	0	0	0	16,455	16,455	0	0	0
B8080802	BURBANK	CA		09/27/2018		394,445	0	0	0	0	0	0	2,613	2,613	0	0	0
A4072704	BURLINGAME	CA		10/07/2004		1,130,444	0	0	0	0	0	0	30,033	30,033	0	0	0
A4072704-1	BURLINGAME	CA		11/21/2016		315,940	0	0	0	0	0	0	8,397	8,397	0	0	0
A8082904	BURLINGAME	CA		11/10/2008		3,568,220	0	0	0	0	0	0	35,167	35,167	0	0	0
B3062701	BURLINGAME	CA		08/29/2013		1,166,164	0	0	0	0	0	0	7,655	7,655	0	0	0
B3062701-1	BURLINGAME	CA		04/03/2017		296,850	0	0	0	0	0	0	1,964	1,964	0	0	0
B8062701	BURLINGAME	CA		09/19/2018		1,106,317	0	0	0	0	0	0	4,960	4,960	0	0	0
B8062702	BURLINGAME	CA		09/19/2018		3,652,207	0	0	0	0	0	0	16,375	16,375	0	0	0
B9060302	BURLINGAME	CA		08/12/2019		1,101,274	0	0	0	0	0	0	5,133	5,133	0	0	0
B9060303	BURLINGAME	CA		08/12/2019		1,651,911	0	0	0	0	0	0	7,700	7,700	0	0	0
C1060401	CALIFORNIA CITY	CA		08/04/2021		516,901	0	0	0	0	0	0	3,191	3,191	0	0	0
B2082105	CAMARILLO	CA		11/30/2012		1,174,537	0	0	0	0	0	0	12,769	12,769	0	0	0
B4031003	CAMARILLO	CA		06/02/2014		690,360	0	0	0	0	0	0	6,401	6,401	0	0	0
C0101501	CAMARILLO	CA		12/30/2020		741,899	0	0	0	0	0	0	4,857	4,857	0	0	0
C2031403	CAMERON PARK	CA		05/23/2022		0	0	0	0	0	0	0	4,518	4,518	0	0	0
B6010802	CAMPBELL	CA		03/31/2016		1,806,483	0	0	0	0	0	0	15,085	15,085	0	0	0
B6051001	CAMPBELL	CA		07/13/2016		605,912	0	0	0	0	0	0	12,799	12,799	0	0	0
B6121601	CAMPBELL	CA		04/28/2017		2,432,241	0	0	0	0	0	0	18,448	18,448	0	0	0
B2031311	CANOGA PARK	CA		07/06/2012		311,227	0	0	0	0	0	0	5,594	5,594	0	0	0
B5091801	CANOGA PARK	CA		11/24/2015		1,382,422	0	0	0	0	0	0	10,598	10,598	0	0	0
C1071902	CANYON LAKE	CA		09/24/2021		1,030,819	0	0	0	0	0	0	6,440	6,440	0	0	0
C1102603	CAPISTRANO BEACH	CA		01/13/2022		0	0	0	0	0	0	0	3,671	3,671	0	0	0
B5090303	CARLSBAD	CA		11/12/2015		1,952,066	0	0	0	0	0	0	15,663	15,663	0	0	0
B6051102	CARLSBAD	CA		06/30/2016		717,948	0	0	0	0	0	0	9,132	9,132	0	0	0
B9051001	CARLSBAD	CA		07/18/2019		533,187	0	0	0	0	0	0	3,484	3,484	0	0	0
C1030901	CARLSBAD	CA		05/20/2021		1,865,474	0	0	0	0	0	0	11,896	11,896	0	0	0
B7110901	CARMEL	CA		01/26/2018		255,272	0	0	0	0	0	0	2,734	2,734	0	0	0
C1042102	CARMEL	CA		07/08/2021		858,064	0	0	0	0	0	0	5,508	5,508	0	0	0
A3091001	CARMICHAEL	CA		12/03/2003		391,545	0	0	0	0	0	0	11,660	11,660	0	0	0
A3051404	CARSON	CA		12/31/2006		32,466	0	0	0	0	0	0	4,828	4,828	0	0	0
A7102601	CARSON	CA		01/17/2008		245,174	0	0	0	0	0	0	4,256	4,256	0	0	0
B0061405	CARSON	CA		08/31/2010		891,842	0	0	0	0	0	0	12,751	12,751	0	0	0
B2082102	CARSON	CA		10/31/2012		363,761	0	0	0	0	0	0	5,966	5,966	0	0	0
B7050101	CARSON	CA		07/25/2017		1,599,760	0	0	0	0	0	0	29,678	29,678	0	0	0
B5122102	CASTAIC	CA		03/17/2016		786,497	0	0	0	0	0	0	6,400	6,400	0	0	0
B6070805	CASTAIC	CA		10/11/2016		216,074	0	0	0	0	0	0	2,666	2,666	0	0	0
A2082603	CASTRO VALLEY	CA		12/31/2006		100,432	0	0	0	0	0	0	25,351	25,351	0	0	0
A6100302	CASTRO VALLEY	CA		12/19/2006		416,137	0	0	0	0	0	0	18,146	18,146	0	0	0
B5060701	CATHEDRAL CITY	CA		08/12/2015		1,285,826	0	0	0	0	0	0	11,238	11,238	0	0	0
B9121102	CATHEDRAL CITY	CA		03/11/2020		673,288	0	0	0	0	0	0	4,269	4,269	0	0	0
C1051301	CATHEDRAL CITY	CA		07/09/2021		996,686	0	0	0	0	0	0	5,978	5,978	0	0	0
B7011101	CAYUCOS	CA		03/09/2017		768,642	0	0	0	0	0	0	4,042	4,042	0	0	0
A3060403	CERRITOS	CA		09/04/2003		90,763	0	0	0	0	0	0	12,175	12,175	0	0	0
C0102304	CERRITOS	CA		12/03/2020		2,039,778	0	0	0	0	0	0	13,355	13,355	0	0	0
B0050401	CHATSWORTH	CA		07/15/2010		799,558	0	0	0	0	0	0	19,987	19,987	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0051205	CHATSWORTH	CA		07/27/2010		579,216	0	0	0	0	0	0	7,943	7,943	0	0	0
B0063003	CHATSWORTH	CA		10/29/2010		665,755	0	0	0	0	0	0	8,624	8,624	0	0	0
B0071207	CHATSWORTH	CA		11/15/2010		900,629	0	0	0	0	0	0	10,672	10,672	0	0	0
B0080606	CHATSWORTH	CA		11/10/2010		74,125	0	0	0	0	0	0	7,661	7,661	0	0	0
B1061403	CHATSWORTH	CA		08/18/2011		570,231	0	0	0	0	0	0	12,332	12,332	0	0	0
B2052305	CHATSWORTH	CA		08/16/2012		565,787	0	0	0	0	0	0	10,102	10,102	0	0	0
B2102604	CHATSWORTH	CA		01/10/2013		317,314	0	0	0	0	0	0	5,365	5,365	0	0	0
B3052802	CHATSWORTH	CA		08/06/2013		774,479	0	0	0	0	0	0	25,350	25,350	0	0	0
B5073002	CHATSWORTH	CA		09/29/2015		1,467,114	0	0	0	0	0	0	12,740	12,740	0	0	0
A7111202	CHICO	CA		01/17/2008		42,330	0	0	0	0	0	0	9,110	9,110	0	0	0
B3070805	CHICO	CA		10/02/2013		126,496	0	0	0	0	0	0	1,917	1,917	0	0	0
B4060504	CHICO	CA		07/30/2014		1,096,432	0	0	0	0	0	0	10,094	10,094	0	0	0
B4070702	CHICO	CA		09/03/2014		326,408	0	0	0	0	0	0	3,144	3,144	0	0	0
B1092903	CHINO	CA		11/30/2011		415,130	0	0	0	0	0	0	5,382	5,382	0	0	0
B1092903-1	CHINO	CA		02/28/2017		641,358	0	0	0	0	0	0	5,565	5,565	0	0	0
B7100204	CHINO	CA		01/04/2018		9,300,082	0	0	0	0	0	0	40,235	40,235	0	0	0
B9090304	CHINO	CA		11/18/2019		1,907,040	0	0	0	0	0	0	17,911	17,911	0	0	0
A3011001	CHULA VISTA	CA		04/03/2003		616,595	0	0	0	0	0	0	6,989	6,989	0	0	0
A3031707	CHULA VISTA	CA		04/28/2003		107,146	0	0	0	0	0	0	15,081	15,081	0	0	0
A9030306	CHULA VISTA	CA		04/23/2009		722,436	0	0	0	0	0	0	11,347	11,347	0	0	0
A9030416	CHULA VISTA	CA		04/29/2009		328,688	0	0	0	0	0	0	4,872	4,872	0	0	0
B6090701	CHULA VISTA	CA		12/01/2016		920,290	0	0	0	0	0	0	7,458	7,458	0	0	0
C0042901	CHULA VISTA	CA		08/04/2020		1,915,950	0	0	0	0	0	0	12,604	12,604	0	0	0
C0050404	CITRUS HEIGHTS	CA		07/15/2020		1,055,605	0	0	0	0	0	0	5,362	5,362	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		276,231	0	0	0	0	0	0	4,209	4,209	0	0	0
B1121903	CITY OF INDUSTRY	CA		03/05/2012		1,291,648	0	0	0	0	0	0	15,988	15,988	0	0	0
B3070503	CITY OF INDUSTRY	CA		10/10/2013		615,594	0	0	0	0	0	0	6,045	6,045	0	0	0
B4032402	CITY OF INDUSTRY	CA		06/26/2014		535,026	0	0	0	0	0	0	4,961	4,961	0	0	0
B4120505	CITY OF INDUSTRY	CA		04/24/2015		1,004,167	0	0	0	0	0	0	8,945	8,945	0	0	0
B5111106	CITY OF INDUSTRY	CA		03/02/2016		2,172,906	0	0	0	0	0	0	17,912	17,912	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		423,429	0	0	0	0	0	0	9,856	9,856	0	0	0
B4041101	CLOVIS	CA		07/01/2014		254,093	0	0	0	0	0	0	2,509	2,509	0	0	0
B3102804	COACHELLA	CA		01/13/2014		347,624	0	0	0	0	0	0	5,647	5,647	0	0	0
A7080303	COCORAN	CA		10/22/2007		195,748	0	0	0	0	0	0	3,482	3,482	0	0	0
C0061501	COLTON	CA		09/18/2020		729,485	0	0	0	0	0	0	4,620	4,620	0	0	0
B7062301	COMPTON	CA		09/12/2017		973,441	0	0	0	0	0	0	6,954	6,954	0	0	0
B2121402	CONCORD	CA		02/21/2013		264,857	0	0	0	0	0	0	4,546	4,546	0	0	0
C2042501	CONCORD	CA		07/14/2022		0	0	0	0	0	0	0	989,134	989,134	0	0	0
A6121510	CORNING	CA		02/20/2007		303,157	0	0	0	0	0	0	11,984	11,984	0	0	0
A3032101	CORONA	CA		06/12/2003		107,962	0	0	0	0	0	0	3,653	3,653	0	0	0
A5072803	CORONA	CA		09/28/2005		166,402	0	0	0	0	0	0	6,417	6,417	0	0	0
A7010506	CORONA	CA		03/15/2007		293,487	0	0	0	0	0	0	5,811	5,811	0	0	0
A8112505	CORONA	CA		01/29/2009		191,630	0	0	0	0	0	0	5,321	5,321	0	0	0
A9022705	CORONA	CA		04/28/2009		213,960	0	0	0	0	0	0	21,260	21,260	0	0	0
A9041301	CORONA	CA		06/11/2009		174,683	0	0	0	0	0	0	4,972	4,972	0	0	0
B0021106	CORONA	CA		04/08/2010		183,002	0	0	0	0	0	0	12,799	12,799	0	0	0
B2102603	CORONA	CA		01/03/2013		82,884	0	0	0	0	0	0	907	907	0	0	0
B3022204	CORONA	CA		04/11/2013		589,181	0	0	0	0	0	0	6,241	6,241	0	0	0
B4011304	CORONA	CA		06/02/2014		117,959	0	0	0	0	0	0	11,093	11,093	0	0	0
B4011305	CORONA	CA		06/02/2014		209,271	0	0	0	0	0	0	19,682	19,682	0	0	0
B4060203	CORONA	CA		07/01/2014		595,367	0	0	0	0	0	0	5,879	5,879	0	0	0
B5031003	CORONA	CA		07/31/2015		5,788,596	0	0	0	0	0	0	45,356	45,356	0	0	0
C0012401	CORONA	CA		04/07/2020		840,132	0	0	0	0	0	0	3,994	3,994	0	0	0
C0050703	CORONA	CA		07/01/2020		3,088,939	0	0	0	0	0	0	15,069	15,069	0	0	0
C1011901	CORONA	CA		03/30/2021		1,813,628	0	0	0	0	0	0	8,696	8,696	0	0	0
A8030703	CORTE MADERA	CA		06/03/2008		165,791	0	0	0	0	0	0	2,747	2,747	0	0	0
A2090901	COSTA MESA	CA		12/31/2006		64,071	0	0	0	0	0	0	17,710	17,710	0	0	0
A7010507	COSTA MESA	CA		03/15/2007		536,972	0	0	0	0	0	0	10,566	10,566	0	0	0
B1050601	COSTA MESA	CA		07/25/2011		242,458	0	0	0	0	0	0	10,751	10,751	0	0	0
B2083006	COSTA MESA	CA		11/28/2012		879,515	0	0	0	0	0	0	9,169	9,169	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3041704	COSTA MESA	CA		07/10/2013		279,182	0	0	0	0	0	0	2,457	2,457	0	0	0
B3041704-1	COSTA MESA	CA		04/05/2017		161,743	0	0	0	0	0	0	1,406	1,406	0	0	0
B5081201	COSTA MESA	CA		10/30/2015		684,961	0	0	0	0	0	0	9,434	9,434	0	0	0
B5081201-1	COSTA MESA	CA		10/05/2016		283,365	0	0	0	0	0	0	3,903	3,903	0	0	0
B6030205	COSTA MESA	CA		04/07/2016		7,416,491	0	0	0	0	0	0	60,832	60,832	0	0	0
C0103005	COSTA MESA	CA		01/22/2021		1,409,506	0	0	0	0	0	0	9,487	9,487	0	0	0
C1081702	COSTA MESA	CA		11/05/2021		1,000,000	0	0	0	0	0	0	6,183	6,183	0	0	0
C1082302	COSTA MESA	CA		11/05/2021		725,000	0	0	0	0	0	0	4,881	4,881	0	0	0
C1092302	COSTA MESA	CA		11/15/2021		825,000	0	0	0	0	0	0	5,190	5,190	0	0	0
C1102002	COSTA MESA	CA		12/22/2021		1,700,000	0	0	0	0	0	0	8,263	8,263	0	0	0
C2042502	COSTA MESA	CA		06/30/2022		0	0	0	0	0	0	0	2,353,560	2,353,560	0	0	0
C2042503	COSTA MESA	CA		06/30/2022		0	0	0	0	0	0	0	1,321,292	1,321,292	0	0	0
C2042504	COSTA MESA	CA		07/01/2022		0	0	0	0	0	0	0	3,762,601	3,762,601	0	0	0
B3030601	COTATI	CA		06/19/2013		1,713,530	0	0	0	0	0	0	17,130	17,130	0	0	0
A8112506	COVINA	CA		01/29/2009		153,346	0	0	0	0	0	0	4,256	4,256	0	0	0
C0031207	COVINA	CA		06/03/2020		1,359,242	0	0	0	0	0	0	6,799	6,799	0	0	0
A8021408	CUDAHY	CA		04/28/2008		758,374	0	0	0	0	0	0	13,166	13,166	0	0	0
C0111601	CUDAHY	CA		01/21/2021		979,905	0	0	0	0	0	0	6,276	6,276	0	0	0
C2011402	CULVER CITY	CA		04/14/2022		0	0	0	0	0	0	0	105,321	105,321	0	0	0
A7040204	DANA POINT	CA		06/27/2007		329,363	0	0	0	0	0	0	3,717	3,717	0	0	0
C1090902	DANA POINT	CA		11/23/2021		700,000	0	0	0	0	0	0	4,479	4,479	0	0	0
B3032704	DANVILLE	CA		06/11/2013		89,553	0	0	0	0	0	0	14,039	14,039	0	0	0
B5082802	DANVILLE	CA		11/20/2015		423,278	0	0	0	0	0	0	2,424	2,424	0	0	0
B9040801	DAVIS	CA		06/26/2019		585,341	0	0	0	0	0	0	3,788	3,788	0	0	0
B1091901	DELANO	CA		12/15/2011		1,323,095	0	0	0	0	0	0	27,658	27,658	0	0	0
C0031002	DELANO	CA		05/27/2020		5,677,536	0	0	0	0	0	0	39,188	39,188	0	0	0
C1030101	DELANO	CA		08/31/2021		1,290,337	0	0	0	0	0	0	7,697	7,697	0	0	0
B6110902	DESERT HOT SPRINGS	CA		03/30/2017		4,299,258	0	0	0	0	0	0	33,269	33,269	0	0	0
C0022101	DIAMOND BAR	CA		04/01/2020		8,293,697	0	0	0	0	0	0	57,549	57,549	0	0	0
B4022405	DINUBA	CA		05/15/2014		1,291,777	0	0	0	0	0	0	11,923	11,923	0	0	0
B9093003	DOWNEY	CA		01/10/2020		1,955,556	0	0	0	0	0	0	9,627	9,627	0	0	0
B3013005	DUARTE	CA		03/29/2013		1,374,746	0	0	0	0	0	0	14,563	14,563	0	0	0
A3061203	DUBLIN	CA		09/03/2003		85,412	0	0	0	0	0	0	11,510	11,510	0	0	0
B9022503	DUBLIN	CA		05/16/2019		327,372	0	0	0	0	0	0	2,048	2,048	0	0	0
B9020802	EASTVALE	CA		04/18/2019		1,374,300	0	0	0	0	0	0	6,414	6,414	0	0	0
B0042902	EL CAJON	CA		06/30/2010		946,992	0	0	0	0	0	0	13,691	13,691	0	0	0
B2051106	EL CAJON	CA		07/12/2012		127,479	0	0	0	0	0	0	5,080	5,080	0	0	0
B3030106	EL CAJON	CA		05/02/2013		223,430	0	0	0	0	0	0	2,401	2,401	0	0	0
B3112703	EL CAJON	CA		01/21/2014		360,608	0	0	0	0	0	0	3,467	3,467	0	0	0
B5021708	EL CAJON	CA		05/04/2015		2,522,436	0	0	0	0	0	0	23,330	23,330	0	0	0
B5050502	EL CAJON	CA		07/17/2015		444,461	0	0	0	0	0	0	3,961	3,961	0	0	0
B6101702	EL CAJON	CA		01/25/2017		501,477	0	0	0	0	0	0	4,040	4,040	0	0	0
B6102701	EL CAJON	CA		01/03/2017		1,385,997	0	0	0	0	0	0	7,910	7,910	0	0	0
B9100703	EL CAJON	CA		01/23/2020		663,713	0	0	0	0	0	0	4,464	4,464	0	0	0
C0020504	EL CAJON	CA		04/21/2020		699,244	0	0	0	0	0	0	3,461	3,461	0	0	0
C1100502	EL CAJON	CA		12/22/2021		3,000,000	0	0	0	0	0	0	6,000	6,000	0	0	0
B8011501	EL CERRITO	CA		03/29/2018		1,184,087	0	0	0	0	0	0	9,634	9,634	0	0	0
A3010307	EL MONTE	CA		03/11/2003		45,965	0	0	0	0	0	0	8,608	8,608	0	0	0
B2111904	EL SEGUNDO	CA		02/14/2013		397,448	0	0	0	0	0	0	6,841	6,841	0	0	0
B4012405	EL SEGUNDO	CA		04/10/2014		464,645	0	0	0	0	0	0	7,025	7,025	0	0	0
B8061901	EL SEGUNDO	CA		08/23/2018		426,171	0	0	0	0	0	0	2,037	2,037	0	0	0
B8061902	EL SEGUNDO	CA		08/23/2018		236,758	0	0	0	0	0	0	1,132	1,132	0	0	0
A2092003	ELK GROVE	CA		12/31/2006		70,480	0	0	0	0	0	0	16,388	16,388	0	0	0
A4090706	ELK GROVE	CA		11/23/2004		1,197,646	0	0	0	0	0	0	31,561	31,561	0	0	0
B3112701	ELK GROVE	CA		01/31/2014		2,005,814	0	0	0	0	0	0	18,687	18,687	0	0	0
C0042001	ELK GROVE	CA		06/05/2020		1,271,144	0	0	0	0	0	0	17,765	17,765	0	0	0
C0102604	ELK GROVE	CA		01/22/2021		2,180,093	0	0	0	0	0	0	13,963	13,963	0	0	0
C1030304	ELK GROVE	CA		05/27/2021		547,939	0	0	0	0	0	0	4,577	4,577	0	0	0
C1083102	ELK GROVE	CA		12/03/2021		1,500,000	0	0	0	0	0	0	6,794	6,794	0	0	0
B6120506	ENCINITAS	CA		02/27/2017		282,392	0	0	0	0	0	0	2,323	2,323	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8030605	ESCONDIDO	CA		06/09/2008		631,269	0	0	0	0	0	0	5,646	5,646	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		237,983	0	0	0	0	0	0	3,091	3,091	0	0	0
B5073003	ESCONDIDO	CA		01/21/2016		558,859	0	0	0	0	0	0	7,192	7,192	0	0	0
B9111806	ESCONDIDO	CA		02/20/2020		595,212	0	0	0	0	0	0	3,918	3,918	0	0	0
C0031606	ESCONDIDO	CA		06/17/2020		642,400	0	0	0	0	0	0	4,206	4,206	0	0	0
C0112501	ESCONDIDO	CA		02/22/2021		858,918	0	0	0	0	0	0	5,565	5,565	0	0	0
B3120501	EXETER	CA		04/01/2014		988,550	0	0	0	0	0	0	14,307	14,307	0	0	0
B0062201	FAIR OAKS	CA		08/24/2010		700,102	0	0	0	0	0	0	15,364	15,364	0	0	0
A3070902	FAIRFIELD	CA		10/07/2003		55,348	0	0	0	0	0	0	7,118	7,118	0	0	0
B8051706	FAIRFIELD	CA		07/30/2018		302,282	0	0	0	0	0	0	3,000	3,000	0	0	0
B9041902	FAIRFIELD	CA		07/29/2019		445,630	0	0	0	0	0	0	2,007	2,007	0	0	0
B9041903	FAIRFIELD	CA		08/02/2019		2,130,042	0	0	0	0	0	0	9,930	9,930	0	0	0
B7051103	FILLMORE	CA		07/24/2017		507,835	0	0	0	0	0	0	3,675	3,675	0	0	0
B9122002	FOLSOM	CA		03/13/2020		1,761,442	0	0	0	0	0	0	10,986	10,986	0	0	0
C0102601	FOLSOM	CA		01/22/2021		1,175,882	0	0	0	0	0	0	7,533	7,533	0	0	0
C1021001	FOLSOM	CA		06/17/2021		1,656,096	0	0	0	0	0	0	11,048	11,048	0	0	0
A30318073	FONTANA	CA		02/27/2006		251,328	0	0	0	0	0	0	13,439	13,439	0	0	0
A5060307	FONTANA	CA		08/25/2005		928,931	0	0	0	0	0	0	22,510	22,510	0	0	0
A5120203	FONTANA	CA		02/16/2006		91,473	0	0	0	0	0	0	4,898	4,898	0	0	0
B2091404	FONTANA	CA		12/13/2012		85,641	0	0	0	0	0	0	19,841	19,841	0	0	0
B3011003	FONTANA	CA		03/11/2013		1,141,863	0	0	0	0	0	0	19,599	19,599	0	0	0
B3011003-1	FONTANA	CA		01/08/2016		756,086	0	0	0	0	0	0	12,922	12,922	0	0	0
B3020602	FONTANA	CA		04/02/2013		315,553	0	0	0	0	0	0	3,272	3,272	0	0	0
B4100902	FONTANA	CA		12/12/2014		879,813	0	0	0	0	0	0	8,110	8,110	0	0	0
B5010503	FONTANA	CA		03/26/2015		1,885,796	0	0	0	0	0	0	25,920	25,920	0	0	0
B5010504	FONTANA	CA		03/26/2015		654,430	0	0	0	0	0	0	5,831	5,831	0	0	0
B5020605	FONTANA	CA		04/30/2015		801,724	0	0	0	0	0	0	7,195	7,195	0	0	0
B5080704	FONTANA	CA		10/26/2015		103,347	0	0	0	0	0	0	825	825	0	0	0
B5080705	FONTANA	CA		10/26/2015		808,599	0	0	0	0	0	0	6,453	6,453	0	0	0
B5080706	FONTANA	CA		10/26/2015		151,996	0	0	0	0	0	0	1,213	1,213	0	0	0
B5102801	FONTANA	CA		02/02/2016		466,289	0	0	0	0	0	0	4,286	4,286	0	0	0
B9091207	FONTANA	CA		12/02/2019		755,510	0	0	0	0	0	0	4,949	4,949	0	0	0
B2061503	FOSTER CITY	CA		08/31/2012		768,700	0	0	0	0	0	0	5,608	5,608	0	0	0
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		179,905	0	0	0	0	0	0	1,574	1,574	0	0	0
B4101004	FOUNTAIN VALLEY	CA		11/24/2014		585,324	0	0	0	0	0	0	15,426	15,426	0	0	0
B6081804	FOUNTAIN VALLEY	CA		10/28/2016		3,078,529	0	0	0	0	0	0	25,591	25,591	0	0	0
B6111019	FOUNTAIN VALLEY	CA		01/26/2017		1,397,160	0	0	0	0	0	0	11,403	11,403	0	0	0
A8090502	FREMONT	CA		11/18/2008		233,972	0	0	0	0	0	0	28,540	28,540	0	0	0
B6111505	FREMONT	CA		02/01/2017		6,071,583	0	0	0	0	0	0	69,209	69,209	0	0	0
B9041602	FREMONT	CA		06/27/2019		906,693	0	0	0	0	0	0	5,820	5,820	0	0	0
C0022603	FREMONT	CA		05/26/2020		1,411,784	0	0	0	0	0	0	9,289	9,289	0	0	0
C0072702	FREMONT	CA		10/20/2020		1,100,861	0	0	0	0	0	0	5,403	5,403	0	0	0
A6121104	FRESNO	CA		02/26/2007		424,363	0	0	0	0	0	0	8,875	8,875	0	0	0
A7051809	FRESNO	CA		10/31/2007		491,927	0	0	0	0	0	0	8,096	8,096	0	0	0
A7100503	FRESNO	CA		12/20/2007		375,342	0	0	0	0	0	0	4,007	4,007	0	0	0
A8082801	FRESNO	CA		11/21/2008		3,345,157	0	0	0	0	0	0	65,748	65,748	0	0	0
A8121001	FRESNO	CA		03/05/2009		394,508	0	0	0	0	0	0	7,576	7,576	0	0	0
B0042104	FRESNO	CA		06/25/2010		169,556	0	0	0	0	0	0	2,493	2,493	0	0	0
B0051007	FRESNO	CA		08/02/2010		293,971	0	0	0	0	0	0	18,688	18,688	0	0	0
B2091106	FRESNO	CA		12/05/2012		139,458	0	0	0	0	0	0	5,046	5,046	0	0	0
B2110806	FRESNO	CA		01/30/2013		150,088	0	0	0	0	0	0	1,526	1,526	0	0	0
B4022404	FRESNO	CA		06/02/2014		1,540,765	0	0	0	0	0	0	14,120	14,120	0	0	0
B4120101	FRESNO	CA		02/03/2015		578,332	0	0	0	0	0	0	5,788	5,788	0	0	0
B5100603	FRESNO	CA		01/21/2016		603,514	0	0	0	0	0	0	5,042	5,042	0	0	0
B6032202	FRESNO	CA		06/30/2016		671,156	0	0	0	0	0	0	5,500	5,500	0	0	0
B6120503	FRESNO	CA		02/08/2017		508,784	0	0	0	0	0	0	3,908	3,908	0	0	0
B8090505	FRESNO	CA		10/31/2018		438,331	0	0	0	0	0	0	2,887	2,887	0	0	0
C2021701	FRESNO	CA		05/12/2022		0	0	0	0	0	0	0	2,636	2,636	0	0	0
A9090403	FULLERTON	CA		10/30/2009		800,965	0	0	0	0	0	0	11,956	11,956	0	0	0
B2103105	FULLERTON	CA		01/31/2013		395,754	0	0	0	0	0	0	10,221	10,221	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1072202	FULLERTON	CA		09/03/2021		1,482,856	0	0	0	0	0	0	9,746	9,746	0	0	0
B4100901	GALT	CA		12/05/2014		1,369,375	0	0	0	0	0	0	12,322	12,322	0	0	0
A4032402	GARDEN GROVE	CA		11/18/2004		271,140	0	0	0	0	0	0	7,207	7,207	0	0	0
A4040201	GARDEN GROVE	CA		06/30/2004		1,126,616	0	0	0	0	0	0	31,927	31,927	0	0	0
A8122301	GARDEN GROVE	CA		03/10/2009		135,445	0	0	0	0	0	0	2,050	2,050	0	0	0
B1063002	GARDEN GROVE	CA		09/07/2011		1,957,724	0	0	0	0	0	0	24,796	24,796	0	0	0
B2022707	GARDEN GROVE	CA		05/07/2012		242,970	0	0	0	0	0	0	4,696	4,696	0	0	0
B8061204	GARDEN GROVE	CA		08/29/2018		490,718	0	0	0	0	0	0	3,241	3,241	0	0	0
C0092802	GARDEN GROVE	CA		03/05/2021		1,605,383	0	0	0	0	0	0	6,908	6,908	0	0	0
A2111201	GARDENA	CA		01/28/2003		92,165	0	0	0	0	0	0	3,328	3,328	0	0	0
A6101001	GARDENA	CA		12/06/2006		159,325	0	0	0	0	0	0	3,231	3,231	0	0	0
A8091801	GARDENA	CA		11/12/2008		828,851	0	0	0	0	0	0	13,502	13,502	0	0	0
B3121201	GARDENA	CA		02/28/2014		340,148	0	0	0	0	0	0	3,552	3,552	0	0	0
B5042902	GARDENA	CA		07/22/2015		343,232	0	0	0	0	0	0	8,289	8,289	0	0	0
B5042904	GARDENA	CA		07/22/2015		967,942	0	0	0	0	0	0	23,376	23,376	0	0	0
C0101303	GARDENA	CA		12/15/2020		2,123,047	0	0	0	0	0	0	14,361	14,361	0	0	0
B7040302	GILROY	CA		06/28/2017		8,360,046	0	0	0	0	0	0	48,399	48,399	0	0	0
B9080604	GILROY	CA		11/26/2019		6,576,393	0	0	0	0	0	0	31,413	31,413	0	0	0
B9080605	GILROY	CA		11/26/2019		874,048	0	0	0	0	0	0	5,722	5,722	0	0	0
A3120305	GLENDALE	CA		02/20/2004		1,207,158	0	0	0	0	0	0	65,773	65,773	0	0	0
A3121703	GLENDALE	CA		02/12/2004		428,076	0	0	0	0	0	0	12,745	12,745	0	0	0
B3053106	GLENDALE	CA		08/26/2013		818,861	0	0	0	0	0	0	8,104	8,104	0	0	0
B3053106-1	GLENDALE	CA		01/25/2019		671,993	0	0	0	0	0	0	6,285	6,285	0	0	0
B6040101	GLENDALE	CA		06/21/2016		2,517,177	0	0	0	0	0	0	19,621	19,621	0	0	0
B8051603	GLENDALE	CA		08/17/2018		626,305	0	0	0	0	0	0	4,175	4,175	0	0	0
A4010505	GLENDORA	CA		03/25/2004		526,495	0	0	0	0	0	0	24,846	24,846	0	0	0
A4010505-1	GLENDORA	CA		05/29/2015		503,813	0	0	0	0	0	0	4,158	4,158	0	0	0
A7051502	GLENDORA	CA		07/13/2007		446,617	0	0	0	0	0	0	8,429	8,429	0	0	0
A9030301	GLENDORA	CA		04/30/2009		718,501	0	0	0	0	0	0	10,726	10,726	0	0	0
A9030301-1	GLENDORA	CA		05/21/2015		423,806	0	0	0	0	0	0	3,726	3,726	0	0	0
B5012901	GLENDORA	CA		04/30/2015		492,901	0	0	0	0	0	0	4,419	4,419	0	0	0
B5012902	GLENDORA	CA		04/30/2015		329,331	0	0	0	0	0	0	3,221	3,221	0	0	0
B5012903	GLENDORA	CA		04/30/2015		403,300	0	0	0	0	0	0	3,615	3,615	0	0	0
A8060904	GOLETA	CA		08/21/2008		46,032	0	0	0	0	0	0	6,467	6,467	0	0	0
B0080603	GRANITE BAY	CA		10/07/2010		431,923	0	0	0	0	0	0	5,864	5,864	0	0	0
B2051003	GRASS VALLEY	CA		07/23/2012		302,403	0	0	0	0	0	0	11,880	11,880	0	0	0
B4081505	GRASS VALLEY	CA		12/08/2014		633,584	0	0	0	0	0	0	5,702	5,702	0	0	0
A2111901	GROVER BEACH	CA		02/19/2003		64,646	0	0	0	0	0	0	4,852	4,852	0	0	0
B9110701	GROVER BEACH	CA		02/05/2020		429,789	0	0	0	0	0	0	4,102	4,102	0	0	0
C0022801	GROVER BEACH	CA		05/21/2020		710,416	0	0	0	0	0	0	6,945	6,945	0	0	0
B5030501	HANFORD	CA		06/01/2015		1,536,729	0	0	0	0	0	0	14,123	14,123	0	0	0
C0030402	HANFORD	CA		06/08/2020		860,852	0	0	0	0	0	0	4,306	4,306	0	0	0
C0102303	HANFORD	CA		12/23/2020		848,665	0	0	0	0	0	0	7,509	7,509	0	0	0
C0102706	HARBOR CITY	CA		12/23/2020		3,054,637	0	0	0	0	0	0	21,345	21,345	0	0	0
B4120905	HAWAIIAN GARDENS	CA		03/16/2015		471,331	0	0	0	0	0	0	7,040	7,040	0	0	0
B7021401	HAWAIIAN GARDENS	CA		05/01/2017		1,538,409	0	0	0	0	0	0	11,309	11,309	0	0	0
B0030301	HAWTHORNE	CA		05/14/2010		213,057	0	0	0	0	0	0	14,011	14,011	0	0	0
B0072006	HAWTHORNE	CA		08/19/2010		4,606,760	0	0	0	0	0	0	53,086	53,086	0	0	0
B3073003	HAWTHORNE	CA		10/23/2013		465,028	0	0	0	0	0	0	4,236	4,236	0	0	0
B5072802	HAWTHORNE	CA		10/13/2015		177,475	0	0	0	0	0	0	1,631	1,631	0	0	0
B4040802	HAYWARD	CA		06/02/2014		298,584	0	0	0	0	0	0	2,768	2,768	0	0	0
B5020501	HAYWARD	CA		02/26/2015		485,513	0	0	0	0	0	0	12,443	12,443	0	0	0
B5020509	HAYWARD	CA		03/19/2015		1,289,889	0	0	0	0	0	0	11,942	11,942	0	0	0
B5062601	HAYWARD	CA		10/08/2015		519,514	0	0	0	0	0	0	4,426	4,426	0	0	0
B6082601	HAYWARD	CA		12/14/2016		1,465,008	0	0	0	0	0	0	11,869	11,869	0	0	0
C1030902	HEALDSBURG	CA		05/27/2021		795,459	0	0	0	0	0	0	3,700	3,700	0	0	0
B9021901	HEMET	CA		04/23/2019		1,724,654	0	0	0	0	0	0	10,774	10,774	0	0	0
B7103001	HERMOSA BEACH	CA		01/18/2018		343,171	0	0	0	0	0	0	2,427	2,427	0	0	0
C0021906	HESPERIA	CA		05/14/2020		818,838	0	0	0	0	0	0	5,477	5,477	0	0	0
C1011103	HESPERIA	CA		04/06/2021		808,105	0	0	0	0	0	0	5,270	5,270	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0081104	HIGHLAND	CA		11/30/2010		1,848,270	0	0	0	0	0	0	25,039	25,039	0	0	0
C1021603	HIGHLAND	CA		04/30/2021		6,570,591	0	0	0	0	0	0	43,548	43,548	0	0	0
B5041603	HOLLISTER	CA		07/15/2015		861,094	0	0	0	0	0	0	7,864	7,864	0	0	0
B5041604	HOLLISTER	CA		07/27/2015		861,094	0	0	0	0	0	0	7,864	7,864	0	0	0
A2091803	HUNTINGTON BEACH	CA		11/21/2002		48,595	0	0	0	0	0	0	9,740	9,740	0	0	0
A8021307	HUNTINGTON BEACH	CA		04/01/2008		18,839	0	0	0	0	0	0	3,518	3,518	0	0	0
B0110302	HUNTINGTON BEACH	CA		01/14/2011		192,470	0	0	0	0	0	0	2,120	2,120	0	0	0
B3122014	HUNTINGTON BEACH	CA		03/20/2014		1,233,616	0	0	0	0	0	0	11,550	11,550	0	0	0
B4090406	HUNTINGTON BEACH	CA		10/07/2014		721,716	0	0	0	0	0	0	4,783	4,783	0	0	0
B8020605	HUNTINGTON BEACH	CA		04/13/2018		418,739	0	0	0	0	0	0	3,310	3,310	0	0	0
B9092702	HUNTINGTON BEACH	CA		12/13/2019		1,179,355	0	0	0	0	0	0	7,801	7,801	0	0	0
C1020401	HUNTINGTON BEACH	CA		04/20/2021		2,012,683	0	0	0	0	0	0	10,218	10,218	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011		1,519,005	0	0	0	0	0	0	19,059	19,059	0	0	0
B9110401	IMPERIAL BEACH	CA		02/04/2020		405,433	0	0	0	0	0	0	2,669	2,669	0	0	0
A9031902	INDIO	CA		05/21/2009		331,861	0	0	0	0	0	0	5,049	5,049	0	0	0
A9031904	INDIO	CA		05/21/2009		294,345	0	0	0	0	0	0	4,479	4,479	0	0	0
A9031906	INDIO	CA		05/21/2009		257,185	0	0	0	0	0	0	3,913	3,913	0	0	0
A9031907	INDIO	CA		05/21/2009		171,586	0	0	0	0	0	0	2,613	2,613	0	0	0
B6101802	INDIO	CA		12/16/2016		751,255	0	0	0	0	0	0	6,088	6,088	0	0	0
B9012403	INDIO	CA		03/29/2019		836,718	0	0	0	0	0	0	3,926	3,926	0	0	0
A4032612	INGLEWOOD	CA		06/22/2004		196,015	0	0	0	0	0	0	18,382	18,382	0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		778,811	0	0	0	0	0	0	5,464	5,464	0	0	0
B4091601	INGLEWOOD	CA		12/03/2014		195,278	0	0	0	0	0	0	3,010	3,010	0	0	0
B8040904	INGLEWOOD	CA		07/12/2018		663,462	0	0	0	0	0	0	3,069	3,069	0	0	0
C0031605	INGLEWOOD	CA		05/27/2020		2,902,853	0	0	0	0	0	0	19,720	19,720	0	0	0
C0031901	INGLEWOOD	CA		06/19/2020		705,437	0	0	0	0	0	0	4,541	4,541	0	0	0
C1072803	INGLEWOOD	CA		11/18/2021		5,229,000	0	0	0	0	0	0	31,232	31,232	0	0	0
W9101501	INGLEWOOD	CA		03/06/2020		1,500,000	0	0	0	0	0	0	4,879	4,879	0	0	0
B3062505	IRVINE	CA		09/04/2013		522,951	0	0	0	0	0	0	16,632	16,632	0	0	0
B7030802	IRVINE	CA		05/31/2017		2,652,693	0	0	0	0	0	0	19,778	19,778	0	0	0
B7110301	IRVINE	CA		01/25/2018		1,191,825	0	0	0	0	0	0	8,588	8,588	0	0	0
A6030708	IRWINDALE	CA		12/31/2006		177,218	0	0	0	0	0	0	8,892	8,892	0	0	0
B9041502	KING CITY	CA		07/09/2019		593,255	0	0	0	0	0	0	5,462	5,462	0	0	0
B9041502-1	KING CITY	CA		11/12/2021		242,750	0	0	0	0	0	0	2,425	2,425	0	0	0
B5021802	LA CANADA-FLINTRIDGE	CA		05/15/2015		90,664	0	0	0	0	0	0	6,189	6,189	0	0	0
A3071101	LA MESA	CA		09/23/2003		283,097	0	0	0	0	0	0	38,103	38,103	0	0	0
B3021503	LA MESA	CA		04/09/2013		588,369	0	0	0	0	0	0	5,715	5,715	0	0	0
B5052201	LA MESA	CA		08/12/2015		241,691	0	0	0	0	0	0	2,088	2,088	0	0	0
B5052202	LA MESA	CA		08/12/2015		1,125,070	0	0	0	0	0	0	9,834	9,834	0	0	0
C0031003	LA MESA	CA		06/25/2020		1,187,830	0	0	0	0	0	0	7,282	7,282	0	0	0
B8110701	LA MIRADA	CA		02/28/2019		690,087	0	0	0	0	0	0	3,010	3,010	0	0	0
B9102802	LA MIRADA	CA		02/19/2020		2,552,342	0	0	0	0	0	0	17,069	17,069	0	0	0
C2021103	LA PALMA	CA		04/26/2022		0	0	0	0	0	0	0	6,092	6,092	0	0	0
B9090303	LA PUENTE	CA		11/18/2019		1,365,861	0	0	0	0	0	0	12,827	12,827	0	0	0
B3051304	LA VERNE	CA		11/04/2013		1,032,888	0	0	0	0	0	0	10,295	10,295	0	0	0
B2051405	LAFAYETTE	CA		07/23/2012		153,847	0	0	0	0	0	0	2,837	2,837	0	0	0
B2051407	LAFAYETTE	CA		07/23/2012		725,016	0	0	0	0	0	0	13,368	13,368	0	0	0
A3072101	LAGUNA BEACH	CA		10/08/2003		100,937	0	0	0	0	0	0	12,867	12,867	0	0	0
A9031203	LAGUNA HILLS	CA		06/03/2009		192,440	0	0	0	0	0	0	5,456	5,456	0	0	0
C1011401	LAGUNA WOODS	CA		04/15/2021		1,902,504	0	0	0	0	0	0	12,403	12,403	0	0	0
B4041105	LAKE ELSINORE	CA		07/07/2014		419,979	0	0	0	0	0	0	6,430	6,430	0	0	0
C1042601	LAKE ELSINORE	CA		07/12/2021		6,978,800	0	0	0	0	0	0	43,306	43,306	0	0	0
C1042601-1	LAKE ELSINORE	CA		07/20/2022		0	0	0	0	0	0	0	2,313	2,313	0	0	0
A4010602	LAKE FOREST	CA		04/06/2004		247,387	0	0	0	0	0	0	24,847	24,847	0	0	0
A9022701	LAKE FOREST	CA		06/05/2009		563,822	0	0	0	0	0	0	43,839	43,839	0	0	0
B4101005	LAKE FOREST	CA		11/24/2014		797,872	0	0	0	0	0	0	21,025	21,025	0	0	0
B8041001	LAKE FOREST	CA		07/06/2018		14,216,665	0	0	0	0	0	0	75,171	75,171	0	0	0
B9041001	LAKE FOREST	CA		06/20/2019		365,117	0	0	0	0	0	0	2,437	2,437	0	0	0
B9090401	LAKE FOREST	CA		11/22/2019		6,737,926	0	0	0	0	0	0	43,858	43,858	0	0	0
C0032401	LAKE FOREST	CA		06/05/2020		1,238,408	0	0	0	0	0	0	5,712	5,712	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7032901	LAKESIDE	CA		06/04/2007		280,544	0	0	0	0	0	0	10,892	10,892	0	0	0
A2121904	LAKEWOOD	CA		02/26/2003		149,542	0	0	0	0	0	0	23,355	23,355	0	0	0
B3061101	LANCASTER	CA		09/04/2013		1,242,676	0	0	0	0	0	0	12,425	12,425	0	0	0
B8110702	LANCASTER	CA		02/05/2019		301,920	0	0	0	0	0	0	1,316	1,316	0	0	0
B8020901	LATHROP	CA		04/06/2018		3,610,632	0	0	0	0	0	0	23,244	23,244	0	0	0
B3050901	LEMON GROVE	CA		07/15/2013		1,093,832	0	0	0	0	0	0	11,339	11,339	0	0	0
B5021707	LEMON GROVE	CA		05/04/2015		2,251,213	0	0	0	0	0	0	20,821	20,821	0	0	0
B6070502	LEMON GROVE	CA		09/02/2016		670,629	0	0	0	0	0	0	5,537	5,537	0	0	0
C0081402	LEMON GROVE	CA		10/09/2020		487,322	0	0	0	0	0	0	3,069	3,069	0	0	0
B2030703	LIVERMORE	CA		06/14/2012		421,158	0	0	0	0	0	0	4,865	4,865	0	0	0
C0042801	LIVERMORE	CA		06/25/2020		1,060,293	0	0	0	0	0	0	15,199	15,199	0	0	0
B9030501	LOMITA	CA		05/21/2019		661,323	0	0	0	0	0	0	9,754	9,754	0	0	0
B2082103	LOMPOC	CA		10/26/2012		909,204	0	0	0	0	0	0	10,057	10,057	0	0	0
B4013103	LOMPOC	CA		04/24/2014		886,879	0	0	0	0	0	0	9,140	9,140	0	0	0
B9010902	LOMPOC	CA		03/25/2019		880,452	0	0	0	0	0	0	8,435	8,435	0	0	0
A5101803	LONG BEACH	CA		12/31/2006		18,878	0	0	0	0	0	0	4,086	4,086	0	0	0
A7073005	LONG BEACH	CA		10/29/2007		126,318	0	0	0	0	0	0	2,187	2,187	0	0	0
A8021907	LONG BEACH	CA		05/05/2008		111,632	0	0	0	0	0	0	7,441	7,441	0	0	0
B2102303	LONG BEACH	CA		12/21/2012		284,104	0	0	0	0	0	0	5,224	5,224	0	0	0
B3012503	LONG BEACH	CA		04/01/2013		299,422	0	0	0	0	0	0	3,139	3,139	0	0	0
B4022601	LONG BEACH	CA		03/27/2014		117,473	0	0	0	0	0	0	1,206	1,206	0	0	0
B5031304	LONG BEACH	CA		06/19/2015		1,192,373	0	0	0	0	0	0	16,105	16,105	0	0	0
B6011301	LONG BEACH	CA		03/30/2016		513,008	0	0	0	0	0	0	4,231	4,231	0	0	0
B6032303	LONG BEACH	CA		06/17/2016		406,831	0	0	0	0	0	0	5,128	5,128	0	0	0
B7021701	LONG BEACH	CA		04/21/2017		2,129,063	0	0	0	0	0	0	18,545	18,545	0	0	0
B7032401	LONG BEACH	CA		06/12/2017		1,515,009	0	0	0	0	0	0	12,576	12,576	0	0	0
B8051604	LONG BEACH	CA		07/26/2018		341,406	0	0	0	0	0	0	2,290	2,290	0	0	0
B8061203	LONG BEACH	CA		08/29/2018		347,494	0	0	0	0	0	0	2,352	2,352	0	0	0
B8071701	LONG BEACH	CA		10/01/2018		1,424,594	0	0	0	0	0	0	9,380	9,380	0	0	0
B9032001	LONG BEACH	CA		05/29/2019		439,806	0	0	0	0	0	0	6,590	6,590	0	0	0
B9061901	LONG BEACH	CA		10/16/2019		428,769	0	0	0	0	0	0	2,797	2,797	0	0	0
B9121905	LONG BEACH	CA		02/25/2020		2,957,470	0	0	0	0	0	0	19,779	19,779	0	0	0
C0021304	LONG BEACH	CA		04/21/2020		15,894,904	0	0	0	0	0	0	79,612	79,612	0	0	0
C0041501	LONG BEACH	CA		07/13/2020		2,152,438	0	0	0	0	0	0	19,173	19,173	0	0	0
C1091002	LONG BEACH	CA		11/30/2021		1,750,000	0	0	0	0	0	0	11,390	11,390	0	0	0
B9011804	LOS ALTOS	CA		03/08/2019		329,231	0	0	0	0	0	0	2,644	2,644	0	0	0
A2082801	LOS ANGELES	CA		12/02/2002		50,095	0	0	0	0	0	0	12,679	12,679	0	0	0
A3011401	LOS ANGELES	CA		04/10/2003		276,854	0	0	0	0	0	0	9,748	9,748	0	0	0
A3092402	LOS ANGELES	CA		01/15/2004		139,935	0	0	0	0	0	0	15,759	15,759	0	0	0
A3112502	LOS ANGELES	CA		12/31/2006		96,238	0	0	0	0	0	0	10,424	10,424	0	0	0
A31201023	LOS ANGELES	CA		02/15/2007		209,262	0	0	0	0	0	0	3,793	3,793	0	0	0
A4120104	LOS ANGELES	CA		01/27/2005		1,491,763	0	0	0	0	0	0	17,995	17,995	0	0	0
A5111007	LOS ANGELES	CA		01/07/2008		204,254	0	0	0	0	0	0	42,851	42,851	0	0	0
A5111007-1	LOS ANGELES	CA		10/07/2014		894,879	0	0	0	0	0	0	16,171	16,171	0	0	0
A5120204	LOS ANGELES	CA		03/27/2006		101,586	0	0	0	0	0	0	5,313	5,313	0	0	0
A6042504	LOS ANGELES	CA		07/13/2006		1,071,448	0	0	0	0	0	0	24,488	24,488	0	0	0
A7010508	LOS ANGELES	CA		03/22/2007		325,174	0	0	0	0	0	0	6,319	6,319	0	0	0
A7030602	LOS ANGELES	CA		05/22/2007		748,786	0	0	0	0	0	0	14,084	14,084	0	0	0
A7040605	LOS ANGELES	CA		06/12/2007		1,221,969	0	0	0	0	0	0	22,370	22,370	0	0	0
A8020401	LOS ANGELES	CA		04/09/2008		574,631	0	0	0	0	0	0	6,086	6,086	0	0	0
A8072302	LOS ANGELES	CA		10/01/2008		291,856	0	0	0	0	0	0	37,217	37,217	0	0	0
A8120201	LOS ANGELES	CA		01/29/2009		568,014	0	0	0	0	0	0	9,021	9,021	0	0	0
A9031310	LOS ANGELES	CA		06/02/2009		965,524	0	0	0	0	0	0	89,002	89,002	0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		216,025	0	0	0	0	0	0	14,420	14,420	0	0	0
B0061725	LOS ANGELES	CA		09/30/2010		187,331	0	0	0	0	0	0	4,511	4,511	0	0	0
B0062801	LOS ANGELES	CA		09/15/2010		1,352,296	0	0	0	0	0	0	15,868	15,868	0	0	0
B0062801-1	LOS ANGELES	CA		07/30/2015		248,539	0	0	0	0	0	0	3,333	3,333	0	0	0
B0111101	LOS ANGELES	CA		12/29/2010		224,338	0	0	0	0	0	0	12,499	12,499	0	0	0
B1021008	LOS ANGELES	CA		04/14/2011		366,823	0	0	0	0	0	0	2,595	2,595	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		715,621	0	0	0	0	0	0	9,426	9,426	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1040804	LOS ANGELES	CA		06/30/2011		289,505	0	0	0	0	0	0	3,682	3,682	0	0	0
B1041801	LOS ANGELES	CA		07/14/2011		1,010,872	0	0	0	0	0	0	12,877	12,877	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011		1,977,388	0	0	0	0	0	0	21,641	21,641	0	0	0
B1042503	LOS ANGELES	CA		07/29/2011		2,181,929	0	0	0	0	0	0	23,881	23,881	0	0	0
B1051801	LOS ANGELES	CA		08/01/2011		685,768	0	0	0	0	0	0	8,431	8,431	0	0	0
B1052506	LOS ANGELES	CA		09/15/2011		612,278	0	0	0	0	0	0	7,714	7,714	0	0	0
B1070614	LOS ANGELES	CA		09/29/2011		683,798	0	0	0	0	0	0	7,436	7,436	0	0	0
B1070614-1	LOS ANGELES	CA		06/29/2016		1,341,563	0	0	0	0	0	0	10,425	10,425	0	0	0
B1110706	LOS ANGELES	CA		02/13/2012		1,511,217	0	0	0	0	0	0	18,839	18,839	0	0	0
B1110706-1	LOS ANGELES	CA		05/24/2018		801,742	0	0	0	0	0	0	9,994	9,994	0	0	0
B1122004	LOS ANGELES	CA		02/23/2012		766,140	0	0	0	0	0	0	8,647	8,647	0	0	0
B2012602	LOS ANGELES	CA		03/27/2012		357,134	0	0	0	0	0	0	15,157	15,157	0	0	0
B2032603	LOS ANGELES	CA		05/17/2012		310,859	0	0	0	0	0	0	6,094	6,094	0	0	0
B2052405	LOS ANGELES	CA		01/17/2013		618,470	0	0	0	0	0	0	6,161	6,161	0	0	0
B2052407	LOS ANGELES	CA		08/22/2012		1,020,399	0	0	0	0	0	0	10,445	10,445	0	0	0
B2100401	LOS ANGELES	CA		01/23/2013		98,183	0	0	0	0	0	0	1,030	1,030	0	0	0
B2110804	LOS ANGELES	CA		01/30/2013		324,557	0	0	0	0	0	0	3,368	3,368	0	0	0
B2110805	LOS ANGELES	CA		01/30/2013		242,899	0	0	0	0	0	0	2,519	2,519	0	0	0
B3010701	LOS ANGELES	CA		03/26/2013		603,324	0	0	0	0	0	0	4,232	4,232	0	0	0
B3030110	LOS ANGELES	CA		06/03/2013		550,571	0	0	0	0	0	0	9,190	9,190	0	0	0
B3030110-1	LOS ANGELES	CA		07/28/2015		289,315	0	0	0	0	0	0	4,685	4,685	0	0	0
B3030602	LOS ANGELES	CA		04/19/2013		1,675,005	0	0	0	0	0	0	11,966	11,966	0	0	0
B3031304	LOS ANGELES	CA		06/10/2013		992,118	0	0	0	0	0	0	10,136	10,136	0	0	0
B3031305	LOS ANGELES	CA		06/10/2013		803,772	0	0	0	0	0	0	8,213	8,213	0	0	0
B3031306	LOS ANGELES	CA		05/15/2013		735,683	0	0	0	0	0	0	8,262	8,262	0	0	0
B3041701	LOS ANGELES	CA		06/03/2013		2,306,908	0	0	0	0	0	0	24,645	24,645	0	0	0
B3060501	LOS ANGELES	CA		08/27/2013		1,730,684	0	0	0	0	0	0	17,516	17,516	0	0	0
B3070303	LOS ANGELES	CA		10/08/2013		366,167	0	0	0	0	0	0	3,223	3,223	0	0	0
B3070803	LOS ANGELES	CA		09/18/2013		832,804	0	0	0	0	0	0	13,125	13,125	0	0	0
B3070903	LOS ANGELES	CA		09/23/2013		2,144,428	0	0	0	0	0	0	11,873	11,873	0	0	0
B3070904	LOS ANGELES	CA		09/23/2013		3,502,698	0	0	0	0	0	0	19,388	19,388	0	0	0
B3070905	LOS ANGELES	CA		09/23/2013		2,144,428	0	0	0	0	0	0	11,873	11,873	0	0	0
B3081201	LOS ANGELES	CA		11/07/2013		661,444	0	0	0	0	0	0	6,969	6,969	0	0	0
B3081201-1	LOS ANGELES	CA		04/22/2022		0	0	0	0	0	0	0	5,618	5,618	0	0	0
B3081906	LOS ANGELES	CA		11/04/2013		297,283	0	0	0	0	0	0	2,690	2,690	0	0	0
B3110601	LOS ANGELES	CA		03/07/2014		1,396,298	0	0	0	0	0	0	12,922	12,922	0	0	0
B3110603	LOS ANGELES	CA		01/28/2014		206,483	0	0	0	0	0	0	1,940	1,940	0	0	0
B4011702	LOS ANGELES	CA		03/31/2014		302,415	0	0	0	0	0	0	2,625	2,625	0	0	0
B4041702	LOS ANGELES	CA		07/11/2014		464,469	0	0	0	0	0	0	2,941	2,941	0	0	0
B4081301	LOS ANGELES	CA		10/23/2014		1,618,950	0	0	0	0	0	0	16,042	16,042	0	0	0
B5021711	LOS ANGELES	CA		05/06/2015		1,403,637	0	0	0	0	0	0	34,703	34,703	0	0	0
B5032407	LOS ANGELES	CA		06/10/2015		405,952	0	0	0	0	0	0	3,641	3,641	0	0	0
B5071003	LOS ANGELES	CA		09/18/2015		1,140,463	0	0	0	0	0	0	10,029	10,029	0	0	0
B5082003	LOS ANGELES	CA		11/09/2015		1,294,987	0	0	0	0	0	0	11,969	11,969	0	0	0
B5082102	LOS ANGELES	CA		11/09/2015		1,378,358	0	0	0	0	0	0	11,813	11,813	0	0	0
B5082105	LOS ANGELES	CA		11/09/2015		718,926	0	0	0	0	0	0	6,897	6,897	0	0	0
B5090305	LOS ANGELES	CA		11/13/2015		211,323	0	0	0	0	0	0	1,239	1,239	0	0	0
B5120401	LOS ANGELES	CA		02/17/2016		459,400	0	0	0	0	0	0	3,861	3,861	0	0	0
B6041404	LOS ANGELES	CA		07/28/2016		1,880,380	0	0	0	0	0	0	15,306	15,306	0	0	0
B6081103	LOS ANGELES	CA		09/15/2016		6,612,955	0	0	0	0	0	0	39,918	39,918	0	0	0
B6081103-1	LOS ANGELES	CA		01/16/2018		1,370,690	0	0	0	0	0	0	7,194	7,194	0	0	0
B6081606	LOS ANGELES	CA		10/27/2016		3,136,167	0	0	0	0	0	0	25,134	25,134	0	0	0
B6082301	LOS ANGELES	CA		10/31/2016		5,720,746	0	0	0	0	0	0	42,686	42,686	0	0	0
B6110303	LOS ANGELES	CA		02/14/2017		628,275	0	0	0	0	0	0	5,097	5,097	0	0	0
B6111010	LOS ANGELES	CA		02/02/2017		982,570	0	0	0	0	0	0	7,864	7,864	0	0	0
B6112103	LOS ANGELES	CA		01/31/2017		551,507	0	0	0	0	0	0	4,207	4,207	0	0	0
B6120505	LOS ANGELES	CA		02/03/2017		2,095,659	0	0	0	0	0	0	12,989	12,989	0	0	0
B7030201	LOS ANGELES	CA		05/09/2017		1,543,115	0	0	0	0	0	0	11,794	11,794	0	0	0
B7030701	LOS ANGELES	CA		06/23/2017		212,317	0	0	0	0	0	0	8,559	8,559	0	0	0
B7041002	LOS ANGELES	CA		06/05/2017		1,785,210	0	0	0	0	0	0	8,893	8,893	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7083102	LOS ANGELES	CA		11/20/2017		900,533	0	0	0	0	0	0	10,305	10,305	0	0	0
B7091801	LOS ANGELES	CA		11/15/2017		745,664	0	0	0	0	0	0	5,493	5,493	0	0	0
B7100501	LOS ANGELES	CA		11/29/2017		472,482	0	0	0	0	0	0	3,397	3,397	0	0	0
B8020104	LOS ANGELES	CA		04/20/2018		1,040,747	0	0	0	0	0	0	8,584	8,584	0	0	0
B8030503	LOS ANGELES	CA		05/31/2018		466,436	0	0	0	0	0	0	3,168	3,168	0	0	0
B8050404	LOS ANGELES	CA		07/18/2018		1,861,396	0	0	0	0	0	0	12,443	12,443	0	0	0
B8071903	LOS ANGELES	CA		09/28/2018		581,882	0	0	0	0	0	0	3,797	3,797	0	0	0
B8072304	LOS ANGELES	CA		10/03/2018		1,546,528	0	0	0	0	0	0	9,935	9,935	0	0	0
B8072604	LOS ANGELES	CA		10/10/2018		868,012	0	0	0	0	0	0	5,715	5,715	0	0	0
B8103006	LOS ANGELES	CA		01/18/2019		1,065,599	0	0	0	0	0	0	6,573	6,573	0	0	0
B9041603	LOS ANGELES	CA		06/25/2019		876,390	0	0	0	0	0	0	5,587	5,587	0	0	0
B9062002	LOS ANGELES	CA		08/28/2019		4,682,348	0	0	0	0	0	0	21,390	21,390	0	0	0
B9082901	LOS ANGELES	CA		10/17/2019		400,048	0	0	0	0	0	0	2,675	2,675	0	0	0
B9083002	LOS ANGELES	CA		11/14/2019		650,953	0	0	0	0	0	0	4,310	4,310	0	0	0
B9091211	LOS ANGELES	CA		01/07/2020		1,694,003	0	0	0	0	0	0	11,573	11,573	0	0	0
B9100101	LOS ANGELES	CA		01/08/2020		646,618	0	0	0	0	0	0	3,057	3,057	0	0	0
B9110601	LOS ANGELES	CA		02/28/2020		1,161,559	0	0	0	0	0	0	7,286	7,286	0	0	0
B9110602	LOS ANGELES	CA		02/26/2020		406,314	0	0	0	0	0	0	2,549	2,549	0	0	0
B9123101	LOS ANGELES	CA		04/22/2020		360,471	0	0	0	0	0	0	2,272	2,272	0	0	0
B9123102	LOS ANGELES	CA		04/22/2020		900,590	0	0	0	0	0	0	5,769	5,769	0	0	0
B9123103	LOS ANGELES	CA		04/22/2020		360,471	0	0	0	0	0	0	2,272	2,272	0	0	0
C0031803	LOS ANGELES	CA		06/18/2020		6,006,905	0	0	0	0	0	0	39,303	39,303	0	0	0
C0042403	LOS ANGELES	CA		07/20/2020		3,874,541	0	0	0	0	0	0	24,806	24,806	0	0	0
C0042403-1	LOS ANGELES	CA		03/23/2022		0	0	0	0	0	0	0	5,490	5,490	0	0	0
C0042702	LOS ANGELES	CA		06/30/2020		1,022,193	0	0	0	0	0	0	6,581	6,581	0	0	0
C0082502	LOS ANGELES	CA		10/30/2020		3,814,748	0	0	0	0	0	0	23,628	23,628	0	0	0
C0092301	LOS ANGELES	CA		12/29/2020		1,041,132	0	0	0	0	0	0	6,818	6,818	0	0	0
C0110902	LOS ANGELES	CA		12/17/2020		927,452	0	0	0	0	0	0	6,378	6,378	0	0	0
C0121002	LOS ANGELES	CA		02/17/2021		4,206,339	0	0	0	0	0	0	21,112	21,112	0	0	0
C1010703	LOS ANGELES	CA		03/22/2021		885,813	0	0	0	0	0	0	4,159	4,159	0	0	0
C1022507	LOS ANGELES	CA		05/03/2021		2,366,686	0	0	0	0	0	0	15,868	15,868	0	0	0
C1031006	LOS ANGELES	CA		05/18/2021		2,550,031	0	0	0	0	0	0	15,992	15,992	0	0	0
C1051103	LOS ANGELES	CA		07/28/2021		1,401,940	0	0	0	0	0	0	8,999	8,999	0	0	0
C1052102	LOS ANGELES	CA		08/11/2021		695,901	0	0	0	0	0	0	4,223	4,223	0	0	0
C1062101	LOS ANGELES	CA		09/23/2021		1,031,807	0	0	0	0	0	0	4,914	4,914	0	0	0
C1092804	LOS ANGELES	CA		12/08/2021		15,750,000	0	0	0	0	0	0	68,940	68,940	0	0	0
C1121701	LOS ANGELES	CA		03/22/2022		0	0	0	0	0	0	0	15,401	15,401	0	0	0
C1122101	LOS ANGELES	CA		02/15/2022		0	0	0	0	0	0	0	3,588	3,588	0	0	0
C2012601	LOS ANGELES	CA		04/22/2022		0	0	0	0	0	0	0	9,477	9,477	0	0	0
C2030801	LOS ANGELES	CA		06/01/2022		0	0	0	0	0	0	0	4,113,556	4,113,556	0	0	0
C2030901	LOS ANGELES	CA		05/18/2022		0	0	0	0	0	0	0	4,661	4,661	0	0	0
C1051801	LOS ANGLES	CA		08/11/2021		430,066	0	0	0	0	0	0	2,611	2,611	0	0	0
B4120901	LOS BANOS	CA		03/05/2015		531,915	0	0	0	0	0	0	4,806	4,806	0	0	0
A1110502	LOS GATOS	CA		01/16/2002		27,787	0	0	0	0	0	0	1,262	1,262	0	0	0
A3031303	LOS GATOS	CA		07/02/2003		311,282	0	0	0	0	0	0	10,190	10,190	0	0	0
A2081903	LYNWOOD	CA		10/24/2002		51,768	0	0	0	0	0	0	14,339	14,339	0	0	0
B2121401	MALIBU	CA		02/14/2013		159,770	0	0	0	0	0	0	1,718	1,718	0	0	0
C0111102	MALIBU	CA		01/15/2021		2,741,732	0	0	0	0	0	0	18,152	18,152	0	0	0
A7120707	MANTECA	CA		02/26/2007		160,965	0	0	0	0	0	0	2,809	2,809	0	0	0
B4022406	MARIPOSA	CA		05/15/2014		1,208,424	0	0	0	0	0	0	11,154	11,154	0	0	0
C1092904	MARTINEZ	CA		12/07/2021		2,700,000	0	0	0	0	0	0	8,207	8,207	0	0	0
C0021403	MENIFEE	CA		05/14/2020		1,824,653	0	0	0	0	0	0	12,395	12,395	0	0	0
B1082301	MENLO PARK	CA		11/29/2011		506,181	0	0	0	0	0	0	6,317	6,317	0	0	0
B1082301-1	MENLO PARK	CA		01/11/2019		153,442	0	0	0	0	0	0	1,915	1,915	0	0	0
B7030905	MENLO PARK	CA		06/12/2017		1,983,362	0	0	0	0	0	0	14,646	14,646	0	0	0
B8052902	MENLO PARK	CA		08/07/2018		609,223	0	0	0	0	0	0	6,068	6,068	0	0	0
C0081002	MENLO PARK	CA		10/27/2020		3,310,862	0	0	0	0	0	0	22,627	22,627	0	0	0
B1110402	MERCED	CA		03/20/2012		1,040,224	0	0	0	0	0	0	12,844	12,844	0	0	0
B5020204	MILLBRAE	CA		04/08/2015		1,440,238	0	0	0	0	0	0	9,527	9,527	0	0	0
A9031209	MILPITAS	CA		05/11/2009		463,085	0	0	0	0	0	0	4,336	4,336	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7010302	MILPITAS	CA		04/07/2017		15,039,422	0	0	0	0	0	0	89,340	89,340	0	0	0
B9041601	MILPITAS	CA		06/27/2019		1,962,467	0	0	0	0	0	0	12,399	12,399	0	0	0
A3061604	MISSION VIEJO	CA		12/31/2006		55,882	0	0	0	0	0	0	7,504	7,504	0	0	0
C0052601	MISSION VIEJO	CA		08/04/2020		1,630,683	0	0	0	0	0	0	10,383	10,383	0	0	0
B2092101	MODESTO	CA		11/20/2012		1,514,252	0	0	0	0	0	0	24,442	24,442	0	0	0
B8111401	MODESTO	CA		01/07/2019		869,334	0	0	0	0	0	0	5,448	5,448	0	0	0
B9053001	MODESTO	CA		07/15/2019		775,295	0	0	0	0	0	0	6,144	6,144	0	0	0
C1022401	MODESTO	CA		04/16/2021		1,039,022	0	0	0	0	0	0	6,228	6,228	0	0	0
C2010405	MODESTO	CA		03/02/2022		0	0	0	0	0	0	0	6,236	6,236	0	0	0
A8111901	MONROVIA	CA		01/23/2009		249,489	0	0	0	0	0	0	3,874	3,874	0	0	0
A8111902	MONROVIA	CA		01/23/2009		140,636	0	0	0	0	0	0	2,186	2,186	0	0	0
B4012802	MONROVIA	CA		04/29/2014		1,383,628	0	0	0	0	0	0	10,607	10,607	0	0	0
C0030404	MONROVIA	CA		05/12/2020		1,935,186	0	0	0	0	0	0	13,147	13,147	0	0	0
A5113003	MONTEBELLO	CA		12/31/2006		279,428	0	0	0	0	0	0	6,367	6,367	0	0	0
B3012502	MONTEBELLO	CA		03/29/2013		348,679	0	0	0	0	0	0	3,881	3,881	0	0	0
C1011203	MONTEREY	CA		03/18/2021		3,585,276	0	0	0	0	0	0	33,589	33,589	0	0	0
C1040102	MONTEREY	CA		06/29/2021		540,154	0	0	0	0	0	0	3,257	3,257	0	0	0
C1040201	MONTEREY	CA		06/15/2021		665,058	0	0	0	0	0	0	4,293	4,293	0	0	0
B6042707	MORENO VALLEY	CA		07/14/2016		2,503,722	0	0	0	0	0	0	20,924	20,924	0	0	0
B9081904	MORENO VALLEY	CA		11/12/2019		8,308,786	0	0	0	0	0	0	55,612	55,612	0	0	0
B4092501	MORGAN HILL	CA		11/05/2014		379,413	0	0	0	0	0	0	3,555	3,555	0	0	0
C0080701	MORGAN HILL	CA		10/28/2020		9,436,603	0	0	0	0	0	0	61,413	61,413	0	0	0
C0050601	MORRO BAY	CA		07/09/2020		1,205,061	0	0	0	0	0	0	16,994	16,994	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		248,552	0	0	0	0	0	0	2,559	2,559	0	0	0
B7033003	MOUNTAIN VIEW	CA		05/08/2017		3,013,861	0	0	0	0	0	0	15,377	15,377	0	0	0
B7033003-1	MOUNTAIN VIEW	CA		06/18/2019		504,229	0	0	0	0	0	0	2,574	2,574	0	0	0
B8092007	MOUNTAIN VIEW	CA		11/28/2018		2,791,185	0	0	0	0	0	0	13,382	13,382	0	0	0
C0032002	MOUNTAIN VIEW	CA		06/18/2020		817,259	0	0	0	0	0	0	5,349	5,349	0	0	0
C2010406	MOUNTAIN VIEW	CA		03/28/2022		0	0	0	0	0	0	0	11,663	11,663	0	0	0
C2012401	MOUNTAIN VIEW	CA		04/06/2022		0	0	0	0	0	0	0	9,990	9,990	0	0	0
B8082801	MURRIETA	CA		10/16/2018		713,887	0	0	0	0	0	0	4,701	4,701	0	0	0
B9011102	MURRIETA	CA		03/29/2019		646,703	0	0	0	0	0	0	4,194	4,194	0	0	0
C1041201	MURRIETA	CA		06/10/2021		804,125	0	0	0	0	0	0	3,644	3,644	0	0	0
C1120103	MURRIETA	CA		02/04/2022		0	0	0	0	0	0	0	5,438	5,438	0	0	0
C0030205	NAPA	CA		05/28/2020		16,729,616	0	0	0	0	0	0	87,493	87,493	0	0	0
A8051201	NATIONAL CITY	CA		07/18/2008		1,458,970	0	0	0	0	0	0	14,477	14,477	0	0	0
B6021703	NEEDLES	CA		04/08/2016		2,212,789	0	0	0	0	0	0	19,089	19,089	0	0	0
A7122002	NEWARK	CA		02/28/2008		210,642	0	0	0	0	0	0	2,217	2,217	0	0	0
B7101301	NEWARK	CA		12/21/2017		9,500,468	0	0	0	0	0	0	60,105	60,105	0	0	0
A8031005	NEWPORT BEACH	CA		06/12/2008		150,814	0	0	0	0	0	0	2,447	2,447	0	0	0
B1030205	NEWPORT BEACH	CA		04/11/2011		362,518	0	0	0	0	0	0	4,942	4,942	0	0	0
B3021302	NEWPORT BEACH	CA		04/15/2013		347,298	0	0	0	0	0	0	12,132	12,132	0	0	0
B6042002	NEWPORT BEACH	CA		06/30/2016		3,334,618	0	0	0	0	0	0	20,108	20,108	0	0	0
B6042002-1	NEWPORT BEACH	CA		04/12/2017		712,975	0	0	0	0	0	0	3,836	3,836	0	0	0
B6121302	NEWPORT BEACH	CA		03/07/2017		774,314	0	0	0	0	0	0	6,871	6,871	0	0	0
B6121303	NEWPORT BEACH	CA		03/07/2017		1,184,241	0	0	0	0	0	0	10,507	10,507	0	0	0
B0112201	NIPOMO	CA		02/01/2011		247,142	0	0	0	0	0	0	3,390	3,390	0	0	0
B0112202	NIPOMO	CA		02/01/2011		162,396	0	0	0	0	0	0	2,228	2,228	0	0	0
B4050703	NIPOMO	CA		12/01/2014		1,151,087	0	0	0	0	0	0	10,111	10,111	0	0	0
C0110603	NORCO	CA		01/22/2021		881,911	0	0	0	0	0	0	5,650	5,650	0	0	0
C1072602	NORCO	CA		10/08/2021		1,545,071	0	0	0	0	0	0	9,769	9,769	0	0	0
C1120102	NORCO	CA		02/15/2022		0	0	0	0	0	0	0	21,122	21,122	0	0	0
A3021909	NORTH HIGHLANDS	CA		05/01/2003		465,103	0	0	0	0	0	0	16,136	16,136	0	0	0
B1061402	NORTH HOLLYWOOD	CA		11/15/2011		775,572	0	0	0	0	0	0	34,796	34,796	0	0	0
B1110903	NORTH HOLLYWOOD	CA		01/06/2012		951,890	0	0	0	0	0	0	12,174	12,174	0	0	0
B2021701	NORTH HOLLYWOOD	CA		05/09/2012		958,338	0	0	0	0	0	0	9,282	9,282	0	0	0
B2031312	NORTH HOLLYWOOD	CA		08/07/2012		459,410	0	0	0	0	0	0	8,172	8,172	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		378,244	0	0	0	0	0	0	6,285	6,285	0	0	0
B6022501	NORTH HOLLYWOOD	CA		04/21/2016		1,748,587	0	0	0	0	0	0	14,509	14,509	0	0	0
C0012801	NORTH HOLLYWOOD	CA		03/19/2020		808,444	0	0	0	0	0	0	5,553	5,553	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1011902	NORTH HOLLYWOOD	CA		03/31/2021		2,246,880	0	0	0	0	0	0	14,722	14,722	0	0	0
C2042505	NORTH HOLLYWOOD	CA		07/01/2022		0	0	0	0	0	0	0	1,393,147	1,393,147	0	0	0
A9030401	NORTHRIDGE	CA		04/29/2009		1,209,638	0	0	0	0	0	0	11,375	11,375	0	0	0
B4021803	NORTHRIDGE	CA		05/08/2014		1,042,036	0	0	0	0	0	0	10,912	10,912	0	0	0
C0082503	NORTHRIDGE	CA		10/30/2020		3,305,858	0	0	0	0	0	0	20,819	20,819	0	0	0
B1062106	NOVATO	CA		09/13/2011		471,567	0	0	0	0	0	0	5,972	5,972	0	0	0
C1032404	NOVATO	CA		06/01/2021		3,205,951	0	0	0	0	0	0	21,033	21,033	0	0	0
A9030421	OAKDALE	CA		05/19/2009		243,759	0	0	0	0	0	0	5,175	5,175	0	0	0
A5102404	OAKLAND	CA		12/31/2006		186,304	0	0	0	0	0	0	10,399	10,399	0	0	0
A8012505	OAKLAND	CA		04/23/2008		162,777	0	0	0	0	0	0	2,787	2,787	0	0	0
B0042001	OAKLAND	CA		07/13/2010		180,514	0	0	0	0	0	0	4,449	4,449	0	0	0
B3022501	OAKLAND	CA		04/08/2013		482,380	0	0	0	0	0	0	5,100	5,100	0	0	0
B5081301	OAKLAND	CA		10/29/2015		597,342	0	0	0	0	0	0	13,748	13,748	0	0	0
B7100402	OAKLAND	CA		12/01/2017		2,512,519	0	0	0	0	0	0	12,725	12,725	0	0	0
B9031901	OAKLAND	CA		05/29/2019		502,309	0	0	0	0	0	0	3,169	3,169	0	0	0
B9090302	OAKLAND	CA		11/21/2019		998,693	0	0	0	0	0	0	6,581	6,581	0	0	0
C1102803	OAKLAND	CA		01/19/2022		0	0	0	0	0	0	0	3,262	3,262	0	0	0
C2031705	OAKLAND	CA		05/26/2022		0	0	0	0	0	0	0	13,637	13,637	0	0	0
B6120106	OAKLEY	CA		03/28/2017		8,067,130	0	0	0	0	0	0	49,017	49,017	0	0	0
C0020402	OAKLEY	CA		04/15/2020		9,226,330	0	0	0	0	0	0	46,585	46,585	0	0	0
A3012802	OCEANSIDE	CA		04/25/2003		55,833	0	0	0	0	0	0	9,815	9,815	0	0	0
A3012803	OCEANSIDE	CA		04/25/2003		37,222	0	0	0	0	0	0	6,543	6,543	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		383,885	0	0	0	0	0	0	15,042	15,042	0	0	0
B0061726	OCEANSIDE	CA		08/18/2010		620,373	0	0	0	0	0	0	7,905	7,905	0	0	0
B0061726-1	OCEANSIDE	CA		06/18/2018		535,952	0	0	0	0	0	0	6,603	6,603	0	0	0
B3081907	OCEANSIDE	CA		10/15/2013		869,761	0	0	0	0	0	0	8,443	8,443	0	0	0
A7081001	OJAI	CA		11/20/2007		564,487	0	0	0	0	0	0	5,771	5,771	0	0	0
A9030417	ONTARIO	CA		05/08/2009		147,357	0	0	0	0	0	0	2,209	2,209	0	0	0
B0081802	ONTARIO	CA		10/20/2010		142,543	0	0	0	0	0	0	1,946	1,946	0	0	0
B3032804	ONTARIO	CA		06/19/2013		641,000	0	0	0	0	0	0	6,767	6,767	0	0	0
B5030604	ONTARIO	CA		05/28/2015		1,527,510	0	0	0	0	0	0	13,788	13,788	0	0	0
B5060302	ONTARIO	CA		08/27/2015		351,867	0	0	0	0	0	0	2,925	2,925	0	0	0
B6020204	ONTARIO	CA		04/25/2016		1,180,295	0	0	0	0	0	0	11,305	11,305	0	0	0
B6111402	ONTARIO	CA		01/31/2017		13,325,343	0	0	0	0	0	0	87,730	87,730	0	0	0
B6111402-1	ONTARIO	CA		09/25/2019		2,858,405	0	0	0	0	0	0	17,858	17,858	0	0	0
C0022102	ONTARIO	CA		04/27/2020		1,099,674	0	0	0	0	0	0	7,512	7,512	0	0	0
C0121101	ONTARIO	CA		02/26/2021		1,967,559	0	0	0	0	0	0	13,174	13,174	0	0	0
C1072002	ONTARIO	CA		09/24/2021		618,579	0	0	0	0	0	0	3,735	3,735	0	0	0
W8073101	ONTARIO	CA		09/07/2018		10,929,894	0	0	0	0	0	0	35,220	35,220	0	0	0
A2060301	ORANGE	CA		07/25/2002		1,359,524	0	0	0	0	0	0	42,419	42,419	0	0	0
A7040504	ORANGE	CA		06/07/2007		194,532	0	0	0	0	0	0	3,694	3,694	0	0	0
A9030601	ORANGE	CA		04/20/2009		1,314,903	0	0	0	0	0	0	38,102	38,102	0	0	0
B2030202	ORANGE	CA		05/01/2012		437,757	0	0	0	0	0	0	5,395	5,395	0	0	0
B7012005	ORANGE	CA		03/23/2017		539,403	0	0	0	0	0	0	4,061	4,061	0	0	0
B8032101	ORANGE	CA		05/22/2018		300,003	0	0	0	0	0	0	2,008	2,008	0	0	0
B9070901	ORANGE	CA		10/16/2019		497,097	0	0	0	0	0	0	2,994	2,994	0	0	0
C0081701	ORANGE	CA		10/22/2020		857,461	0	0	0	0	0	0	5,674	5,674	0	0	0
C0090406	ORANGE	CA		11/24/2020		1,346,999	0	0	0	0	0	0	8,721	8,721	0	0	0
B4101006	OTAY MESA	CA		11/24/2014		269,906	0	0	0	0	0	0	7,113	7,113	0	0	0
B4101008	OTAY MESA	CA		11/24/2014		506,781	0	0	0	0	0	0	13,355	13,355	0	0	0
A7020901	OXNARD	CA		05/03/2007		495,419	0	0	0	0	0	0	9,042	9,042	0	0	0
B1110403	OXNARD	CA		02/09/2012		344,237	0	0	0	0	0	0	4,333	4,333	0	0	0
B3062008	OXNARD	CA		09/11/2013		1,227,857	0	0	0	0	0	0	12,414	12,414	0	0	0
B4042402	OXNARD	CA		07/15/2014		2,192,864	0	0	0	0	0	0	20,188	20,188	0	0	0
B5070201	OXNARD	CA		09/25/2015		1,201,447	0	0	0	0	0	0	10,433	10,433	0	0	0
B5082004	OXNARD	CA		11/16/2015		943,776	0	0	0	0	0	0	8,089	8,089	0	0	0
C0031801	OXNARD	CA		06/11/2020		2,451,791	0	0	0	0	0	0	16,043	16,043	0	0	0
C2011301	OXNARD	CA		04/04/2022		0	0	0	0	0	0	0	31,463	31,463	0	0	0
B7042101	PACIFIC PALISADES	CA		07/13/2017		1,703,124	0	0	0	0	0	0	12,917	12,917	0	0	0
B9082001	PACIFIC PALISADES	CA		10/28/2019		1,416,435	0	0	0	0	0	0	9,991	9,991	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3032702	PACIFICA	CA		06/07/2013		306,420	0	0	0	0	0	0	3,230	3,230	0	0	0
B3070502	PACOIMA	CA		12/02/2013		407,413	0	0	0	0	0	0	6,289	6,289	0	0	0
B9031103	PACOIMA	CA		05/02/2019		1,349,381	0	0	0	0	0	0	7,927	7,927	0	0	0
A7031411	PALM DESERT	CA		06/25/2007		525,760	0	0	0	0	0	0	21,244	21,244	0	0	0
A8082102	PALM DESERT	CA		10/30/2008		607,865	0	0	0	0	0	0	9,918	9,918	0	0	0
B1112304	PALM DESERT	CA		01/26/2012		471,509	0	0	0	0	0	0	3,404	3,404	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		1,106,832	0	0	0	0	0	0	11,556	11,556	0	0	0
B5020510	PALM SPRINGS	CA		03/11/2015		804,298	0	0	0	0	0	0	7,628	7,628	0	0	0
C0120304	PALM SPRINGS	CA		01/28/2021		802,932	0	0	0	0	0	0	5,317	5,317	0	0	0
B5013005	PALMDALE	CA		04/16/2015		341,842	0	0	0	0	0	0	4,897	4,897	0	0	0
B2012601	PALO ALTO	CA		03/01/2012		3,992,384	0	0	0	0	0	0	13,330	13,330	0	0	0
B2012601-1	PALO ALTO	CA		03/15/2016		1,982,751	0	0	0	0	0	0	6,179	6,179	0	0	0
C2032103	PALO ALTO	CA		06/14/2022		0	0	0	0	0	0	0	1,570,908	1,570,908	0	0	0
B1062203	PANORAMA CITY	CA		09/15/2011		121,062	0	0	0	0	0	0	16,247	16,247	0	0	0
C0101602	PANORAMA CITY	CA		12/18/2020		1,699,818	0	0	0	0	0	0	11,128	11,128	0	0	0
C2030202	PARAMOUNT	CA		06/30/2022		0	0	0	0	0	0	0	776,443	776,443	0	0	0
B3050305	PASADENA	CA		08/08/2013		1,183,877	0	0	0	0	0	0	11,923	11,923	0	0	0
B5071401	PASADENA	CA		09/25/2015		1,385,475	0	0	0	0	0	0	18,903	18,903	0	0	0
B5110501	PASADENA	CA		01/19/2016		505,915	0	0	0	0	0	0	10,979	10,979	0	0	0
B7080201	PASADENA	CA		09/11/2017		2,887,799	0	0	0	0	0	0	23,097	23,097	0	0	0
B7080201-1	PASADENA	CA		10/29/2021		1,275,087	0	0	0	0	0	0	10,198	10,198	0	0	0
B9082801	PASADENA	CA		11/15/2019		655,363	0	0	0	0	0	0	4,526	4,526	0	0	0
C1102201	PASADENA	CA		02/11/2022		0	0	0	0	0	0	0	25,004	25,004	0	0	0
C2010504	PASADENA	CA		03/21/2022		0	0	0	0	0	0	0	18,539	18,539	0	0	0
W8111201	PASADENA	CA		12/21/2018		15,078,760	0	0	0	0	0	0	47,949	47,949	0	0	0
A8012903	PASO ROBLES	CA		04/17/2008		183,699	0	0	0	0	0	0	2,544	2,544	0	0	0
A8012904	PASO ROBLES	CA		04/17/2008		183,699	0	0	0	0	0	0	2,544	2,544	0	0	0
B3012806	PASO ROBLES	CA		04/05/2013		349,624	0	0	0	0	0	0	3,743	3,743	0	0	0
B4112602	PASO ROBLES	CA		02/12/2015		288,396	0	0	0	0	0	0	2,623	2,623	0	0	0
B4112603	PASO ROBLES	CA		02/12/2015		451,920	0	0	0	0	0	0	4,111	4,111	0	0	0
B4112604	PASO ROBLES	CA		02/12/2015		344,614	0	0	0	0	0	0	3,135	3,135	0	0	0
B4112605	PASO ROBLES	CA		02/12/2015		314,456	0	0	0	0	0	0	2,861	2,861	0	0	0
B5102601	PASO ROBLES	CA		01/04/2016		886,925	0	0	0	0	0	0	7,530	7,530	0	0	0
B6070802	PASO ROBLES	CA		10/21/2016		710,149	0	0	0	0	0	0	14,704	14,704	0	0	0
B8042607	PASO ROBLES	CA		07/06/2018		880,118	0	0	0	0	0	0	5,602	5,602	0	0	0
B2101503	PERRIS	CA		01/03/2013		271,447	0	0	0	0	0	0	4,621	4,621	0	0	0
B8102601	PERRIS	CA		11/30/2018		667,328	0	0	0	0	0	0	2,901	2,901	0	0	0
C0112302	PERRIS	CA		02/24/2021		3,772,610	0	0	0	0	0	0	23,638	23,638	0	0	0
C2031503	PERRIS	CA		05/26/2022		0	0	0	0	0	0	0	27,340	27,340	0	0	0
B4020301	PETALUMA	CA		05/05/2014		149,058	0	0	0	0	0	0	14,500	14,500	0	0	0
C0010801	PICO RIVERA	CA		03/13/2020		1,215,293	0	0	0	0	0	0	7,956	7,956	0	0	0
B3062002	PINOLE	CA		09/10/2013		366,163	0	0	0	0	0	0	3,441	3,441	0	0	0
B3112503	PISMO BEACH	CA		03/27/2014		299,338	0	0	0	0	0	0	2,836	2,836	0	0	0
B8040504	PISMO BEACH	CA		07/23/2018		8,711,175	0	0	0	0	0	0	32,060	32,060	0	0	0
B4090401	PITTSBURG	CA		10/07/2014		655,087	0	0	0	0	0	0	6,492	6,492	0	0	0
B5081005	PLACENTIA	CA		11/12/2015		1,136,877	0	0	0	0	0	0	9,867	9,867	0	0	0
B6060305	PLACENTIA	CA		08/01/2016		2,127,066	0	0	0	0	0	0	17,899	17,899	0	0	0
B8010402	PLACENTIA	CA		03/15/2018		2,168,647	0	0	0	0	0	0	15,360	15,360	0	0	0
B8071902	PLEASANTON	CA		10/04/2018		736,144	0	0	0	0	0	0	4,775	4,775	0	0	0
B5091702	POLLOCK PINES	CA		03/31/2016		347,840	0	0	0	0	0	0	2,833	2,833	0	0	0
A7101701	POMONA	CA		12/11/2007		863,241	0	0	0	0	0	0	15,350	15,350	0	0	0
B5092404	POMONA	CA		12/18/2015		3,960,289	0	0	0	0	0	0	23,858	23,858	0	0	0
B8082402	POMONA	CA		10/24/2018		1,369,806	0	0	0	0	0	0	9,019	9,019	0	0	0
B9091208	POMONA	CA		12/05/2019		1,885,713	0	0	0	0	0	0	12,751	12,751	0	0	0
C1062302	POMONA	CA		09/17/2021		2,319,510	0	0	0	0	0	0	14,244	14,244	0	0	0
C2062401	POMONA	CA		08/12/2022		0	0	0	0	0	0	0	2,109,450	2,109,450	0	0	0
A2091203	PORT HUENEME	CA		12/12/2002		56,818	0	0	0	0	0	0	13,210	13,210	0	0	0
C0060401	PORTERVILLE	CA		08/07/2020		2,579,168	0	0	0	0	0	0	16,966	16,966	0	0	0
A2102901	POWAY	CA		01/30/2003		118,152	0	0	0	0	0	0	25,361	25,361	0	0	0
A2102901-1	POWAY	CA		07/26/2012		43,185	0	0	0	0	0	0	9,271	9,271	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2041002	POWAY	CA		07/19/2012		577,478	0	0	0	0	0	0	6,460	6,460	0	0	0
B5050404	POWAY	CA		07/28/2015		452,556	0	0	0	0	0	0	10,982	10,982	0	0	0
B5022403	RAMONA	CA		05/08/2015		2,434,034	0	0	0	0	0	0	22,788	22,788	0	0	0
C0052001	RAMONA	CA		07/17/2020		1,934,281	0	0	0	0	0	0	12,795	12,795	0	0	0
A6070706	RANCHO CORDOVA	CA		09/28/2006		220,785	0	0	0	0	0	0	4,700	4,700	0	0	0
B2030604	RANCHO CORDOVA	CA		04/26/2012		921,993	0	0	0	0	0	0	38,452	38,452	0	0	0
B6050403	RANCHO CORDOVA	CA		06/30/2016		4,194,935	0	0	0	0	0	0	34,362	34,362	0	0	0
B4040703	RANCHO CUCAMONGA	CA		06/06/2014		278,861	0	0	0	0	0	0	4,175	4,175	0	0	0
C0022502	RANCHO CUCAMONGA	CA		05/21/2020		1,423,772	0	0	0	0	0	0	7,154	7,154	0	0	0
C2032201	RANCHO CUCAMONGA	CA		06/10/2022		0	0	0	0	0	0	0	617,674	617,674	0	0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		1,035,557	0	0	0	0	0	0	12,993	12,993	0	0	0
B1082302	REDDING	CA		10/27/2011		231,208	0	0	0	0	0	0	4,871	4,871	0	0	0
B2083007	REDDING	CA		11/02/2012		1,124,446	0	0	0	0	0	0	11,972	11,972	0	0	0
B3052805	REDDING	CA		08/08/2013		287,653	0	0	0	0	0	0	2,898	2,898	0	0	0
C1121302	REDDING	CA		02/08/2022		0	0	0	0	0	0	0	12,871	12,871	0	0	0
A2091905	REDLANDS	CA		12/03/2002		88,551	0	0	0	0	0	0	20,575	20,575	0	0	0
B1030404	REDLANDS	CA		05/25/2011		1,488,090	0	0	0	0	0	0	19,246	19,246	0	0	0
A5060802	REDWOOD CITY	CA		08/25/2005		120,361	0	0	0	0	0	0	2,888	2,888	0	0	0
A5060803	REDWOOD CITY	CA		08/25/2005		115,261	0	0	0	0	0	0	2,765	2,765	0	0	0
A8012308	REDWOOD CITY	CA		04/01/2008		212,453	0	0	0	0	0	0	3,638	3,638	0	0	0
B3011603	REDWOOD CITY	CA		03/07/2013		223,519	0	0	0	0	0	0	2,412	2,412	0	0	0
B4111102	REDWOOD CITY	CA		01/08/2015		2,182,649	0	0	0	0	0	0	19,985	19,985	0	0	0
B4111102-1	REDWOOD CITY	CA		12/22/2021		3,700,000	0	0	0	0	0	0	13,014	13,014	0	0	0
B5021305	REDWOOD CITY	CA		06/15/2015		1,311,192	0	0	0	0	0	0	12,348	12,348	0	0	0
C0031602	REDWOOD CITY	CA		06/11/2020		3,377,528	0	0	0	0	0	0	16,892	16,892	0	0	0
C0031602-1	REDWOOD CITY	CA		08/22/2022		0	0	0	0	0	0	0	231,000	231,000	0	0	0
C0031603	REDWOOD CITY	CA		06/11/2020		3,089,204	0	0	0	0	0	0	15,450	15,450	0	0	0
C1021907	REDWOOD CITY	CA		05/14/2021		958,764	0	0	0	0	0	0	8,113	8,113	0	0	0
C1070801	REDWOOD CITY	CA		09/15/2021		403,578	0	0	0	0	0	0	1,882	1,882	0	0	0
B9050701	RIALTO	CA		07/24/2019		327,184	0	0	0	0	0	0	2,138	2,138	0	0	0
C1063001	RIALTO	CA		09/03/2021		670,175	0	0	0	0	0	0	3,976	3,976	0	0	0
C0060101	RICHMOND	CA		08/12/2020		775,685	0	0	0	0	0	0	5,103	5,103	0	0	0
B4022403	RIDGECREST	CA		05/15/2014		1,562,632	0	0	0	0	0	0	14,423	14,423	0	0	0
B7060502	RIDGECREST	CA		08/24/2017		606,724	0	0	0	0	0	0	4,682	4,682	0	0	0
B7042104	RIPON	CA		07/11/2017		964,957	0	0	0	0	0	0	17,675	17,675	0	0	0
A4040228	RIVERSIDE	CA		07/06/2004		116,523	0	0	0	0	0	0	9,483	9,483	0	0	0
A5072102	RIVERSIDE	CA		10/14/2005		172,252	0	0	0	0	0	0	9,244	9,244	0	0	0
A7010502	RIVERSIDE	CA		01/31/2008		273,586	0	0	0	0	0	0	4,885	4,885	0	0	0
A8061310	RIVERSIDE	CA		09/04/2008		1,199,779	0	0	0	0	0	0	11,732	11,732	0	0	0
B2022810	RIVERSIDE	CA		04/26/2012		249,067	0	0	0	0	0	0	3,059	3,059	0	0	0
B2031203	RIVERSIDE	CA		05/10/2012		327,923	0	0	0	0	0	0	3,475	3,475	0	0	0
B2061802	RIVERSIDE	CA		08/28/2012		364,965	0	0	0	0	0	0	6,619	6,619	0	0	0
B2090701	RIVERSIDE	CA		11/09/2012		606,882	0	0	0	0	0	0	9,958	9,958	0	0	0
B2101505	RIVERSIDE	CA		01/03/2013		232,603	0	0	0	0	0	0	3,963	3,963	0	0	0
B3062001	RIVERSIDE	CA		09/13/2013		365,092	0	0	0	0	0	0	3,533	3,533	0	0	0
B5040701	RIVERSIDE	CA		06/25/2015		11,940,184	0	0	0	0	0	0	107,056	107,056	0	0	0
B6031103	RIVERSIDE	CA		05/24/2016		798,928	0	0	0	0	0	0	6,761	6,761	0	0	0
B6031104	RIVERSIDE	CA		05/24/2016		2,045,273	0	0	0	0	0	0	17,308	17,308	0	0	0
B8091305	RIVERSIDE	CA		11/08/2018		1,084,968	0	0	0	0	0	0	8,009	8,009	0	0	0
B9040402	RIVERSIDE	CA		05/23/2019		295,763	0	0	0	0	0	0	1,837	1,837	0	0	0
B9041915	RIVERSIDE	CA		08/29/2019		786,253	0	0	0	0	0	0	3,666	3,666	0	0	0
C0070601	RIVERSIDE	CA		09/15/2020		2,232,992	0	0	0	0	0	0	10,570	10,570	0	0	0
C0080402	RIVERSIDE	CA		10/02/2020		1,215,884	0	0	0	0	0	0	8,045	8,045	0	0	0
C0090404	RIVERSIDE	CA		11/19/2020		871,587	0	0	0	0	0	0	5,643	5,643	0	0	0
C0101604	RIVERSIDE	CA		12/11/2020		639,290	0	0	0	0	0	0	3,046	3,046	0	0	0
C1062204	RIVERSIDE	CA		08/09/2021		1,164,641	0	0	0	0	0	0	7,190	7,190	0	0	0
C1072201	RIVERSIDE	CA		09/24/2021		4,247,899	0	0	0	0	0	0	27,452	27,452	0	0	0
B0080602	ROCKLIN	CA		10/07/2010		77,440	0	0	0	0	0	0	1,815	1,815	0	0	0
A9020210	RODEO	CA		04/28/2009		667,246	0	0	0	0	0	0	8,612	8,612	0	0	0
B8072402	ROHNERT PARK	CA		10/31/2018		904,074	0	0	0	0	0	0	5,952	5,952	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0031102	ROHNERT PARK	CA		05/21/2020		3,056,292	0	0	0	0	0	0	20,762	20,762	0	0	0
B1021805	ROSEMEAD	CA		05/09/2011		2,147,535	0	0	0	0	0	0	28,028	28,028	0	0	0
C0070201	ROSEMEAD	CA		10/28/2020		3,348,796	0	0	0	0	0	0	21,089	21,089	0	0	0
A3041703	ROSEVILLE	CA		07/03/2003		140,790	0	0	0	0	0	0	4,626	4,626	0	0	0
A4071603	ROSEVILLE	CA		10/04/2004		233,470	0	0	0	0	0	0	18,892	18,892	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007		301,702	0	0	0	0	0	0	5,661	5,661	0	0	0
B3032102	ROSEVILLE	CA		06/04/2013		717,385	0	0	0	0	0	0	7,573	7,573	0	0	0
B3041204	ROSEVILLE	CA		07/02/2013		605,442	0	0	0	0	0	0	6,347	6,347	0	0	0
B6061702	ROSEVILLE	CA		10/07/2016		4,143,274	0	0	0	0	0	0	86,277	86,277	0	0	0
B8012601	ROSEVILLE	CA		04/26/2018		3,340,804	0	0	0	0	0	0	20,351	20,351	0	0	0
B8022102	ROSEVILLE	CA		04/12/2018		454,273	0	0	0	0	0	0	2,991	2,991	0	0	0
B9053104	ROSEVILLE	CA		08/22/2019		9,338,134	0	0	0	0	0	0	62,580	62,580	0	0	0
C2021002	ROSEVILLE	CA		05/03/2022		0	0	0	0	0	0	0	2,324	2,324	0	0	0
A7060104	ROWLAND HEIGHTS	CA		08/23/2007		944,188	0	0	0	0	0	0	17,972	17,972	0	0	0
B6082501	ROWLAND HEIGHTS	CA		11/09/2016		144,554	0	0	0	0	0	0	1,770	1,770	0	0	0
B0051701	RUBIDOUX	CA		08/31/2010		1,997,672	0	0	0	0	0	0	28,429	28,429	0	0	0
B0051701-1	RUBIDOUX	CA		11/01/2016		1,798,066	0	0	0	0	0	0	15,460	15,460	0	0	0
A5122802	SACRAMENTO	CA		12/31/2006		92,912	0	0	0	0	0	0	4,853	4,853	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		1,142,100	0	0	0	0	0	0	9,056	9,056	0	0	0
B1031702	SACRAMENTO	CA		05/24/2011		325,037	0	0	0	0	0	0	4,016	4,016	0	0	0
B2101803	SACRAMENTO	CA		01/10/2013		535,776	0	0	0	0	0	0	19,141	19,141	0	0	0
B3013011	SACRAMENTO	CA		04/15/2013		451,301	0	0	0	0	0	0	14,663	14,663	0	0	0
B4032701	SACRAMENTO	CA		05/28/2014		964,373	0	0	0	0	0	0	15,366	15,366	0	0	0
B4062304	SACRAMENTO	CA		09/02/2014		194,444	0	0	0	0	0	0	1,787	1,787	0	0	0
B5031701	SACRAMENTO	CA		07/01/2015		1,859,664	0	0	0	0	0	0	10,972	10,972	0	0	0
B5050805	SACRAMENTO	CA		07/22/2015		217,019	0	0	0	0	0	0	5,191	5,191	0	0	0
B5051902	SACRAMENTO	CA		10/16/2015		266,319	0	0	0	0	0	0	2,056	2,056	0	0	0
B5061701	SACRAMENTO	CA		08/31/2015		1,689,402	0	0	0	0	0	0	39,918	39,918	0	0	0
B5082701	SACRAMENTO	CA		12/01/2015		2,935,092	0	0	0	0	0	0	25,311	25,311	0	0	0
B5083102	SACRAMENTO	CA		12/31/2015		726,034	0	0	0	0	0	0	9,421	9,421	0	0	0
B6030702	SACRAMENTO	CA		05/10/2016		582,796	0	0	0	0	0	0	4,747	4,747	0	0	0
B6030702-1	SACRAMENTO	CA		10/22/2019		549,163	0	0	0	0	0	0	4,474	4,474	0	0	0
B6030703	SACRAMENTO	CA		05/10/2016		1,153,185	0	0	0	0	0	0	9,633	9,633	0	0	0
B6030704	SACRAMENTO	CA		05/10/2016		2,722,801	0	0	0	0	0	0	22,744	22,744	0	0	0
B6040803	SACRAMENTO	CA		05/26/2016		2,183,324	0	0	0	0	0	0	18,001	18,001	0	0	0
B6040805	SACRAMENTO	CA		05/26/2016		1,412,726	0	0	0	0	0	0	11,648	11,648	0	0	0
B6040806	SACRAMENTO	CA		05/26/2016		834,805	0	0	0	0	0	0	6,882	6,882	0	0	0
B6040806-1	SACRAMENTO	CA		06/04/2018		815,319	0	0	0	0	0	0	6,167	6,167	0	0	0
B6040807	SACRAMENTO	CA		05/26/2016		1,155,897	0	0	0	0	0	0	9,529	9,529	0	0	0
B6040808	SACRAMENTO	CA		05/26/2016		5,008,886	0	0	0	0	0	0	41,291	41,291	0	0	0
B6040809	SACRAMENTO	CA		05/26/2016		690,284	0	0	0	0	0	0	5,693	5,693	0	0	0
B6041806	SACRAMENTO	CA		05/26/2016		1,107,686	0	0	0	0	0	0	9,134	9,134	0	0	0
B6110903	SACRAMENTO	CA		02/08/2017		2,022,969	0	0	0	0	0	0	17,564	17,564	0	0	0
B7100604	SACRAMENTO	CA		12/28/2017		1,668,305	0	0	0	0	0	0	8,335	8,335	0	0	0
B8100416	SACRAMENTO	CA		12/19/2018		15,852,966	0	0	0	0	0	0	87,131	87,131	0	0	0
B8102201	SACRAMENTO	CA		01/11/2019		658,026	0	0	0	0	0	0	2,884	2,884	0	0	0
C0012903	SACRAMENTO	CA		05/28/2020		2,742,281	0	0	0	0	0	0	17,753	17,753	0	0	0
C0102602	SACRAMENTO	CA		01/22/2021		1,575,682	0	0	0	0	0	0	10,094	10,094	0	0	0
C0102603	SACRAMENTO	CA		01/22/2021		1,234,674	0	0	0	0	0	0	7,910	7,910	0	0	0
C1022604	SACRAMENTO	CA		05/06/2021		935,071	0	0	0	0	0	0	4,727	4,727	0	0	0
C1082303	SACRAMENTO	CA		10/29/2021		1,545,128	0	0	0	0	0	0	9,603	9,603	0	0	0
C2011404	SACRAMENTO	CA		04/21/2022		0	0	0	0	0	0	0	6,078	6,078	0	0	0
C2061401	SACRAMENTO	CA		08/15/2022		0	0	0	0	0	0	0	3,871,900	3,871,900	0	0	0
A5081801	SALINAS	CA		11/07/2005		1,241,915	0	0	0	0	0	0	28,641	28,641	0	0	0
A6062105	SALINAS	CA		12/31/2006		378,700	0	0	0	0	0	0	23,484	23,484	0	0	0
B3032703	SALINAS	CA		06/10/2013		373,876	0	0	0	0	0	0	3,821	3,821	0	0	0
B5110604	SALINAS	CA		01/28/2016		1,473,756	0	0	0	0	0	0	12,468	12,468	0	0	0
B9032601	SALINAS	CA		06/19/2019		1,754,326	0	0	0	0	0	0	11,527	11,527	0	0	0
B9061102	SALINAS	CA		08/19/2019		414,632	0	0	0	0	0	0	2,736	2,736	0	0	0
C0102608	SALINAS	CA		12/15/2020		1,274,345	0	0	0	0	0	0	8,482	8,482	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1043001	SALINAS	CA		06/29/2021		1,202,674	0	0	0	0	0	0	7,630	7,630	0	0	0
C1051404	SALINAS	CA		07/22/2021		369,142	0	0	0	0	0	0	2,214	2,214	0	0	0
C2020104	SALINAS	CA		04/11/2022		0	0	0	0	0	0	0	9,945	9,945	0	0	0
B0030201	SAN BERNARDINO	CA		04/30/2010		627,295	0	0	0	0	0	0	8,912	8,912	0	0	0
B1110801	SAN BERNARDINO	CA		12/30/2011		497,159	0	0	0	0	0	0	6,401	6,401	0	0	0
B3030112	SAN BERNARDINO	CA		05/08/2013		976,284	0	0	0	0	0	0	10,380	10,380	0	0	0
B5040606	SAN BERNARDINO	CA		07/08/2015		567,207	0	0	0	0	0	0	7,933	7,933	0	0	0
B9072403	SAN BERNARDINO	CA		10/09/2019		860,248	0	0	0	0	0	0	5,182	5,182	0	0	0
C0030202	SAN BERNARDINO	CA		06/29/2020		11,112,973	0	0	0	0	0	0	2,467,663	2,467,663	0	0	0
C0031206	SAN BERNARDINO	CA		05/28/2020		2,814,224	0	0	0	0	0	0	20,052	20,052	0	0	0
C0051301	SAN BERNARDINO	CA		07/15/2020		9,665,846	0	0	0	0	0	0	64,965	64,965	0	0	0
C0060501	SAN BERNARDINO	CA		08/27/2020		1,163,528	0	0	0	0	0	0	7,655	7,655	0	0	0
C1011212	SAN BERNARDINO	CA		07/07/2021		742,747	0	0	0	0	0	0	6,127	6,127	0	0	0
C1071201	SAN BERNARDINO	CA		09/22/2021		3,607,868	0	0	0	0	0	0	22,538	22,538	0	0	0
C1081107	SAN BERNARDINO	CA		10/29/2021		758,433	0	0	0	0	0	0	4,961	4,961	0	0	0
C2022403	SAN BERNARDINO	CA		05/05/2022		0	0	0	0	0	0	0	6,058	6,058	0	0	0
A9021802	SAN BUENAVENTURA	CA		04/23/2009		60,323	0	0	0	0	0	0	6,006	6,006	0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		42,297	0	0	0	0	0	0	4,214	4,214	0	0	0
B5080601	SAN CARLOS	CA		10/22/2015		97,130	0	0	0	0	0	0	5,893	5,893	0	0	0
B1033005	SAN CLEMENTE	CA		05/26/2011		802,611	0	0	0	0	0	0	8,939	8,939	0	0	0
B1081702	SAN CLEMENTE	CA		10/25/2011		624,566	0	0	0	0	0	0	13,236	13,236	0	0	0
A2100204	SAN DIEGO	CA		12/05/2002		27,971	0	0	0	0	0	0	6,484	6,484	0	0	0
A3040405	SAN DIEGO	CA		06/16/2003		194,273	0	0	0	0	0	0	24,793	24,793	0	0	0
A9030410	SAN DIEGO	CA		04/30/2009		720,976	0	0	0	0	0	0	19,142	19,142	0	0	0
A9030410-1	SAN DIEGO	CA		04/29/2016		195,156	0	0	0	0	0	0	5,632	5,632	0	0	0
A9060501	SAN DIEGO	CA		07/29/2009		81,937	0	0	0	0	0	0	1,225	1,225	0	0	0
B0022601	SAN DIEGO	CA		04/26/2010		303,955	0	0	0	0	0	0	21,253	21,253	0	0	0
B0040602	SAN DIEGO	CA		06/23/2010		837,331	0	0	0	0	0	0	17,957	17,957	0	0	0
B0050706	SAN DIEGO	CA		07/01/2010		319,102	0	0	0	0	0	0	20,084	20,084	0	0	0
B0062806	SAN DIEGO	CA		09/10/2010		695,287	0	0	0	0	0	0	43,168	43,168	0	0	0
B1010301	SAN DIEGO	CA		04/11/2011		279,650	0	0	0	0	0	0	3,779	3,779	0	0	0
B1101102	SAN DIEGO	CA		12/01/2011		1,584,955	0	0	0	0	0	0	33,908	33,908	0	0	0
B2022708	SAN DIEGO	CA		05/14/2012		2,631,360	0	0	0	0	0	0	31,166	31,166	0	0	0
B2051603	SAN DIEGO	CA		07/27/2012		240,463	0	0	0	0	0	0	9,521	9,521	0	0	0
B2070303	SAN DIEGO	CA		08/17/2012		1,063,364	0	0	0	0	0	0	11,701	11,701	0	0	0
B2070303-1	SAN DIEGO	CA		01/16/2018		653,044	0	0	0	0	0	0	4,484	4,484	0	0	0
B2091405	SAN DIEGO	CA		12/05/2012		413,985	0	0	0	0	0	0	3,030	3,030	0	0	0
B3010806	SAN DIEGO	CA		04/05/2013		807,937	0	0	0	0	0	0	5,690	5,690	0	0	0
B3012809	SAN DIEGO	CA		04/05/2013		738,051	0	0	0	0	0	0	7,902	7,902	0	0	0
B3031302	SAN DIEGO	CA		06/05/2013		593,213	0	0	0	0	0	0	6,331	6,331	0	0	0
B3041102	SAN DIEGO	CA		06/19/2013		300,506	0	0	0	0	0	0	9,949	9,949	0	0	0
B3041706	SAN DIEGO	CA		07/15/2013		576,630	0	0	0	0	0	0	5,980	5,980	0	0	0
B3060603	SAN DIEGO	CA		08/21/2013		1,210,351	0	0	0	0	0	0	10,921	10,921	0	0	0
B3060604	SAN DIEGO	CA		09/04/2013		389,239	0	0	0	0	0	0	6,455	6,455	0	0	0
B3061301	SAN DIEGO	CA		08/29/2013		1,662,702	0	0	0	0	0	0	16,930	16,930	0	0	0
B3062108	SAN DIEGO	CA		09/11/2013		461,741	0	0	0	0	0	0	4,669	4,669	0	0	0
B3082004	SAN DIEGO	CA		11/12/2013		395,491	0	0	0	0	0	0	3,686	3,686	0	0	0
B3112702	SAN DIEGO	CA		02/24/2014		107,254	0	0	0	0	0	0	1,012	1,012	0	0	0
B3122603	SAN DIEGO	CA		03/18/2014		216,449	0	0	0	0	0	0	1,383	1,383	0	0	0
B4012902	SAN DIEGO	CA		04/01/2014		341,717	0	0	0	0	0	0	3,141	3,141	0	0	0
B4082601	SAN DIEGO	CA		12/19/2014		1,080,943	0	0	0	0	0	0	9,966	9,966	0	0	0
B4082604	SAN DIEGO	CA		10/14/2014		840,743	0	0	0	0	0	0	7,762	7,762	0	0	0
B4091703	SAN DIEGO	CA		01/06/2015		876,531	0	0	0	0	0	0	5,356	5,356	0	0	0
B5011302	SAN DIEGO	CA		04/30/2015		280,796	0	0	0	0	0	0	2,394	2,394	0	0	0
B5011306	SAN DIEGO	CA		04/01/2015		372,144	0	0	0	0	0	0	3,260	3,260	0	0	0
B5020505	SAN DIEGO	CA		03/30/2015		365,468	0	0	0	0	0	0	4,938	4,938	0	0	0
B5021713	SAN DIEGO	CA		06/12/2015		414,997	0	0	0	0	0	0	3,674	3,674	0	0	0
B5082005	SAN DIEGO	CA		11/12/2015		1,081,297	0	0	0	0	0	0	8,913	8,913	0	0	0
B5100605	SAN DIEGO	CA		01/04/2016		419,326	0	0	0	0	0	0	3,459	3,459	0	0	0
B6020901	SAN DIEGO	CA		04/28/2016		5,881,165	0	0	0	0	0	0	36,044	36,044	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6061302	SAN DIEGO	CA		09/23/2016		3,802,406	0	0	0	0	0	0	33,082	33,082	0	0	0
B6110304	SAN DIEGO	CA		01/03/2017		925,348	0	0	0	0	0	0	9,511	9,511	0	0	0
B6113003	SAN DIEGO	CA		07/11/2017		2,782,513	0	0	0	0	0	0	14,298	14,298	0	0	0
B7091901	SAN DIEGO	CA		12/04/2017		1,489,597	0	0	0	0	0	0	10,797	10,797	0	0	0
B7122801	SAN DIEGO	CA		03/30/2018		1,063,126	0	0	0	0	0	0	7,312	7,312	0	0	0
B8011002	SAN DIEGO	CA		02/26/2018		1,456,743	0	0	0	0	0	0	15,488	15,488	0	0	0
B8061506	SAN DIEGO	CA		08/06/2018		657,421	0	0	0	0	0	0	4,937	4,937	0	0	0
B8072302	SAN DIEGO	CA		11/30/2018		15,909,820	0	0	0	0	0	0	41,548	41,548	0	0	0
B9012801	SAN DIEGO	CA		03/21/2019		474,238	0	0	0	0	0	0	3,003	3,003	0	0	0
B9031401	SAN DIEGO	CA		06/06/2019		285,728	0	0	0	0	0	0	2,681	2,681	0	0	0
B9041901	SAN DIEGO	CA		06/26/2019		723,619	0	0	0	0	0	0	3,275	3,275	0	0	0
B9080202	SAN DIEGO	CA		10/29/2019		1,363,104	0	0	0	0	0	0	9,031	9,031	0	0	0
B9080701	SAN DIEGO	CA		10/17/2019		790,842	0	0	0	0	0	0	7,746	7,746	0	0	0
B9082203	SAN DIEGO	CA		10/24/2019		1,244,063	0	0	0	0	0	0	8,506	8,506	0	0	0
B9090602	SAN DIEGO	CA		11/08/2019		722,367	0	0	0	0	0	0	3,522	3,522	0	0	0
C0102803	SAN DIEGO	CA		01/12/2021		3,147,872	0	0	0	0	0	0	16,197	16,197	0	0	0
C1030303	SAN DIEGO	CA		04/06/2021		760,400	0	0	0	0	0	0	5,210	5,210	0	0	0
C1110404	SAN DIEGO	CA		01/19/2022		0	0	0	0	0	0	0	5,221	5,221	0	0	0
C2011401	SAN DIEGO	CA		04/04/2022		0	0	0	0	0	0	0	9,631	9,631	0	0	0
C2011806	SAN DIEGO	CA		04/08/2022		0	0	0	0	0	0	0	14,444	14,444	0	0	0
C2022204	SAN DIEGO	CA		05/18/2022		0	0	0	0	0	0	0	8,138	8,138	0	0	0
C2050506	SAN DIEGO	CA		07/25/2022		0	0	0	0	0	0	0	6,408,315	6,408,315	0	0	0
B7020202	SAN DIMAS	CA		04/06/2017		6,231,012	0	0	0	0	0	0	44,802	44,802	0	0	0
B9091101	SAN DIMAS	CA		11/21/2019		1,204,797	0	0	0	0	0	0	8,454	8,454	0	0	0
B9091101-1	SAN DIMAS	CA		03/02/2022		0	0	0	0	0	0	0	2,695	2,695	0	0	0
A7090402	SAN FERNANDO	CA		11/28/2007		344,119	0	0	0	0	0	0	6,179	6,179	0	0	0
A9020303	SAN FERNANDO	CA		05/06/2009		857,529	0	0	0	0	0	0	13,251	13,251	0	0	0
B0061102	SAN FERNANDO	CA		08/11/2010		748,116	0	0	0	0	0	0	18,403	18,403	0	0	0
B3103001	SAN FERNANDO	CA		01/16/2014		649,141	0	0	0	0	0	0	8,205	8,205	0	0	0
B5082103	SAN FERNANDO	CA		11/09/2015		1,063,077	0	0	0	0	0	0	9,111	9,111	0	0	0
A9042703	SAN FRANCISCO	CA		07/07/2009		106,735	0	0	0	0	0	0	1,648	1,648	0	0	0
B1020406	SAN FRANCISCO	CA		04/15/2011		376,905	0	0	0	0	0	0	8,546	8,546	0	0	0
B1090704	SAN FRANCISCO	CA		11/17/2011		438,019	0	0	0	0	0	0	4,681	4,681	0	0	0
B2083003	SAN FRANCISCO	CA		12/18/2012		275,315	0	0	0	0	0	0	2,910	2,910	0	0	0
B3011605	SAN FRANCISCO	CA		03/28/2013		701,886	0	0	0	0	0	0	22,972	22,972	0	0	0
B3080202	SAN FRANCISCO	CA		11/05/2013		716,472	0	0	0	0	0	0	6,523	6,523	0	0	0
B4120102	SAN FRANCISCO	CA		01/26/2015		586,097	0	0	0	0	0	0	4,930	4,930	0	0	0
B5021304	SAN FRANCISCO	CA		03/30/2015		1,791,872	0	0	0	0	0	0	16,792	16,792	0	0	0
B5050407	SAN FRANCISCO	CA		11/30/2015		2,989,205	0	0	0	0	0	0	24,022	24,022	0	0	0
B5050407-1	SAN FRANCISCO	CA		09/26/2018		338,343	0	0	0	0	0	0	2,542	2,542	0	0	0
B5080504	SAN FRANCISCO	CA		12/22/2015		5,769,594	0	0	0	0	0	0	30,847	30,847	0	0	0
B5082101	SAN FRANCISCO	CA		11/20/2015		1,357,921	0	0	0	0	0	0	11,639	11,639	0	0	0
B5100901	SAN FRANCISCO	CA		12/11/2015		297,386	0	0	0	0	0	0	2,501	2,501	0	0	0
B6030306	SAN FRANCISCO	CA		05/12/2016		7,350,268	0	0	0	0	0	0	62,197	62,197	0	0	0
B6030307	SAN FRANCISCO	CA		05/12/2016		1,126,058	0	0	0	0	0	0	9,529	9,529	0	0	0
B6030308	SAN FRANCISCO	CA		05/12/2016		627,786	0	0	0	0	0	0	5,313	5,313	0	0	0
B7022001	SAN FRANCISCO	CA		05/12/2017		1,046,960	0	0	0	0	0	0	12,389	12,389	0	0	0
B8012502	SAN FRANCISCO	CA		03/16/2018		527,824	0	0	0	0	0	0	3,686	3,686	0	0	0
B8012902	SAN FRANCISCO	CA		03/16/2018		382,322	0	0	0	0	0	0	2,669	2,669	0	0	0
B8030902	SAN FRANCISCO	CA		05/30/2018		10,580,146	0	0	0	0	0	0	50,440	50,440	0	0	0
B8061301	SAN FRANCISCO	CA		08/02/2018		701,095	0	0	0	0	0	0	3,164	3,164	0	0	0
B8080801	SAN FRANCISCO	CA		09/27/2018		1,471,859	0	0	0	0	0	0	6,862	6,862	0	0	0
B9030402	SAN FRANCISCO	CA		04/15/2019		790,385	0	0	0	0	0	0	3,689	3,689	0	0	0
B9062803	SAN FRANCISCO	CA		09/30/2019		452,371	0	0	0	0	0	0	2,830	2,830	0	0	0
C1080901	SAN FRANCISCO	CA		10/25/2021		842,703	0	0	0	0	0	0	5,513	5,513	0	0	0
C1083104	SAN FRANCISCO	CA		11/09/2021		2,130,000	0	0	0	0	0	0	13,169	13,169	0	0	0
C2052502	SAN FRANCISCO	CA		08/02/2022		0	0	0	0	0	0	0	1,625,115	1,625,115	0	0	0
B2042602	SAN GABRIEL	CA		06/26/2012		622,977	0	0	0	0	0	0	7,125	7,125	0	0	0
B2030101	SAN JACINTO	CA		04/10/2012		162,119	0	0	0	0	0	0	1,992	1,992	0	0	0
A2062001	SAN JOSE	CA		09/03/2002		1,720,257	0	0	0	0	0	0	63,429	63,429	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A2073005	SAN JOSE	CA		10/01/2002		671,270	0	0	0	0	0	0	25,807	25,807	0	0	0
A3031301	SAN JOSE	CA		06/02/2003		148,824	0	0	0	0	0	0	5,105	5,105	0	0	0
A5072807	SAN JOSE	CA		10/20/2005		1,814,688	0	0	0	0	0	0	19,099	19,099	0	0	0
A5112202	SAN JOSE	CA		02/16/2006		339,632	0	0	0	0	0	0	7,906	7,906	0	0	0
A5112205	SAN JOSE	CA		02/22/2006		350,640	0	0	0	0	0	0	8,162	8,162	0	0	0
A6011002	SAN JOSE	CA		12/31/2006		82,201	0	0	0	0	0	0	4,490	4,490	0	0	0
A6051601	SAN JOSE	CA		12/31/2006		301,250	0	0	0	0	0	0	13,412	13,412	0	0	0
A6082803	SAN JOSE	CA		11/29/2006		273,822	0	0	0	0	0	0	5,644	5,644	0	0	0
A7052405	SAN JOSE	CA		07/05/2007		1,018,330	0	0	0	0	0	0	11,171	11,171	0	0	0
A8021407	SAN JOSE	CA		04/25/2008		548,799	0	0	0	0	0	0	9,528	9,528	0	0	0
A8091803	SAN JOSE	CA		11/17/2008		668,917	0	0	0	0	0	0	5,558	5,558	0	0	0
B0051901	SAN JOSE	CA		07/29/2010		498,382	0	0	0	0	0	0	6,678	6,678	0	0	0
B1021801	SAN JOSE	CA		04/19/2011		580,367	0	0	0	0	0	0	7,841	7,841	0	0	0
B1031004	SAN JOSE	CA		05/05/2011		268,785	0	0	0	0	0	0	3,572	3,572	0	0	0
B1031004-1	SAN JOSE	CA		11/30/2017		159,446	0	0	0	0	0	0	2,119	2,119	0	0	0
B1101803	SAN JOSE	CA		01/05/2012		353,748	0	0	0	0	0	0	4,442	4,442	0	0	0
B2031606	SAN JOSE	CA		05/11/2012		469,274	0	0	0	0	0	0	8,552	8,552	0	0	0
B2031606-1	SAN JOSE	CA		10/26/2016		334,461	0	0	0	0	0	0	2,707	2,707	0	0	0
B2050401	SAN JOSE	CA		06/29/2012		1,056,724	0	0	0	0	0	0	19,677	19,677	0	0	0
B2051703	SAN JOSE	CA		07/23/2012		940,109	0	0	0	0	0	0	7,169	7,169	0	0	0
B2082201	SAN JOSE	CA		11/20/2012		680,769	0	0	0	0	0	0	11,665	11,665	0	0	0
B2082802	SAN JOSE	CA		12/06/2012		3,392,373	0	0	0	0	0	0	36,600	36,600	0	0	0
B2082902	SAN JOSE	CA		11/20/2012		2,328,860	0	0	0	0	0	0	25,049	25,049	0	0	0
B2082905	SAN JOSE	CA		11/01/2012		2,775,770	0	0	0	0	0	0	29,545	29,545	0	0	0
B3011004	SAN JOSE	CA		02/27/2013		1,370,896	0	0	0	0	0	0	16,540	16,540	0	0	0
B3012302	SAN JOSE	CA		03/18/2013		766,238	0	0	0	0	0	0	8,351	8,351	0	0	0
B3041103	SAN JOSE	CA		07/30/2013		2,664,721	0	0	0	0	0	0	27,926	27,926	0	0	0
B3053001	SAN JOSE	CA		07/31/2013		539,508	0	0	0	0	0	0	8,921	8,921	0	0	0
B4032003	SAN JOSE	CA		06/20/2014		4,216,231	0	0	0	0	0	0	38,326	38,326	0	0	0
B4040401	SAN JOSE	CA		06/03/2014		1,476,237	0	0	0	0	0	0	13,849	13,849	0	0	0
B4040401-1	SAN JOSE	CA		11/21/2019		810,386	0	0	0	0	0	0	5,009	5,009	0	0	0
B4121202	SAN JOSE	CA		02/12/2015		220,463	0	0	0	0	0	0	3,157	3,157	0	0	0
B5021709	SAN JOSE	CA		06/11/2015		2,571,658	0	0	0	0	0	0	23,924	23,924	0	0	0
B6082602	SAN JOSE	CA		11/16/2016		1,814,349	0	0	0	0	0	0	14,790	14,790	0	0	0
B6101203	SAN JOSE	CA		12/15/2016		423,191	0	0	0	0	0	0	9,069	9,069	0	0	0
B7012701	SAN JOSE	CA		07/31/2017		6,319,024	0	0	0	0	0	0	60,221	60,221	0	0	0
B7050901	SAN JOSE	CA		07/06/2017		6,007,886	0	0	0	0	0	0	30,866	30,866	0	0	0
B7051605	SAN JOSE	CA		07/27/2017		1,718,593	0	0	0	0	0	0	13,528	13,528	0	0	0
B7100607	SAN JOSE	CA		01/03/2018		516,160	0	0	0	0	0	0	3,756	3,756	0	0	0
B7100607-1	SAN JOSE	CA		01/11/2021		476,761	0	0	0	0	0	0	3,470	3,470	0	0	0
B7100608	SAN JOSE	CA		01/03/2018		228,077	0	0	0	0	0	0	1,659	1,659	0	0	0
B7121401	SAN JOSE	CA		01/31/2018		311,203	0	0	0	0	0	0	2,297	2,297	0	0	0
B8022103	SAN JOSE	CA		04/12/2018		383,913	0	0	0	0	0	0	2,566	2,566	0	0	0
B8081004	SAN JOSE	CA		10/30/2018		3,295,641	0	0	0	0	0	0	15,581	15,581	0	0	0
B9022502	SAN JOSE	CA		05/01/2019		2,194,362	0	0	0	0	0	0	9,772	9,772	0	0	0
B9022504	SAN JOSE	CA		05/01/2019		404,402	0	0	0	0	0	0	2,571	2,571	0	0	0
B9050801	SAN JOSE	CA		06/28/2019		747,044	0	0	0	0	0	0	4,757	4,757	0	0	0
B9120301	SAN JOSE	CA		02/10/2020		2,270,440	0	0	0	0	0	0	14,944	14,944	0	0	0
C0072703	SAN JOSE	CA		10/05/2020		2,572,407	0	0	0	0	0	0	17,017	17,017	0	0	0
C0082102	SAN JOSE	CA		11/18/2020		1,133,067	0	0	0	0	0	0	7,335	7,335	0	0	0
C1102802	SAN JOSE	CA		01/07/2022		0	0	0	0	0	0	0	3,406	3,406	0	0	0
C2010505	SAN JOSE	CA		03/22/2022		0	0	0	0	0	0	0	10,229	10,229	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA		04/30/2013		876,931	0	0	0	0	0	0	14,705	14,705	0	0	0
A7072001	SAN LEANDRO	CA		09/28/2007		110,611	0	0	0	0	0	0	1,973	1,973	0	0	0
B1112104	SAN LEANDRO	CA		02/29/2012		372,174	0	0	0	0	0	0	15,836	15,836	0	0	0
B9012404	SAN LEANDRO	CA		03/21/2019		872,464	0	0	0	0	0	0	5,658	5,658	0	0	0
C0012701	SAN LEANDRO	CA		03/17/2020		1,335,873	0	0	0	0	0	0	8,887	8,887	0	0	0
C0083105	SAN LEANDRO	CA		11/04/2020		373,715	0	0	0	0	0	0	2,304	2,304	0	0	0
C0083105-1	SAN LEANDRO	CA		01/20/2021		675,230	0	0	0	0	0	0	4,161	4,161	0	0	0
A5113004	SAN LUIS OBISPO	CA		12/31/2006		96,036	0	0	0	0	0	0	5,166	5,166	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6072101	SAN LUIS OBISPO	CA		09/26/2006		242,316	0	0	0	0	0	0	9,385	9,385	0	0	0
A7010201	SAN LUIS OBISPO	CA		02/08/2007		1,003,058	0	0	0	0	0	0	19,936	19,936	0	0	0
A7042503	SAN LUIS OBISPO	CA		06/26/2007		678,579	0	0	0	0	0	0	12,770	12,770	0	0	0
A7052201	SAN LUIS OBISPO	CA		08/09/2007		199,268	0	0	0	0	0	0	3,344	3,344	0	0	0
A7092002	SAN LUIS OBISPO	CA		12/06/2007		329,360	0	0	0	0	0	0	5,897	5,897	0	0	0
A7122104	SAN LUIS OBISPO	CA		03/25/2008		198,433	0	0	0	0	0	0	3,477	3,477	0	0	0
B0031201	SAN LUIS OBISPO	CA		05/18/2010		75,139	0	0	0	0	0	0	1,894	1,894	0	0	0
B0072701	SAN LUIS OBISPO	CA		09/30/2010		464,489	0	0	0	0	0	0	6,283	6,283	0	0	0
B1031001	SAN LUIS OBISPO	CA		05/26/2011		217,391	0	0	0	0	0	0	2,354	2,354	0	0	0
B1031002	SAN LUIS OBISPO	CA		05/26/2011		146,179	0	0	0	0	0	0	1,583	1,583	0	0	0
B1051301	SAN LUIS OBISPO	CA		07/20/2011		131,445	0	0	0	0	0	0	6,352	6,352	0	0	0
B3103111	SAN LUIS OBISPO	CA		01/21/2014		222,307	0	0	0	0	0	0	2,112	2,112	0	0	0
B3122007	SAN LUIS OBISPO	CA		02/21/2014		157,419	0	0	0	0	0	0	1,502	1,502	0	0	0
B4121104	SAN LUIS OBISPO	CA		02/13/2015		258,484	0	0	0	0	0	0	2,558	2,558	0	0	0
B5040311	SAN LUIS OBISPO	CA		06/09/2015		1,356,944	0	0	0	0	0	0	12,017	12,017	0	0	0
B6041804	SAN LUIS OBISPO	CA		06/01/2016		10,689,498	0	0	0	0	0	0	89,890	89,890	0	0	0
B7021301	SAN LUIS OBISPO	CA		05/30/2017		587,316	0	0	0	0	0	0	4,488	4,488	0	0	0
B7100605	SAN LUIS OBISPO	CA		12/11/2017		317,395	0	0	0	0	0	0	2,324	2,324	0	0	0
B8072605	SAN LUIS OBISPO	CA		10/09/2018		598,452	0	0	0	0	0	0	3,942	3,942	0	0	0
B8092003	SAN LUIS OBISPO	CA		11/20/2018		690,946	0	0	0	0	0	0	4,384	4,384	0	0	0
B9121602	SAN LUIS OBISPO	CA		02/27/2020		2,083,940	0	0	0	0	0	0	13,716	13,716	0	0	0
C0121403	SAN LUIS OBISPO	CA		03/25/2021		1,349,412	0	0	0	0	0	0	6,743	6,743	0	0	0
C2010511	SAN LUIS OBISPO	CA		03/24/2022		0	0	0	0	0	0	0	6,129	6,129	0	0	0
A7120415	SAN MARCOS	CA		01/28/2008		442,969	0	0	0	0	0	0	4,745	4,745	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013		150,854	0	0	0	0	0	0	21,322	21,322	0	0	0
B5061603	SAN MARCOS	CA		08/10/2015		369,085	0	0	0	0	0	0	5,034	5,034	0	0	0
B8030102	SAN MARCOS	CA		05/17/2018		229,802	0	0	0	0	0	0	1,608	1,608	0	0	0
C1071202	SAN MARINO	CA		10/29/2021		1,136,245	0	0	0	0	0	0	6,942	6,942	0	0	0
B4022802	SAN MATEO	CA		05/01/2014		420,367	0	0	0	0	0	0	3,856	3,856	0	0	0
B6103103	SAN MATEO	CA		12/15/2016		1,122,723	0	0	0	0	0	0	9,095	9,095	0	0	0
C1052401	SAN MATEO	CA		07/27/2021		5,164,278	0	0	0	0	0	0	33,711	33,711	0	0	0
A5051005	SAN PEDRO	CA		07/28/2005		153,635	0	0	0	0	0	0	6,194	6,194	0	0	0
B2110803	SAN PEDRO	CA		01/30/2013		210,176	0	0	0	0	0	0	2,182	2,182	0	0	0
B6030203	SAN PEDRO	CA		05/23/2016		479,962	0	0	0	0	0	0	24,907	24,907	0	0	0
B1083009	SAN RAFAEL	CA		11/22/2011		604,340	0	0	0	0	0	0	7,052	7,052	0	0	0
B9012204	SAN RAFAEL	CA		03/21/2019		543,494	0	0	0	0	0	0	3,470	3,470	0	0	0
C1091503	SAN RAFAEL	CA		11/12/2021		9,650,000	0	0	0	0	0	0	48,496	48,496	0	0	0
A7110506	SAN RAMON	CA		02/05/2008		144,887	0	0	0	0	0	0	2,528	2,528	0	0	0
B8041904	SAN RAMON	CA		06/26/2018		3,260,993	0	0	0	0	0	0	31,192	31,192	0	0	0
A2101801	SANTA ANA	CA		01/15/2003		574,057	0	0	0	0	0	0	9,952	9,952	0	0	0
A9081810	SANTA ANA	CA		10/20/2009		689,341	0	0	0	0	0	0	10,372	10,372	0	0	0
A9101603	SANTA ANA	CA		11/30/2009		642,533	0	0	0	0	0	0	9,510	9,510	0	0	0
A9101603-1	SANTA ANA	CA		08/25/2015		287,753	0	0	0	0	0	0	4,260	4,260	0	0	0
B0051303	SANTA ANA	CA		07/22/2010		83,202	0	0	0	0	0	0	2,052	2,052	0	0	0
B2041603	SANTA ANA	CA		06/25/2012		316,219	0	0	0	0	0	0	3,499	3,499	0	0	0
B4061301	SANTA ANA	CA		09/26/2014		247,533	0	0	0	0	0	0	2,302	2,302	0	0	0
B4062302-1	SANTA ANA	CA		10/11/2017		187,713	0	0	0	0	0	0	1,676	1,676	0	0	0
B5010801	SANTA ANA	CA		03/16/2015		626,035	0	0	0	0	0	0	5,937	5,937	0	0	0
B5050405	SANTA ANA	CA		07/17/2015		2,269,468	0	0	0	0	0	0	19,474	19,474	0	0	0
B6012803	SANTA ANA	CA		04/11/2016		881,832	0	0	0	0	0	0	7,224	7,224	0	0	0
B7011201	SANTA ANA	CA		03/16/2017		2,316,489	0	0	0	0	0	0	19,192	19,192	0	0	0
C0090902	SANTA ANA	CA		11/19/2020		951,226	0	0	0	0	0	0	6,059	6,059	0	0	0
C1062303	SANTA ANA	CA		09/17/2021		3,762,762	0	0	0	0	0	0	23,107	23,107	0	0	0
C1093001	SANTA ANA	CA		12/14/2021		1,250,000	0	0	0	0	0	0	5,107	5,107	0	0	0
C2030303	SANTA ANA	CA		05/10/2022		0	0	0	0	0	0	0	7,077	7,077	0	0	0
B5013003	SANTA BARBARA	CA		04/29/2015		1,177,422	0	0	0	0	0	0	11,095	11,095	0	0	0
B6101401	SANTA BARBARA	CA		01/19/2017		729,457	0	0	0	0	0	0	5,874	5,874	0	0	0
B6111018	SANTA BARBARA	CA		01/19/2017		443,400	0	0	0	0	0	0	5,401	5,401	0	0	0
B9021903	SANTA BARBARA	CA		04/17/2019		246,964	0	0	0	0	0	0	1,593	1,593	0	0	0
B9100903	SANTA BARBARA	CA		01/13/2020		352,972	0	0	0	0	0	0	1,704	1,704	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1030401	SANTA BARBARA	CA		04/29/2021		3,599,301	0	0	0	0	0	0	22,690	22,690	0	0	0
A8110503	SANTA CLARA	CA		01/08/2009		209,972	0	0	0	0	0	0	3,287	3,287	0	0	0
B2080903	SANTA CLARA	CA		11/13/2012		383,212	0	0	0	0	0	0	4,123	4,123	0	0	0
C1110904	SANTA CLARA	CA		02/02/2022		0	0	0	0	0	0	0	4,290	4,290	0	0	0
C1120201	SANTA CLARA	CA		02/01/2022		0	0	0	0	0	0	0	32,674	32,674	0	0	0
A2092702	SANTA CLARITA	CA		12/17/2002		466,582	0	0	0	0	0	0	108,274	108,274	0	0	0
B1113002	SANTA CLARITA	CA		03/01/2012		613,427	0	0	0	0	0	0	11,632	11,632	0	0	0
B5012102	SANTA CLARITA	CA		03/16/2015		167,817	0	0	0	0	0	0	1,630	1,630	0	0	0
B7022101	SANTA CLARITA	CA		04/28/2017		961,906	0	0	0	0	0	0	7,195	7,195	0	0	0
B7031004	SANTA CLARITA	CA		05/24/2017		530,941	0	0	0	0	0	0	5,739	5,739	0	0	0
C1011209	SANTA CLARITA	CA		03/26/2021		3,411,441	0	0	0	0	0	0	21,984	21,984	0	0	0
C1020402	SANTA CLARITA	CA		03/29/2021		3,370,320	0	0	0	0	0	0	22,082	22,082	0	0	0
C1091703	SANTA CLARITA	CA		12/01/2021		1,550,000	0	0	0	0	0	0	5,025	5,025	0	0	0
C1092403	SANTA CLARITA	CA		12/08/2021		3,000,000	0	0	0	0	0	0	13,818	13,818	0	0	0
C1111701	SANTA CLARITA	CA		01/14/2022		0	0	0	0	0	0	0	3,406	3,406	0	0	0
C2010701	SANTA CLARITA	CA		03/30/2022		0	0	0	0	0	0	0	4,744	4,744	0	0	0
A3063003	SANTA CRUZ	CA		09/25/2003		340,966	0	0	0	0	0	0	45,641	45,641	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		470,414	0	0	0	0	0	0	62,911	62,911	0	0	0
A30630043	SANTA CRUZ	CA		01/28/2004		117,334	0	0	0	0	0	0	15,734	15,734	0	0	0
A9012601	SANTA CRUZ	CA		03/30/2009		196,973	0	0	0	0	0	0	2,982	2,982	0	0	0
B2072004	SANTA CRUZ	CA		10/09/2012		330,043	0	0	0	0	0	0	2,345	2,345	0	0	0
B3013009	SANTA CRUZ	CA		04/29/2013		315,717	0	0	0	0	0	0	5,111	5,111	0	0	0
B8020802	SANTA FE SPRINGS	CA		04/25/2018		230,123	0	0	0	0	0	0	1,528	1,528	0	0	0
B6110204	SANTA MARIA	CA		01/20/2017		972,767	0	0	0	0	0	0	6,379	6,379	0	0	0
B7022802	SANTA MARIA	CA		04/27/2017		846,467	0	0	0	0	0	0	6,332	6,332	0	0	0
B7032102	SANTA MARIA	CA		06/06/2017		708,934	0	0	0	0	0	0	5,033	5,033	0	0	0
B9110801	SANTA MARIA	CA		02/04/2020		3,015,223	0	0	0	0	0	0	20,165	20,165	0	0	0
C0062502	SANTA MARIA	CA		09/15/2020		446,663	0	0	0	0	0	0	2,783	2,783	0	0	0
B3020701	SANTA MONICA	CA		05/08/2013		398,686	0	0	0	0	0	0	4,151	4,151	0	0	0
B4011501	SANTA MONICA	CA		04/01/2014		87,975	0	0	0	0	0	0	7,721	7,721	0	0	0
B4011502	SANTA MONICA	CA		04/01/2014		85,470	0	0	0	0	0	0	7,751	7,751	0	0	0
B4071704	SANTA MONICA	CA		10/14/2014		1,032,981	0	0	0	0	0	0	9,313	9,313	0	0	0
B4071704-1	SANTA MONICA	CA		06/22/2017		771,865	0	0	0	0	0	0	5,622	5,622	0	0	0
B4111002	SANTA MONICA	CA		01/12/2015		421,619	0	0	0	0	0	0	3,862	3,862	0	0	0
B5011501	SANTA MONICA	CA		04/09/2015		889,806	0	0	0	0	0	0	5,984	5,984	0	0	0
B5120702	SANTA MONICA	CA		02/11/2016		437,501	0	0	0	0	0	0	3,679	3,679	0	0	0
B5120702-1	SANTA MONICA	CA		04/22/2022		0	0	0	0	0	0	0	8,013	8,013	0	0	0
B5121601	SANTA MONICA	CA		03/17/2016		928,415	0	0	0	0	0	0	5,131	5,131	0	0	0
B9121903	SANTA MONICA	CA		02/14/2020		1,393,094	0	0	0	0	0	0	9,170	9,170	0	0	0
C0012704	SANTA MONICA	CA		03/19/2020		9,827,252	0	0	0	0	0	0	46,940	46,940	0	0	0
C1012601	SANTA MONICA	CA		04/14/2021		968,797	0	0	0	0	0	0	6,211	6,211	0	0	0
C2020401	SANTA MONICA	CA		04/29/2022		0	0	0	0	0	0	0	62,553	62,553	0	0	0
C2020402	SANTA MONICA	CA		04/29/2022		0	0	0	0	0	0	0	5,720	5,720	0	0	0
B2121102	SANTA PAULA	CA		02/21/2013		413,882	0	0	0	0	0	0	30,496	30,496	0	0	0
B6022901	SANTA PAULA	CA		05/02/2016		3,431,221	0	0	0	0	0	0	26,467	26,467	0	0	0
A7121102	SANTA ROSA	CA		04/10/2008		1,777,914	0	0	0	0	0	0	18,431	18,431	0	0	0
B2061201	SANTA ROSA	CA		08/13/2012		555,241	0	0	0	0	0	0	5,867	5,867	0	0	0
B2112907	SANTA ROSA	CA		02/19/2013		276,344	0	0	0	0	0	0	4,691	4,691	0	0	0
B5112403	SANTA ROSA	CA		02/10/2016		146,468	0	0	0	0	0	0	3,251	3,251	0	0	0
B7110101	SANTA ROSA	CA		12/20/2017		1,879,309	0	0	0	0	0	0	13,755	13,755	0	0	0
B8030101	SANTA ROSA	CA		05/31/2018		1,938,838	0	0	0	0	0	0	9,604	9,604	0	0	0
B9081301	SANTA ROSA	CA		10/11/2019		1,555,076	0	0	0	0	0	0	10,633	10,633	0	0	0
B3012405	SANTEE	CA		04/15/2013		892,427	0	0	0	0	0	0	9,454	9,454	0	0	0
B6072601	SANTEE	CA		10/19/2016		1,238,985	0	0	0	0	0	0	10,163	10,163	0	0	0
A8022210	SAUSALITO	CA		05/15/2008		196,439	0	0	0	0	0	0	3,332	3,332	0	0	0
A4010801	SCOTTS VALLEY	CA		03/23/2004		432,792	0	0	0	0	0	0	12,557	12,557	0	0	0
B5031001	SEASIDE	CA		04/23/2015		331,426	0	0	0	0	0	0	2,902	2,902	0	0	0
C0030604	SEASIDE	CA		05/21/2020		674,051	0	0	0	0	0	0	4,654	4,654	0	0	0
B2091107	SEBASTOPOL	CA		11/08/2012		566,228	0	0	0	0	0	0	7,972	7,972	0	0	0
A8050601	SHERMAN OAKS	CA		07/01/2008		232,639	0	0	0	0	0	0	3,820	3,820	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0062802	SHERMAN OAKS	CA		09/15/2010		1,175,862	0	0	0	0	0	0	13,800	13,800	0	0	0
B0062802-1	SHERMAN OAKS	CA		07/31/2015		434,977	0	0	0	0	0	0	5,832	5,832	0	0	0
A5051006	SIGNAL HILL	CA		07/28/2005		113,907	0	0	0	0	0	0	4,569	4,569	0	0	0
A7100303	SIGNAL HILL	CA		01/11/2008		17,571	0	0	0	0	0	0	3,798	3,798	0	0	0
B4101002	SIGNAL HILL	CA		11/24/2014		555,471	0	0	0	0	0	0	14,642	14,642	0	0	0
B8070201	SIGNAL HILL	CA		09/11/2018		1,083,612	0	0	0	0	0	0	7,179	7,179	0	0	0
B9112702	SIGNAL HILL	CA		02/14/2020		576,877	0	0	0	0	0	0	3,920	3,920	0	0	0
A8022202	SIMI VALLEY	CA		05/27/2008		771,227	0	0	0	0	0	0	7,937	7,937	0	0	0
B7103002	SIMI VALLEY	CA		12/19/2017		526,019	0	0	0	0	0	0	3,850	3,850	0	0	0
B9091209	SIMI VALLEY	CA		12/05/2019		703,077	0	0	0	0	0	0	3,478	3,478	0	0	0
C0031208	SIMI VALLEY	CA		06/04/2020		1,223,620	0	0	0	0	0	0	8,403	8,403	0	0	0
B6091202	SONORA	CA		11/30/2016		154,911	0	0	0	0	0	0	1,198	1,198	0	0	0
B6091202-1	SONORA	CA		10/10/2017		194,027	0	0	0	0	0	0	1,370	1,370	0	0	0
B6091202-2	SONORA	CA		11/18/2019		280,114	0	0	0	0	0	0	1,789	1,789	0	0	0
B1021804	SOQUEL	CA		05/31/2011		339,424	0	0	0	0	0	0	4,472	4,472	0	0	0
B7092701	SOUTH LAKE TAHOE	CA		12/12/2017		709,245	0	0	0	0	0	0	5,117	5,117	0	0	0
A9031204	SOUTH PASADENA	CA		05/08/2009		1,033,892	0	0	0	0	0	0	9,767	9,767	0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010		522,801	0	0	0	0	0	0	7,492	7,492	0	0	0
C0082402	SOUTH SAN FRANCISCO	CA		11/06/2020		658,090	0	0	0	0	0	0	4,403	4,403	0	0	0
B3062106	SPRING VALLEY	CA		08/21/2013		714,144	0	0	0	0	0	0	7,351	7,351	0	0	0
B7031003	SPRING VALLEY	CA		05/30/2017		713,351	0	0	0	0	0	0	14,308	14,308	0	0	0
B0020201	STANTON	CA		03/31/2010		348,175	0	0	0	0	0	0	24,195	24,195	0	0	0
B0021803	STANTON	CA		04/29/2010		1,172,670	0	0	0	0	0	0	79,499	79,499	0	0	0
C0090403	STANTON	CA		11/19/2020		683,062	0	0	0	0	0	0	4,423	4,423	0	0	0
A3062604	STOCKTON	CA		09/15/2003		498,125	0	0	0	0	0	0	56,153	56,153	0	0	0
A9030203	STOCKTON	CA		05/28/2009		892,516	0	0	0	0	0	0	13,372	13,372	0	0	0
B1061608	STOCKTON	CA		08/23/2011		152,847	0	0	0	0	0	0	7,183	7,183	0	0	0
B3082802	STOCKTON	CA		11/14/2013		664,913	0	0	0	0	0	0	10,516	10,516	0	0	0
B4040803	STOCKTON	CA		06/06/2014		639,924	0	0	0	0	0	0	6,288	6,288	0	0	0
B9071102	STOCKTON	CA		09/27/2019		717,867	0	0	0	0	0	0	4,677	4,677	0	0	0
B9071103	STOCKTON	CA		09/27/2019		550,368	0	0	0	0	0	0	3,585	3,585	0	0	0
B9091210	STOCKTON	CA		12/05/2019		420,088	0	0	0	0	0	0	2,078	2,078	0	0	0
C1071609	STOCKTON	CA		09/28/2021		1,030,744	0	0	0	0	0	0	6,551	6,551	0	0	0
C1071901	STOCKTON	CA		09/15/2021		1,294,557	0	0	0	0	0	0	8,369	8,369	0	0	0
C2010602	STOCKTON	CA		03/10/2022		0	0	0	0	0	0	0	5,696	5,696	0	0	0
B5042903	SUN VALLEY	CA		07/22/2015		817,202	0	0	0	0	0	0	19,736	19,736	0	0	0
B6032301	SUN VALLEY	CA		06/09/2016		671,156	0	0	0	0	0	0	5,500	5,500	0	0	0
B9061803	SUNLAND-TUJUNGA	CA		08/20/2019		430,172	0	0	0	0	0	0	2,883	2,883	0	0	0
A9052102	SUNNYVALE	CA		07/28/2009		372,506	0	0	0	0	0	0	9,391	9,391	0	0	0
A9052103	SUNNYVALE	CA		07/28/2009		267,997	0	0	0	0	0	0	6,757	6,757	0	0	0
B1020405	SUNNYVALE	CA		04/22/2011		306,466	0	0	0	0	0	0	4,069	4,069	0	0	0
B2051004	SUNNYVALE	CA		07/30/2012		177,947	0	0	0	0	0	0	7,110	7,110	0	0	0
B5061601	SUNNYVALE	CA		09/02/2015		613,246	0	0	0	0	0	0	8,079	8,079	0	0	0
C1111901	SUNNYVALE	CA		01/27/2022		0	0	0	0	0	0	0	38,370	38,370	0	0	0
B4040702	SYLMAR	CA		06/17/2014		215,283	0	0	0	0	0	0	3,172	3,172	0	0	0
B5091601	SYLMAR	CA		01/04/2016		6,307,897	0	0	0	0	0	0	52,002	52,002	0	0	0
B5091601-1	SYLMAR	CA		02/14/2020		3,828,505	0	0	0	0	0	0	33,651	33,651	0	0	0
A7050803	TAFT	CA		07/31/2007		168,611	0	0	0	0	0	0	3,109	3,109	0	0	0
C2030902	TARZANA	CA		05/18/2022		0	0	0	0	0	0	0	5,083	5,083	0	0	0
A8020402	TEHACHAPI	CA		11/03/2008		426,119	0	0	0	0	0	0	6,791	6,791	0	0	0
B4101402	TEHACHAPI	CA		01/07/2015		283,657	0	0	0	0	0	0	3,865	3,865	0	0	0
B2072501	TEMECULA	CA		10/26/2012		296,565	0	0	0	0	0	0	3,018	3,018	0	0	0
B3121101	TEMECULA	CA		01/27/2014		1,074,705	0	0	0	0	0	0	10,327	10,327	0	0	0
B3121101-2	TEMECULA	CA		07/22/2021		816,338	0	0	0	0	0	0	4,413	4,413	0	0	0
B3121102-1	TEMECULA	CA		11/29/2018		550,106	0	0	0	0	0	0	4,122	4,122	0	0	0
B3121103	TEMECULA	CA		01/27/2014		3,308,038	0	0	0	0	0	0	31,779	31,779	0	0	0
B4032401	TEMECULA	CA		06/18/2014		127,226	0	0	0	0	0	0	3,532	3,532	0	0	0
B5072706	TEMECULA	CA		10/05/2015		313,511	0	0	0	0	0	0	2,670	2,670	0	0	0
B6041102	TEMPLETON	CA		05/31/2016		4,793,622	0	0	0	0	0	0	40,565	40,565	0	0	0
A5112204	THOUSAND OAKS	CA		12/31/2006		287,936	0	0	0	0	0	0	6,562	6,562	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6102706	THOUSAND OAKS	CA		01/10/2007		586,909	0	0	0	0	0	0	10,689	10,689	0	0	0
A7051807	THOUSAND OAKS	CA		07/25/2007		315,418	0	0	0	0	0	0	5,382	5,382	0	0	0
B3043005	THOUSAND OAKS	CA		06/28/2013		583,324	0	0	0	0	0	0	9,875	9,875	0	0	0
B3062510	THOUSAND OAKS	CA		09/27/2013		537,320	0	0	0	0	0	0	5,313	5,313	0	0	0
C1010801	THOUSAND OAKS	CA		03/22/2021		7,659,595	0	0	0	0	0	0	35,960	35,960	0	0	0
A8082101	THOUSAND PALMS	CA		10/30/2008		405,223	0	0	0	0	0	0	6,612	6,612	0	0	0
B3013006	TORRANCE	CA		04/10/2013		1,197,767	0	0	0	0	0	0	12,551	12,551	0	0	0
B9022202	TORRANCE	CA		07/25/2019		7,988,431	0	0	0	0	0	0	88,529	88,529	0	0	0
B2043004	TRACY	CA		06/25/2012		1,673,049	0	0	0	0	0	0	19,029	19,029	0	0	0
B2082401	TRACY	CA		09/28/2012		1,270,144	0	0	0	0	0	0	12,625	12,625	0	0	0
B8032801	TRACY	CA		10/09/2018		797,641	0	0	0	0	0	0	4,814	4,814	0	0	0
C0010701	TRACY	CA		05/29/2020		12,549,915	0	0	0	0	0	0	174,192	174,192	0	0	0
A8071804	TRUCKEE	CA		01/28/2009		1,275,499	0	0	0	0	0	0	19,809	19,809	0	0	0
B3083004	TRUCKEE	CA		11/21/2013		200,906	0	0	0	0	0	0	1,981	1,981	0	0	0
A6080801	TULARE	CA		12/31/2006		144,629	0	0	0	0	0	0	3,014	3,014	0	0	0
C0101603	TURLOCK	CA		11/30/2020		1,585,988	0	0	0	0	0	0	10,566	10,566	0	0	0
C2061001	TURLOCK	CA		08/18/2022		0	0	0	0	0	0	0	7,907,865	7,907,865	0	0	0
C2061002	TURLOCK	CA		08/18/2022		0	0	0	0	0	0	0	2,639,385	2,639,385	0	0	0
B2111903	TUSTIN	CA		01/16/2013		37,946	0	0	0	0	0	0	1,279	1,279	0	0	0
C0121701	TUSTIN	CA		03/04/2021		8,022,188	0	0	0	0	0	0	53,439	53,439	0	0	0
A8012902	TWENTYNINE PALMS	CA		04/14/2008		1,243,648	0	0	0	0	0	0	13,032	13,032	0	0	0
B4112501	UKIAH	CA		01/27/2015		417,064	0	0	0	0	0	0	3,730	3,730	0	0	0
A7043004	UNION CITY	CA		07/11/2007		343,467	0	0	0	0	0	0	6,525	6,525	0	0	0
A7043005	UNION CITY	CA		07/11/2007		238,924	0	0	0	0	0	0	4,539	4,539	0	0	0
B0090702	UPLAND	CA		11/22/2010		315,534	0	0	0	0	0	0	4,389	4,389	0	0	0
B4121506	UPLAND	CA		02/02/2015		854,056	0	0	0	0	0	0	8,656	8,656	0	0	0
B4121506-1	UPLAND	CA		12/16/2016		223,345	0	0	0	0	0	0	2,264	2,264	0	0	0
B8061404	UPLAND	CA		08/01/2018		1,779,806	0	0	0	0	0	0	8,184	8,184	0	0	0
A6040303	VACAVILLE	CA		06/01/2006		1,385,052	0	0	0	0	0	0	13,444	13,444	0	0	0
B5071602	VACAVILLE	CA		10/21/2015		282,909	0	0	0	0	0	0	2,441	2,441	0	0	0
B7051603	VACAVILLE	CA		07/07/2017		754,693	0	0	0	0	0	0	7,259	7,259	0	0	0
A8121203	VALLEJO	CA		02/20/2009		152,627	0	0	0	0	0	0	2,014	2,014	0	0	0
B5013006	VALLEJO	CA		04/06/2015		725,728	0	0	0	0	0	0	6,756	6,756	0	0	0
B6062403	VALLEJO	CA		09/22/2016		2,071,217	0	0	0	0	0	0	17,323	17,323	0	0	0
B6122001	VALLEJO	CA		04/04/2017		4,602,028	0	0	0	0	0	0	30,725	30,725	0	0	0
B2100803	VAN NUYS	CA		01/18/2013		646,635	0	0	0	0	0	0	6,370	6,370	0	0	0
B3043001	VAN NUYS	CA		07/15/2013		1,218,868	0	0	0	0	0	0	12,648	12,648	0	0	0
B4050601	VAN NUYS	CA		07/30/2014		649,292	0	0	0	0	0	0	6,561	6,561	0	0	0
C0012804	VAN NUYS	CA		04/15/2020		2,157,867	0	0	0	0	0	0	14,738	14,738	0	0	0
C0110202	VAN NUYS	CA		01/12/2021		3,133,406	0	0	0	0	0	0	20,745	20,745	0	0	0
C2011907	VAN NUYS	CA		04/14/2022		0	0	0	0	0	0	0	4,779	4,779	0	0	0
A8112401	VENTURA	CA		01/27/2009		1,095,515	0	0	0	0	0	0	17,401	17,401	0	0	0
B0071902	VENTURA	CA		10/25/2010		363,541	0	0	0	0	0	0	8,745	8,745	0	0	0
B1110404	VENTURA	CA		02/17/2012		273,965	0	0	0	0	0	0	3,516	3,516	0	0	0
B1113001	VENTURA	CA		02/23/2012		155,500	0	0	0	0	0	0	1,670	1,670	0	0	0
B4050702	VENTURA	CA		09/18/2014		726,442	0	0	0	0	0	0	6,492	6,492	0	0	0
B4051603	VENTURA	CA		07/29/2014		573,549	0	0	0	0	0	0	5,284	5,284	0	0	0
B7051101	VENTURA	CA		08/03/2017		476,625	0	0	0	0	0	0	23,152	23,152	0	0	0
B7051102	VENTURA	CA		08/03/2017		511,339	0	0	0	0	0	0	2,613	2,613	0	0	0
B8041905	VENTURA	CA		06/20/2018		307,582	0	0	0	0	0	0	2,046	2,046	0	0	0
B8092009	VENTURA	CA		12/04/2018		701,033	0	0	0	0	0	0	4,629	4,629	0	0	0
B8092009-1	VENTURA	CA		04/09/2021		369,547	0	0	0	0	0	0	2,441	2,441	0	0	0
C0020601	VENTURA	CA		04/01/2020		2,906,837	0	0	0	0	0	0	19,539	19,539	0	0	0
C0072001	VENTURA	CA		09/25/2020		518,826	0	0	0	0	0	0	2,509	2,509	0	0	0
C1032403	VENTURA	CA		06/04/2021		1,111,820	0	0	0	0	0	0	5,367	5,367	0	0	0
B5010805	VERNON	CA		04/17/2015		366,983	0	0	0	0	0	0	5,126	5,126	0	0	0
B9121902	VERNON	CA		01/31/2020		809,064	0	0	0	0	0	0	5,323	5,323	0	0	0
B9121902-1	VERNON	CA		06/21/2022		0	0	0	0	0	0	0	620,079	620,079	0	0	0
A6040601	VICTORVILLE	CA		12/31/2006		65,295	0	0	0	0	0	0	3,174	3,174	0	0	0
B1022802	VICTORVILLE	CA		05/31/2011		1,285,167	0	0	0	0	0	0	14,502	14,502	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2022705	VICTORVILLE	CA		04/23/2012		399,195	0	0	0	0	0	0	4,866	4,866	0	0	0
B7090601	VICTORVILLE	CA		10/31/2017		418,778	0	0	0	0	0	0	4,633	4,633	0	0	0
B8082802	VICTORVILLE	CA		10/18/2018		371,623	0	0	0	0	0	0	3,608	3,608	0	0	0
C0021907	VICTORVILLE	CA		05/14/2020		1,078,903	0	0	0	0	0	0	7,214	7,214	0	0	0
B0122202	VISALIA	CA		02/24/2011		577,775	0	0	0	0	0	0	30,806	30,806	0	0	0
C1111002	VISALIA	CA		02/18/2022		0	0	0	0	0	0	0	20,256	20,256	0	0	0
C2011102	VISALIA	CA		07/01/2022		0	0	0	0	0	0	0	557,347	557,347	0	0	0
B3041505	VISTA	CA		07/10/2013		1,254,738	0	0	0	0	0	0	39,376	39,376	0	0	0
B3041505-1	VISTA	CA		11/17/2017		554,676	0	0	0	0	0	0	17,036	17,036	0	0	0
B3050201	VISTA	CA		07/01/2013		594,494	0	0	0	0	0	0	9,969	9,969	0	0	0
B4021802	VISTA	CA		05/12/2014		1,243,521	0	0	0	0	0	0	12,303	12,303	0	0	0
B5012701	VISTA	CA		03/23/2015		1,538,108	0	0	0	0	0	0	12,404	12,404	0	0	0
B5100102	VISTA	CA		01/12/2016		818,742	0	0	0	0	0	0	6,927	6,927	0	0	0
B5100102-1	VISTA	CA		04/22/2020		655,568	0	0	0	0	0	0	5,547	5,547	0	0	0
B6020801	VISTA	CA		04/11/2016		789,911	0	0	0	0	0	0	6,642	6,642	0	0	0
B8103101	VISTA	CA		01/23/2019		418,814	0	0	0	0	0	0	3,933	3,933	0	0	0
B9031201	VISTA	CA		05/22/2019		589,781	0	0	0	0	0	0	3,838	3,838	0	0	0
B9082701	VISTA	CA		11/27/2019		1,711,174	0	0	0	0	0	0	11,821	11,821	0	0	0
C0031305	VISTA	CA		05/27/2020		2,069,286	0	0	0	0	0	0	14,743	14,743	0	0	0
C0092902	VISTA	CA		12/21/2020		1,104,434	0	0	0	0	0	0	7,350	7,350	0	0	0
C0102801	VISTA	CA		01/07/2021		2,350,057	0	0	0	0	0	0	15,558	15,558	0	0	0
A9101305	WALNUT	CA		12/16/2009		266,822	0	0	0	0	0	0	6,216	6,216	0	0	0
B0060105	WALNUT CREEK	CA		07/14/2010		395,609	0	0	0	0	0	0	5,438	5,438	0	0	0
B1120704	WALNUT CREEK	CA		02/09/2012		1,518,950	0	0	0	0	0	0	18,573	18,573	0	0	0
B5110904	WALNUT CREEK	CA		01/27/2016		1,488,659	0	0	0	0	0	0	12,593	12,593	0	0	0
B7030801	WALNUT CREEK	CA		06/01/2017		1,263,934	0	0	0	0	0	0	6,531	6,531	0	0	0
B8112702	WALNUT CREEK	CA		02/01/2019		636,328	0	0	0	0	0	0	3,901	3,901	0	0	0
C1092905	WALNUT CREEK	CA		11/29/2021		1,400,000	0	0	0	0	0	0	12,197	12,197	0	0	0
C1032501	WATSONVILLE	CA		06/07/2021		829,512	0	0	0	0	0	0	4,669	4,669	0	0	0
A4110807	WEST COVINA	CA		01/31/2005		409,973	0	0	0	0	0	0	10,734	10,734	0	0	0
A8111202	WEST COVINA	CA		01/27/2009		63,069	0	0	0	0	0	0	7,047	7,047	0	0	0
B8071601	WEST COVINA	CA		09/11/2018		612,714	0	0	0	0	0	0	3,852	3,852	0	0	0
B8121801	WEST COVINA	CA		02/19/2019		1,057,178	0	0	0	0	0	0	6,791	6,791	0	0	0
A7070603	WEST HOLLYWOOD	CA		09/18/2007		1,119,469	0	0	0	0	0	0	9,238	9,238	0	0	0
B2040202	WEST HOLLYWOOD	CA		06/19/2012		771,890	0	0	0	0	0	0	14,284	14,284	0	0	0
B3050801	WEST HOLLYWOOD	CA		07/23/2013		1,118,076	0	0	0	0	0	0	11,154	11,154	0	0	0
B3062503	WEST HOLLYWOOD	CA		09/17/2013		507,430	0	0	0	0	0	0	4,963	4,963	0	0	0
B4041402	WEST HOLLYWOOD	CA		06/26/2014		885,574	0	0	0	0	0	0	8,021	8,021	0	0	0
B4041402-1	WEST HOLLYWOOD	CA		06/19/2018		561,118	0	0	0	0	0	0	4,986	4,986	0	0	0
C0051201	WEST SACRAMENTO	CA		07/10/2020		871,273	0	0	0	0	0	0	5,671	5,671	0	0	0
A6120806	WESTCHESTER	CA		01/29/2007		419,702	0	0	0	0	0	0	8,046	8,046	0	0	0
B8091704	WESTLAKE VILLAGE	CA		12/11/2018		1,189,053	0	0	0	0	0	0	5,561	5,561	0	0	0
A2091802	WESTMINSTER	CA		11/20/2002		60,123	0	0	0	0	0	0	12,085	12,085	0	0	0
B3062107	WESTMINSTER	CA		02/05/2014		899,577	0	0	0	0	0	0	8,290	8,290	0	0	0
B5050806	WESTMINSTER	CA		07/31/2015		1,455,593	0	0	0	0	0	0	33,395	33,395	0	0	0
B2081304	WHITTIER	CA		11/14/2012		752,670	0	0	0	0	0	0	27,841	27,841	0	0	0
B3051604	WHITTIER	CA		08/12/2013		471,623	0	0	0	0	0	0	4,855	4,855	0	0	0
B4030504	WHITTIER	CA		05/22/2014		1,550,818	0	0	0	0	0	0	14,248	14,248	0	0	0
B7082501	WHITTIER	CA		10/30/2017		370,766	0	0	0	0	0	0	6,723	6,723	0	0	0
B8012905	WHITTIER	CA		03/30/2018		292,808	0	0	0	0	0	0	2,074	2,074	0	0	0
B8112301	WHITTIER	CA		01/28/2019		248,115	0	0	0	0	0	0	3,796	3,796	0	0	0
B9111501	WHITTIER	CA		02/21/2020		795,527	0	0	0	0	0	0	5,237	5,237	0	0	0
C0020502	WILDOMAR	CA		03/26/2020		3,457,271	0	0	0	0	0	0	17,540	17,540	0	0	0
C0070902	WILDOMAR	CA		09/14/2020		9,002,009	0	0	0	0	0	0	44,387	44,387	0	0	0
C0090405	WILDOMAR	CA		11/19/2020		1,327,188	0	0	0	0	0	0	8,594	8,594	0	0	0
B3051410	WILMINGTON	CA		08/28/2013		459,826	0	0	0	0	0	0	4,734	4,734	0	0	0
B3122604	WILMINGTON	CA		03/05/2014		197,583	0	0	0	0	0	0	1,768	1,768	0	0	0
C0060301	WILMINGTON	CA		08/07/2020		1,165,376	0	0	0	0	0	0	7,301	7,301	0	0	0
B3073001	WINDSOR	CA		10/10/2013		742,501	0	0	0	0	0	0	12,381	12,381	0	0	0
C1041502	WINDSOR	CA		07/08/2021		744,239	0	0	0	0	0	0	4,464	4,464	0	0	0

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C2031602	WINDSOR	CA		06/09/2022		0	0	0	0	0	0	0	1,708,803	1,708,803	0	0	0
C1021601	WINNETKA	CA		04/30/2021		2,039,723	0	0	0	0	0	0	13,297	13,297	0	0	0
C1021601-1	WINNETKA	CA		01/20/2022		0	0	0	0	0	0	0	5,501	5,501	0	0	0
A4012004	WOODLAND	CA		05/03/2004		12,117	0	0	0	0	0	0	326	326	0	0	0
B9091302	WOODLAND	CA		10/30/2019		1,418,919	0	0	0	0	0	0	7,088	7,088	0	0	0
A3041109	WOODLAND HILLS	CA		07/02/2003		239,695	0	0	0	0	0	0	7,489	7,489	0	0	0
B3071101	WOODLAND HILLS	CA		09/24/2013		489,399	0	0	0	0	0	0	4,733	4,733	0	0	0
B4021804	WOODLAND HILLS	CA		05/01/2014		708,362	0	0	0	0	0	0	6,540	6,540	0	0	0
B7082401	YORBA LINDA	CA		11/14/2017		1,139,907	0	0	0	0	0	0	8,040	8,040	0	0	0
B8091301	YREKA	CA		11/28/2018		7,184,914	0	0	0	0	0	0	47,012	47,012	0	0	0
B8030901	YUBA CITY	CA		05/04/2018		458,446	0	0	0	0	0	0	3,553	3,553	0	0	0
B8091204	YUBA CITY	CA		11/13/2018		467,172	0	0	0	0	0	0	3,712	3,712	0	0	0
C0020608	YUCCA VALLEY	CA		04/17/2020		735,349	0	0	0	0	0	0	4,945	4,945	0	0	0
A6031005	ARVADA	CO		12/31/2006		236,689	0	0	0	0	0	0	5,082	5,082	0	0	0
B8100503	ARVADA	CO		03/20/2019		952,758	0	0	0	0	0	0	4,915	4,915	0	0	0
A7110501	AURORA	CO		01/30/2008		148,616	0	0	0	0	0	0	2,397	2,397	0	0	0
B3051302	AURORA	CO		07/30/2013		301,089	0	0	0	0	0	0	2,945	2,945	0	0	0
B5072707	AURORA	CO		10/05/2015		237,357	0	0	0	0	0	0	2,023	2,023	0	0	0
B8080903	AURORA	CO		11/27/2018		596,582	0	0	0	0	0	0	3,964	3,964	0	0	0
B8080904	AURORA	CO		11/13/2018		713,294	0	0	0	0	0	0	4,741	4,741	0	0	0
B8080905	AURORA	CO		11/27/2018		626,828	0	0	0	0	0	0	4,167	4,167	0	0	0
B8080906	AURORA	CO		11/27/2018		347,958	0	0	0	0	0	0	2,312	2,312	0	0	0
A8041803	BOULDER	CO		06/12/2008		123,321	0	0	0	0	0	0	1,761	1,761	0	0	0
B2091105	BOULDER	CO		11/08/2012		1,350,183	0	0	0	0	0	0	14,335	14,335	0	0	0
B8121901	BOULDER	CO		02/15/2019		450,037	0	0	0	0	0	0	2,822	2,822	0	0	0
C0122102	BROOMFIELD	CO		03/09/2021		5,879,384	0	0	0	0	0	0	29,983	29,983	0	0	0
B2032601	CENTENNIAL	CO		05/17/2012		1,178,861	0	0	0	0	0	0	13,969	13,969	0	0	0
B8013104	CENTENNIAL	CO		04/05/2018		545,083	0	0	0	0	0	0	9,202	9,202	0	0	0
A5042204	COLORADO SPRINGS	CO		07/12/2005		310,989	0	0	0	0	0	0	7,698	7,698	0	0	0
A6070708	COLORADO SPRINGS	CO		12/31/2006		85,647	0	0	0	0	0	0	3,950	3,950	0	0	0
A8082902	COLORADO SPRINGS	CO		11/10/2008		1,559,530	0	0	0	0	0	0	14,706	14,706	0	0	0
B1082904	COLORADO SPRINGS	CO		10/28/2011		641,361	0	0	0	0	0	0	6,739	6,739	0	0	0
B5050401	COLORADO SPRINGS	CO		09/01/2015		563,030	0	0	0	0	0	0	5,159	5,159	0	0	0
B7050201	COLORADO SPRINGS	CO		07/31/2017		679,906	0	0	0	0	0	0	4,849	4,849	0	0	0
B9091714	COLORADO SPRINGS	CO		12/12/2019		454,907	0	0	0	0	0	0	2,078	2,078	0	0	0
C0102802	COLORADO SPRINGS	CO		12/22/2020		1,479,431	0	0	0	0	0	0	9,527	9,527	0	0	0
C1072001	COLORADO SPRINGS	CO		09/24/2021		992,163	0	0	0	0	0	0	6,199	6,199	0	0	0
C1090703	COLORADO SPRINGS	CO		10/28/2021		8,428,275	0	0	0	0	0	0	51,485	51,485	0	0	0
C1100702	COLORADO SPRINGS	CO		12/21/2021		12,000,000	0	0	0	0	0	0	107,819	107,819	0	0	0
C1122102	COLORADO SPRINGS	CO		03/02/2022		0	0	0	0	0	0	0	5,061	5,061	0	0	0
C2041511	COLORADO SPRINGS	CO		07/01/2022		0	0	0	0	0	0	0	1,455	1,455	0	0	0
B2042302	COMMERCE CITY	CO		07/18/2012		90,859	0	0	0	0	0	0	3,330	3,330	0	0	0
B3013001	COMMERCE CITY	CO		03/28/2013		418,008	0	0	0	0	0	0	4,365	4,365	0	0	0
B9041101	COMMERCE CITY	CO		06/25/2019		650,556	0	0	0	0	0	0	4,276	4,276	0	0	0
C1090201	COMMERCE CITY	CO		12/15/2021		1,350,000	0	0	0	0	0	0	5,711	5,711	0	0	0
A7041602	DELTA	CO		07/24/2007		177,187	0	0	0	0	0	0	6,721	6,721	0	0	0
A5120602	DENVER	CO		01/25/2006		54,243	0	0	0	0	0	0	2,959	2,959	0	0	0
A7091103	DENVER	CO		12/13/2007		817,542	0	0	0	0	0	0	8,752	8,752	0	0	0
A8082009	DENVER	CO		10/02/2008		305,694	0	0	0	0	0	0	4,879	4,879	0	0	0
B1030105	DENVER	CO		04/22/2011		232,702	0	0	0	0	0	0	2,428	2,428	0	0	0
B1031604	DENVER	CO		07/08/2011		226,673	0	0	0	0	0	0	10,886	10,886	0	0	0
B1052502	DENVER	CO		07/21/2011		456,448	0	0	0	0	0	0	4,822	4,822	0	0	0
B1052503	DENVER	CO		07/21/2011		347,520	0	0	0	0	0	0	3,672	3,672	0	0	0
B2031602	DENVER	CO		06/06/2012		347,783	0	0	0	0	0	0	3,531	3,531	0	0	0
B2042502	DENVER	CO		06/29/2012		1,745,512	0	0	0	0	0	0	19,244	19,244	0	0	0
B2042502-1	DENVER	CO		05/18/2015		478,114	0	0	0	0	0	0	5,442	5,442	0	0	0
B2051104	DENVER	CO		07/03/2012		347,008	0	0	0	0	0	0	3,599	3,599	0	0	0
B2071901	DENVER	CO		09/18/2012		636,149	0	0	0	0	0	0	6,514	6,514	0	0	0
B2082803	DENVER	CO		11/21/2012		396,450	0	0	0	0	0	0	4,224	4,224	0	0	0
B3011503	DENVER	CO		02/26/2013		482,665	0	0	0	0	0	0	4,916	4,916	0	0	0

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B3040401	DENVER	CO		06/14/2013		331,350	0	0	0	0	0	0	3,314	3,314	0	0	0
B3040402	DENVER	CO		06/14/2013		773,181	0	0	0	0	0	0	7,732	7,732	0	0	0
B3040402-1	DENVER	CO		06/28/2022		0	0	0	0	0	0	0	161,208	161,208	0	0	0
B3040403	DENVER	CO		06/14/2013		834,560	0	0	0	0	0	0	8,345	8,345	0	0	0
B3040403-1	DENVER	CO		10/25/2018		422,944	0	0	0	0	0	0	4,105	4,105	0	0	0
B3071802	DENVER	CO		09/30/2013		398,031	0	0	0	0	0	0	3,578	3,578	0	0	0
B4010302	DENVER	CO		03/10/2014		367,208	0	0	0	0	0	0	3,135	3,135	0	0	0
B4030701	DENVER	CO		05/12/2014		1,152,922	0	0	0	0	0	0	10,395	10,395	0	0	0
B4091201	DENVER	CO		11/07/2014		172,791	0	0	0	0	0	0	1,534	1,534	0	0	0
B4091201-1	DENVER	CO		02/28/2018		263,702	0	0	0	0	0	0	2,312	2,312	0	0	0
B5103002	DENVER	CO		01/15/2016		415,607	0	0	0	0	0	0	3,315	3,315	0	0	0
B5103003	DENVER	CO		01/15/2016		212,119	0	0	0	0	0	0	1,672	1,672	0	0	0
B6010402	DENVER	CO		02/26/2016		547,364	0	0	0	0	0	0	4,395	4,395	0	0	0
B6012203	DENVER	CO		03/25/2016		3,287,731	0	0	0	0	0	0	28,538	28,538	0	0	0
B6033001	DENVER	CO		05/31/2016		828,505	0	0	0	0	0	0	6,701	6,701	0	0	0
B6041103	DENVER	CO		06/21/2016		573,749	0	0	0	0	0	0	4,674	4,674	0	0	0
B6082201	DENVER	CO		10/20/2016		436,154	0	0	0	0	0	0	9,031	9,031	0	0	0
B6082502	DENVER	CO		11/03/2016		329,208	0	0	0	0	0	0	2,684	2,684	0	0	0
B7062801	DENVER	CO		09/06/2017		1,112,488	0	0	0	0	0	0	7,353	7,353	0	0	0
B7083001	DENVER	CO		11/21/2017		946,705	0	0	0	0	0	0	4,756	4,756	0	0	0
B8011601	DENVER	CO		03/15/2018		340,854	0	0	0	0	0	0	2,414	2,414	0	0	0
B8022201	DENVER	CO		04/30/2018		1,230,218	0	0	0	0	0	0	8,408	8,408	0	0	0
B8031201	DENVER	CO		05/23/2018		783,542	0	0	0	0	0	0	5,322	5,322	0	0	0
B8051702	DENVER	CO		07/20/2018		554,431	0	0	0	0	0	0	3,381	3,381	0	0	0
B8051703	DENVER	CO		07/20/2018		281,196	0	0	0	0	0	0	1,715	1,715	0	0	0
B8051704	DENVER	CO		08/13/2018		586,197	0	0	0	0	0	0	3,697	3,697	0	0	0
B8092006	DENVER	CO		11/09/2018		583,046	0	0	0	0	0	0	3,630	3,630	0	0	0
B9020103	DENVER	CO		04/15/2019		397,611	0	0	0	0	0	0	2,517	2,517	0	0	0
C0042201	DENVER	CO		07/08/2020		2,420,623	0	0	0	0	0	0	15,497	15,497	0	0	0
C0082001	DENVER	CO		10/15/2020		2,828,293	0	0	0	0	0	0	19,018	19,018	0	0	0
C0092201	DENVER	CO		11/20/2020		1,030,504	0	0	0	0	0	0	6,562	6,562	0	0	0
C1072804	DENVER	CO		09/28/2021		1,180,041	0	0	0	0	0	0	6,965	6,965	0	0	0
B1021703	ENGLEWOOD	CO		03/17/2011		562,653	0	0	0	0	0	0	7,194	7,194	0	0	0
B2051103	ENGLEWOOD	CO		07/03/2012		330,490	0	0	0	0	0	0	3,400	3,400	0	0	0
B2110601	ENGLEWOOD	CO		01/10/2013		196,774	0	0	0	0	0	0	1,976	1,976	0	0	0
B2111603	ENGLEWOOD	CO		01/10/2013		483,911	0	0	0	0	0	0	4,910	4,910	0	0	0
B2111603-1	ENGLEWOOD	CO		07/11/2018		511,038	0	0	0	0	0	0	5,186	5,186	0	0	0
B3011802	ENGLEWOOD	CO		03/12/2013		881,848	0	0	0	0	0	0	8,913	8,913	0	0	0
B3103002	ENGLEWOOD	CO		01/07/2014		361,484	0	0	0	0	0	0	1,693	1,693	0	0	0
B5031903	ENGLEWOOD	CO		05/15/2015		608,546	0	0	0	0	0	0	5,254	5,254	0	0	0
B5031904	ENGLEWOOD	CO		05/15/2015		470,212	0	0	0	0	0	0	4,061	4,061	0	0	0
B5050403	ENGLEWOOD	CO		07/16/2015		406,852	0	0	0	0	0	0	3,336	3,336	0	0	0
B5103004	ENGLEWOOD	CO		01/15/2016		831,214	0	0	0	0	0	0	6,630	6,630	0	0	0
B5103005	ENGLEWOOD	CO		01/15/2016		299,218	0	0	0	0	0	0	2,388	2,388	0	0	0
B7121501	ENGLEWOOD	CO		02/22/2018		1,593,629	0	0	0	0	0	0	10,663	10,663	0	0	0
B8080902	ENGLEWOOD	CO		11/27/2018		432,296	0	0	0	0	0	0	2,874	2,874	0	0	0
B9071203	ERIE	CO		09/23/2019		418,200	0	0	0	0	0	0	2,697	2,697	0	0	0
A5060601	FIRESTONE	CO		08/24/2005		235,501	0	0	0	0	0	0	14,587	14,587	0	0	0
A8080806	FORT COLLINS	CO		10/28/2008		2,304,104	0	0	0	0	0	0	36,236	36,236	0	0	0
C1101503	FORT COLLINS	CO		03/09/2022		0	0	0	0	0	0	0	4,882	4,882	0	0	0
B2091103	GLENWOOD SPRINGS	CO		11/29/2012		871,733	0	0	0	0	0	0	10,392	10,392	0	0	0
B2091104	GOLDEN	CO		11/08/2012		1,793,167	0	0	0	0	0	0	18,727	18,727	0	0	0
B5071001	GOLDEN	CO		09/17/2015		435,519	0	0	0	0	0	0	3,782	3,782	0	0	0
B9072502	GOLDEN	CO		10/10/2019		5,175,247	0	0	0	0	0	0	34,833	34,833	0	0	0
C0081301	GOLDEN	CO		10/28/2020		5,830,790	0	0	0	0	0	0	38,572	38,572	0	0	0
A8061308	GREELEY	CO		08/25/2008		194,349	0	0	0	0	0	0	1,958	1,958	0	0	0
C0042701	GREELEY	CO		07/10/2020		919,676	0	0	0	0	0	0	5,986	5,986	0	0	0
A6122303	HENDERSON	CO		03/29/2007		928,626	0	0	0	0	0	0	16,328	16,328	0	0	0
B6070701	HENDERSON	CO		08/31/2016		3,335,804	0	0	0	0	0	0	27,704	27,704	0	0	0
B9061001	HENDERSON	CO		07/26/2019		1,584,621	0	0	0	0	0	0	10,606	10,606	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7031701	HIGHLANDS RANCH	CO.		06/07/2017		2,807,635	0	0	0	0	0	0	19,929	19,929	0	0	0
C1062202	HIGHLANDS RANCH	CO.		08/25/2021		1,451,477	0	0	0	0	0	0	8,808	8,808	0	0	0
B2053101	LAFAYETTE	CO.		10/05/2012		1,471,032	0	0	0	0	0	0	25,804	25,804	0	0	0
B8011702	LAFAYETTE	CO.		04/13/2018		612,166	0	0	0	0	0	0	4,206	4,206	0	0	0
B8012402	LAFAYETTE	CO.		04/13/2018		300,150	0	0	0	0	0	0	2,063	2,063	0	0	0
C1120802	LAFAYETTE	CO.		02/16/2022		0	0	0	0	0	0	0	12,975	12,975	0	0	0
A7022602	LAKEWOOD	CO.		05/02/2007		359,995	0	0	0	0	0	0	6,815	6,815	0	0	0
B9010701	LAKEWOOD	CO.		04/15/2019		681,222	0	0	0	0	0	0	4,190	4,190	0	0	0
C1011202	LAKEWOOD	CO.		03/24/2021		1,283,930	0	0	0	0	0	0	8,413	8,413	0	0	0
C1042801	LITTLETON	CO.		06/11/2021		396,238	0	0	0	0	0	0	2,644	2,644	0	0	0
A7033002	LONGMONT	CO.		06/15/2007		319,253	0	0	0	0	0	0	12,865	12,865	0	0	0
A4030303	LOUISVILLE	CO.		05/11/2004		258,080	0	0	0	0	0	0	7,442	7,442	0	0	0
B5030605	LOVELAND	CO.		05/15/2015		3,402,840	0	0	0	0	0	0	32,639	32,639	0	0	0
C0051808	MONTROSE	CO.		09/28/2020		1,615,329	0	0	0	0	0	0	14,564	14,564	0	0	0
B4041403	NORTHGLENN	CO.		06/18/2014		309,861	0	0	0	0	0	0	4,639	4,639	0	0	0
B5011601	PARKER	CO.		02/27/2015		808,135	0	0	0	0	0	0	7,287	7,287	0	0	0
B6120104	PARKER	CO.		01/30/2017		1,413,673	0	0	0	0	0	0	7,347	7,347	0	0	0
B9082702	PARKER	CO.		10/31/2019		718,541	0	0	0	0	0	0	4,762	4,762	0	0	0
A8080805	PLATTEVILLE	CO.		10/28/2008		395,253	0	0	0	0	0	0	6,216	6,216	0	0	0
B4082501	PUEBLO	CO.		12/05/2014		325,092	0	0	0	0	0	0	2,997	2,997	0	0	0
B4071701	THORNTON	CO.		09/26/2014		81,275	0	0	0	0	0	0	2,643	2,643	0	0	0
A7050103	WESTMINSTER	CO.		07/18/2007		287,645	0	0	0	0	0	0	5,079	5,079	0	0	0
C0081303	WESTMINSTER	CO.		10/28/2020		5,230,562	0	0	0	0	0	0	34,601	34,601	0	0	0
C0081304	WESTMINSTER	CO.		10/28/2020		3,344,120	0	0	0	0	0	0	22,124	22,124	0	0	0
A5101206	WHEAT RIDGE	CO.		12/31/2006		48,219	0	0	0	0	0	0	2,698	2,698	0	0	0
A7033001	WHEAT RIDGE	CO.		05/29/2007		295,239	0	0	0	0	0	0	5,882	5,882	0	0	0
C2042201	BERLIN	CT.		07/07/2022		0	0	0	0	0	0	0	612,969	612,969	0	0	0
A8061208	BETHEL	CT.		08/12/2008		188,710	0	0	0	0	0	0	3,046	3,046	0	0	0
A7121902	DANBURY	CT.		02/12/2008		475,724	0	0	0	0	0	0	8,187	8,187	0	0	0
C0020706	EAST HARTFORD	CT.		03/26/2020		815,262	0	0	0	0	0	0	5,512	5,512	0	0	0
C1082601	MIDDLETOWN	CT.		11/19/2021		825,000	0	0	0	0	0	0	5,461	5,461	0	0	0
C2020702	NAUGATUCK	CT.		04/28/2022		0	0	0	0	0	0	0	4,731	4,731	0	0	0
C1091003	NEWINGTON	CT.		01/28/2022		0	0	0	0	0	0	0	1,917	1,917	0	0	0
C2010402	NORTH BRANFORD	CT.		02/17/2022		0	0	0	0	0	0	0	3,930	3,930	0	0	0
B0080612	STRATFORD	CT.		10/26/2010		109,355	0	0	0	0	0	0	2,618	2,618	0	0	0
B9011601	WESTPORT	CT.		03/21/2019		469,317	0	0	0	0	0	0	3,139	3,139	0	0	0
A5030402	WASHINGTON	DC.		06/29/2005		425,376	0	0	0	0	0	0	25,493	25,493	0	0	0
B0040901	WASHINGTON	DC.		06/22/2010		254,967	0	0	0	0	0	0	6,271	6,271	0	0	0
B1011106	WASHINGTON	DC.		03/11/2011		393,529	0	0	0	0	0	0	8,921	8,921	0	0	0
B1011106-1	WASHINGTON	DC.		04/05/2018		106,463	0	0	0	0	0	0	2,414	2,414	0	0	0
B1110901	WASHINGTON	DC.		12/22/2011		584,361	0	0	0	0	0	0	6,289	6,289	0	0	0
B3070302	WASHINGTON	DC.		09/26/2013		343,779	0	0	0	0	0	0	5,499	5,499	0	0	0
B4110602	WASHINGTON	DC.		01/23/2015		487,069	0	0	0	0	0	0	4,200	4,200	0	0	0
B4121702	WASHINGTON	DC.		02/25/2015		863,954	0	0	0	0	0	0	7,670	7,670	0	0	0
B5080401	WASHINGTON	DC.		09/25/2015		667,513	0	0	0	0	0	0	5,417	5,417	0	0	0
B6111701	WASHINGTON	DC.		01/31/2017		1,671,069	0	0	0	0	0	0	9,706	9,706	0	0	0
B6121403	WASHINGTON	DC.		03/27/2017		3,346,277	0	0	0	0	0	0	25,401	25,401	0	0	0
B8051001	WASHINGTON	DC.		07/24/2018		1,065,044	0	0	0	0	0	0	5,022	5,022	0	0	0
B8081502	WASHINGTON	DC.		11/02/2018		1,814,389	0	0	0	0	0	0	8,366	8,366	0	0	0
B8092102	WASHINGTON	DC.		12/27/2018		4,134,675	0	0	0	0	0	0	17,375	17,375	0	0	0
B8101804	WASHINGTON	DC.		01/10/2019		2,028,011	0	0	0	0	0	0	8,888	8,888	0	0	0
B9030401	WASHINGTON	DC.		05/22/2019		709,239	0	0	0	0	0	0	3,101	3,101	0	0	0
B9061301	WASHINGTON	DC.		08/30/2019		2,573,118	0	0	0	0	0	0	12,235	12,235	0	0	0
B9081403	WASHINGTON	DC.		10/03/2019		2,961,516	0	0	0	0	0	0	15,089	15,089	0	0	0
C0012805	WASHINGTON	DC.		03/19/2020		11,249,789	0	0	0	0	0	0	53,907	53,907	0	0	0
C0031201	WASHINGTON	DC.		07/30/2020		16,529,776	0	0	0	0	0	0	83,203	83,203	0	0	0
C0083103	WASHINGTON	DC.		10/28/2020		2,201,722	0	0	0	0	0	0	10,806	10,806	0	0	0
C0100803	WASHINGTON	DC.		12/18/2020		3,419,465	0	0	0	0	0	0	16,624	16,624	0	0	0
C0101901	WASHINGTON	DC.		12/22/2020		5,813,095	0	0	0	0	0	0	28,260	28,260	0	0	0
C0110401	WASHINGTON	DC.		12/17/2020		2,220,980	0	0	0	0	0	0	11,250	11,250	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1021201	WASHINGTON	DC		04/30/2021		1,978,938	0	0	0	0	0	0	9,641	9,641	0	0	0
C1021202	WASHINGTON	DC		04/30/2021		857,537	0	0	0	0	0	0	4,179	4,179	0	0	0
C1061401	WASHINGTON	DC		08/03/2021		5,327,255	0	0	0	0	0	0	32,886	32,886	0	0	0
C1072802	WASHINGTON	DC		10/12/2021		4,440,700	0	0	0	0	0	0	21,495	21,495	0	0	0
C1092409	WASHINGTON	DC		12/17/2021		1,325,000	0	0	0	0	0	0	4,294	4,294	0	0	0
C1092410	WASHINGTON	DC		12/17/2021		3,500,000	0	0	0	0	0	0	11,343	11,343	0	0	0
C1101802	WASHINGTON	DC		12/14/2021		5,700,000	0	0	0	0	0	0	18,083	18,083	0	0	0
C1111001	WASHINGTON	DC		01/26/2022		0	0	0	0	0	0	0	2,116	2,116	0	0	0
C2032302	WASHINGTON	DC		05/27/2022		0	0	0	0	0	0	0	17,013	17,013	0	0	0
C2050504	WASHINGTON	DC		07/29/2022		0	0	0	0	0	0	0	1,030,511	1,030,511	0	0	0
C2050505	WASHINGTON	DC		07/29/2022		0	0	0	0	0	0	0	2,771,239	2,771,239	0	0	0
C2050901	WASHINGTON	DC		07/29/2022		0	0	0	0	0	0	0	2,671,490	2,671,490	0	0	0
C2060604	WASHINGTON	DC		08/09/2022		0	0	0	0	0	0	0	810,338	810,338	0	0	0
A5050901	BEAR	DE		08/05/2005		569,116	0	0	0	0	0	0	13,722	13,722	0	0	0
C1083002	BEAR	DE		11/22/2021		750,000	0	0	0	0	0	0	4,799	4,799	0	0	0
C0090801	DAGSBORO	DE		12/01/2020		3,933,944	0	0	0	0	0	0	24,916	24,916	0	0	0
B0120817	HARRINGTON	DE		03/21/2011		1,026,749	0	0	0	0	0	0	23,271	23,271	0	0	0
B6021101	APOPKA	FL		05/27/2016		2,524,641	0	0	0	0	0	0	21,364	21,364	0	0	0
A7021202	ATLANTIC BEACH	FL		04/24/2007		326,265	0	0	0	0	0	0	6,606	6,606	0	0	0
B0120802	ATLANTIS	FL		03/01/2011		1,274,809	0	0	0	0	0	0	17,023	17,023	0	0	0
B3013101	AUBURNDALE	FL		04/22/2013		537,972	0	0	0	0	0	0	5,638	5,638	0	0	0
B8030501	AUBURNDALE	FL		05/11/2018		377,684	0	0	0	0	0	0	3,803	3,803	0	0	0
C1051102	AUBURNDALE	FL		07/29/2021		7,184,694	0	0	0	0	0	0	45,347	45,347	0	0	0
B6032901	AVON PARK	FL		06/13/2016		816,270	0	0	0	0	0	0	17,332	17,332	0	0	0
B7013104	AVON PARK	FL		04/20/2017		1,223,632	0	0	0	0	0	0	10,371	10,371	0	0	0
B7013104-1	AVON PARK	FL		08/09/2017		513,706	0	0	0	0	0	0	4,352	4,352	0	0	0
B8092004	BARTOW	FL		11/27/2018		296,837	0	0	0	0	0	0	1,913	1,913	0	0	0
B5072705	BOCA RATON	FL		10/05/2015		428,446	0	0	0	0	0	0	3,650	3,650	0	0	0
C1071607	BOCA RATON	FL		10/08/2021		3,005,756	0	0	0	0	0	0	19,328	19,328	0	0	0
B9121701	BOYNTON BEACH	FL		02/05/2020		568,437	0	0	0	0	0	0	3,624	3,624	0	0	0
C0062501	BOYNTON BEACH	FL		07/28/2020		1,349,963	0	0	0	0	0	0	8,930	8,930	0	0	0
C2012802	BOYNTON BEACH	FL		04/19/2022		0	0	0	0	0	0	0	7,444	7,444	0	0	0
B5030506	BRADENTON	FL		06/01/2015		1,802,002	0	0	0	0	0	0	16,969	16,969	0	0	0
B7031308	BRADENTON	FL		06/09/2017		1,191,029	0	0	0	0	0	0	8,453	8,453	0	0	0
B8012501	BRADENTON	FL		03/16/2018		2,915,269	0	0	0	0	0	0	19,850	19,850	0	0	0
C0100101	BRADENTON	FL		12/03/2020		879,005	0	0	0	0	0	0	5,947	5,947	0	0	0
C1090903	BRADENTON	FL		11/04/2021		1,200,000	0	0	0	0	0	0	7,420	7,420	0	0	0
B9052006	BRANDON	FL		08/28/2019		2,318,713	0	0	0	0	0	0	14,590	14,590	0	0	0
B5030508	BUSHNELL	FL		06/01/2015		1,688,379	0	0	0	0	0	0	15,900	15,900	0	0	0
B5031901	CAPE CORAL	FL		06/15/2015		1,262,578	0	0	0	0	0	0	10,893	10,893	0	0	0
A5070602	CHIEFLAND	FL		09/22/2005		292,597	0	0	0	0	0	0	17,723	17,723	0	0	0
A3051907	CLEARWATER	FL		08/14/2003		314,847	0	0	0	0	0	0	6,165	6,165	0	0	0
A7121804	CLEARWATER	FL		02/28/2008		538,529	0	0	0	0	0	0	3,662	3,662	0	0	0
B3090501	CLEARWATER	FL		11/22/2013		431,782	0	0	0	0	0	0	4,550	4,550	0	0	0
B9032701	CLEARWATER	FL		06/07/2019		858,653	0	0	0	0	0	0	5,469	5,469	0	0	0
B9052005	CLEARWATER	FL		08/28/2019		5,513,724	0	0	0	0	0	0	34,694	34,694	0	0	0
B9072904	CLEARWATER	FL		11/04/2019		2,174,823	0	0	0	0	0	0	31,401	31,401	0	0	0
C0030301	CLEARWATER	FL		06/18/2020		966,432	0	0	0	0	0	0	6,743	6,743	0	0	0
B9031801	CLERMONT	FL		05/20/2019		3,184,825	0	0	0	0	0	0	20,725	20,725	0	0	0
A4040230	CORAL GABLES	FL		07/08/2004		200,251	0	0	0	0	0	0	18,171	18,171	0	0	0
A4040230-2	CORAL GABLES	FL		07/15/2015		514,496	0	0	0	0	0	0	4,475	4,475	0	0	0
A7112701	CORAL GABLES	FL		01/18/2008		171,636	0	0	0	0	0	0	2,959	2,959	0	0	0
B2012901	CORAL GABLES	FL		03/22/2012		224,934	0	0	0	0	0	0	8,444	8,444	0	0	0
B8011503	CORAL GABLES	FL		03/15/2018		298,036	0	0	0	0	0	0	1,934	1,934	0	0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		1,009,688	0	0	0	0	0	0	14,284	14,284	0	0	0
B5010902	DANIA	FL		04/10/2015		1,100,986	0	0	0	0	0	0	9,881	9,881	0	0	0
B7042502	DAYTONA BEACH	FL		06/30/2017		10,108,156	0	0	0	0	0	0	74,643	74,643	0	0	0
B8101801	DAYTONA BEACH	FL		01/11/2019		546,800	0	0	0	0	0	0	5,193	5,193	0	0	0
B6081803	DEFUNIAK SPRINGS	FL		10/31/2016		2,492,442	0	0	0	0	0	0	20,342	20,342	0	0	0
B7022102	DEFUNIAK SPRINGS	FL		03/31/2017		1,083,898	0	0	0	0	0	0	16,095	16,095	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B5072704	DELAND	FL		10/05/2015		214,065	0	0	0	0	0	0	1,824	1,824	0	0	0
A8022219	DELRAY BEACH	FL		05/15/2008		118,005	0	0	0	0	0	0	1,888	1,888	0	0	0
B3020801	DELRAY BEACH	FL		04/05/2013		420,573	0	0	0	0	0	0	4,360	4,360	0	0	0
C2032301	DELRAY BEACH	FL		06/30/2022		0	0	0	0	0	0	0	7,761,224	7,761,224	0	0	0
B1080201	DELTONA	FL		10/13/2011		420,281	0	0	0	0	0	0	19,231	19,231	0	0	0
B1029915	DESTIN	FL		05/24/2011		887,043	0	0	0	0	0	0	4,850	4,850	0	0	0
B1029945	DESTIN	FL		05/24/2011		1,005,626	0	0	0	0	0	0	5,499	5,499	0	0	0
B6031801	DUNNELLON	FL		06/24/2016		1,198,166	0	0	0	0	0	0	19,583	19,583	0	0	0
B7090506	EUSTIS	FL		11/30/2017		1,159,819	0	0	0	0	0	0	8,214	8,214	0	0	0
B3081904	FLORIDA CITY	FL		11/05/2013		231,322	0	0	0	0	0	0	7,370	7,370	0	0	0
B5021702	FLORIDA CITY	FL		05/22/2015		404,490	0	0	0	0	0	0	10,247	10,247	0	0	0
B8103003	FORT LAUDERDALE	FL		01/29/2019		507,507	0	0	0	0	0	0	3,180	3,180	0	0	0
C0032302	FORT LAUDERDALE	FL		05/14/2020		2,515,530	0	0	0	0	0	0	12,142	12,142	0	0	0
B3032803	FORT MYERS	FL		06/13/2013		653,109	0	0	0	0	0	0	6,391	6,391	0	0	0
B3120301	FORT MYERS	FL		02/11/2014		287,499	0	0	0	0	0	0	2,559	2,559	0	0	0
B5121402	FORT PIERCE	FL		03/10/2016		1,610,057	0	0	0	0	0	0	30,722	30,722	0	0	0
C1091302	FORT PIERCE	FL		11/18/2021		700,000	0	0	0	0	0	0	4,328	4,328	0	0	0
C2041506	FORT PIERCE	FL		07/08/2022		0	0	0	0	0	0	0	2,297,864	2,297,864	0	0	0
B2062004	FORT WALTON BEACH	FL		10/31/2012		250,807	0	0	0	0	0	0	9,171	9,171	0	0	0
B1029929	FREEPORT	FL		05/24/2011		982,126	0	0	0	0	0	0	5,371	5,371	0	0	0
A6080301	GAINESVILLE	FL		09/28/2006		545,579	0	0	0	0	0	0	20,280	20,280	0	0	0
A8052001	GAINESVILLE	FL		07/15/2008		348,489	0	0	0	0	0	0	5,638	5,638	0	0	0
A9042004	HAINES CITY	FL		06/30/2009		560,640	0	0	0	0	0	0	8,656	8,656	0	0	0
A9021203	HOLLYWOOD	FL		04/16/2009		236,634	0	0	0	0	0	0	6,921	6,921	0	0	0
B8012201	HOLLYWOOD	FL		08/31/2018		1,090,314	0	0	0	0	0	0	7,160	7,160	0	0	0
B6042702	HOMOSASSA	FL		07/14/2016		1,566,360	0	0	0	0	0	0	19,404	19,404	0	0	0
B5030507	HUDSON	FL		06/01/2015		2,067,421	0	0	0	0	0	0	19,000	19,000	0	0	0
A7013005	JACKSONVILLE	FL		03/30/2007		170,166	0	0	0	0	0	0	3,157	3,157	0	0	0
A7120701	JACKSONVILLE	FL		02/26/2008		370,278	0	0	0	0	0	0	3,460	3,460	0	0	0
B3041901	JACKSONVILLE	FL		06/28/2013		345,506	0	0	0	0	0	0	11,557	11,557	0	0	0
B5011901	JACKSONVILLE	FL		03/25/2015		745,189	0	0	0	0	0	0	18,959	18,959	0	0	0
B5031301	JACKSONVILLE	FL		05/28/2015		404,348	0	0	0	0	0	0	3,788	3,788	0	0	0
B5120203	JACKSONVILLE	FL		01/26/2016		416,031	0	0	0	0	0	0	3,387	3,387	0	0	0
B6061002	JACKSONVILLE	FL		02/13/2017		511,705	0	0	0	0	0	0	3,773	3,773	0	0	0
B6071301	JACKSONVILLE	FL		09/07/2016		1,053,261	0	0	0	0	0	0	8,255	8,255	0	0	0
B6112201	JACKSONVILLE	FL		01/30/2017		2,277,680	0	0	0	0	0	0	18,591	18,591	0	0	0
B7011301	JACKSONVILLE	FL		03/27/2017		1,657,439	0	0	0	0	0	0	12,012	12,012	0	0	0
B7100914	JACKSONVILLE	FL		12/12/2017		346,495	0	0	0	0	0	0	2,610	2,610	0	0	0
B8081701	JACKSONVILLE	FL		10/31/2018		510,961	0	0	0	0	0	0	3,192	3,192	0	0	0
C0091401	JACKSONVILLE	FL		12/02/2020		3,739,605	0	0	0	0	0	0	24,480	24,480	0	0	0
C1022505	JACKSONVILLE	FL		04/27/2021		1,279,864	0	0	0	0	0	0	8,345	8,345	0	0	0
C1022506	JACKSONVILLE	FL		04/27/2021		1,453,924	0	0	0	0	0	0	9,013	9,013	0	0	0
C1071605	JACKSONVILLE	FL		09/10/2021		974,194	0	0	0	0	0	0	5,984	5,984	0	0	0
C1082401	JACKSONVILLE	FL		10/27/2021		1,994,620	0	0	0	0	0	0	12,396	12,396	0	0	0
C1082402	JACKSONVILLE	FL		10/29/2021		768,474	0	0	0	0	0	0	4,696	4,696	0	0	0
C2050201	JACKSONVILLE	FL		07/22/2022		0	0	0	0	0	0	0	983,426	983,426	0	0	0
C2050501	JACKSONVILLE	FL		07/28/2022		0	0	0	0	0	0	0	8,366,823	8,366,823	0	0	0
C2050502	JACKSONVILLE	FL		07/22/2022		0	0	0	0	0	0	0	1,112	1,112	0	0	0
C2060602	JACKSONVILLE	FL		08/26/2022		0	0	0	0	0	0	0	382,200	382,200	0	0	0
C2060603	JACKSONVILLE	FL		08/26/2022		0	0	0	0	0	0	0	1,363,425	1,363,425	0	0	0
B8030701	JACKSONVILLE BEACH	FL		05/11/2018		1,547,394	0	0	0	0	0	0	7,237	7,237	0	0	0
B8030701-1	JACKSONVILLE BEACH	FL		03/31/2022		0	0	0	0	0	0	0	1,188	1,188	0	0	0
C2050202	JACKSONVILLE BEACH	FL		07/22/2022		0	0	0	0	0	0	0	1,336,879	1,336,879	0	0	0
B8062201	JUPITER	FL		08/24/2018		766,079	0	0	0	0	0	0	5,031	5,031	0	0	0
B8081501	JUPITER	FL		10/12/2018		599,171	0	0	0	0	0	0	3,888	3,888	0	0	0
B9010401	JUPITER	FL		02/27/2019		790,195	0	0	0	0	0	0	4,999	4,999	0	0	0
B9121801	JUPITER	FL		03/31/2020		643,994	0	0	0	0	0	0	4,149	4,149	0	0	0
C1072102	JUPITER	FL		08/31/2021		558,906	0	0	0	0	0	0	3,570	3,570	0	0	0
C1090801	JUPITER	FL		11/01/2021		1,467,500	0	0	0	0	0	0	7,223	7,223	0	0	0
C1092001	JUPITER	FL		11/17/2021		904,200	0	0	0	0	0	0	4,544	4,544	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1111902	JUPITER	FL		02/10/2022		0	0	0	0	0	0	0	8,182	8,182	0	0	0
B1011403	KISSIMMEE	FL		04/05/2011		490,022	0	0	0	0	0	0	24,955	24,955	0	0	0
B3061302	KISSIMMEE	FL		09/06/2013		920,261	0	0	0	0	0	0	9,408	9,408	0	0	0
B3061302-1	KISSIMMEE	FL		11/09/2016		69,101	0	0	0	0	0	0	708	708	0	0	0
B9052003	KISSIMMEE	FL		06/26/2019		631,087	0	0	0	0	0	0	5,991	5,991	0	0	0
C1080301	KISSIMMEE	FL		09/24/2021		741,591	0	0	0	0	0	0	4,794	4,794	0	0	0
B2082901	LAKE CITY	FL		12/07/2012		454,899	0	0	0	0	0	0	4,707	4,707	0	0	0
B9032901	LAKE CITY	FL		06/17/2019		2,266,841	0	0	0	0	0	0	14,094	14,094	0	0	0
B2050904	LAKE MARY	FL		07/20/2012		578,044	0	0	0	0	0	0	6,214	6,214	0	0	0
B4120302	LAKE MARY	FL		02/02/2015		405,539	0	0	0	0	0	0	3,429	3,429	0	0	0
B2090402	LAKE WORTH	FL		10/31/2012		662,105	0	0	0	0	0	0	11,352	11,352	0	0	0
C0102607	LAKE WORTH	FL		12/08/2020		1,826,562	0	0	0	0	0	0	12,157	12,157	0	0	0
B2032301	LAKELAND	FL		06/29/2012		684,600	0	0	0	0	0	0	7,723	7,723	0	0	0
B3020601	LAKELAND	FL		04/09/2013		706,296	0	0	0	0	0	0	7,168	7,168	0	0	0
B6032903	LAKELAND	FL		07/12/2016		1,163,015	0	0	0	0	0	0	24,426	24,426	0	0	0
B8010205	LAKELAND	FL		04/30/2018		658,788	0	0	0	0	0	0	4,486	4,486	0	0	0
C0092801	LAKELAND	FL		12/16/2020		1,244,963	0	0	0	0	0	0	16,883	16,883	0	0	0
A7121803	LARGO	FL		02/29/2008		820,427	0	0	0	0	0	0	5,579	5,579	0	0	0
B5030511	LARGO	FL		06/01/2015		1,632,285	0	0	0	0	0	0	15,000	15,000	0	0	0
A2110405	LAUDERHILL	FL		01/22/2003		94,337	0	0	0	0	0	0	7,117	7,117	0	0	0
B1050401	LIVE OAK	FL		06/15/2011		732,733	0	0	0	0	0	0	16,087	16,087	0	0	0
C0110203	MADEIRA BEACH	FL		01/12/2021		2,508,556	0	0	0	0	0	0	16,067	16,067	0	0	0
A7080910	MEDLEY	FL		10/05/2007		29,377	0	0	0	0	0	0	8,122	8,122	0	0	0
A8030713	MELBOURNE	FL		06/25/2008		125,487	0	0	0	0	0	0	2,064	2,064	0	0	0
B6050901	MELBOURNE	FL		07/28/2016		1,501,548	0	0	0	0	0	0	30,724	30,724	0	0	0
B7030308	MELBOURNE	FL		05/12/2017		700,660	0	0	0	0	0	0	5,136	5,136	0	0	0
B9081502	MELBOURNE	FL		11/07/2019		11,265,339	0	0	0	0	0	0	77,806	77,806	0	0	0
B2101502	MERRITT ISLAND	FL		12/19/2012		430,522	0	0	0	0	0	0	7,555	7,555	0	0	0
A6030603	MIAMI	FL		12/31/2006		210,324	0	0	0	0	0	0	10,215	10,215	0	0	0
A6040403	MIAMI	FL		12/31/2006		36,823	0	0	0	0	0	0	1,754	1,754	0	0	0
A6040404	MIAMI	FL		12/31/2006		68,668	0	0	0	0	0	0	3,287	3,287	0	0	0
A6040406	MIAMI	FL		12/31/2006		59,667	0	0	0	0	0	0	2,850	2,850	0	0	0
A7082203	MIAMI	FL		11/07/2007		196,293	0	0	0	0	0	0	7,046	7,046	0	0	0
A8080101	MIAMI	FL		10/23/2008		100,480	0	0	0	0	0	0	11,236	11,236	0	0	0
B3011501	MIAMI	FL		03/08/2013		492,090	0	0	0	0	0	0	16,518	16,518	0	0	0
B3032002	MIAMI	FL		05/29/2013		51,190	0	0	0	0	0	0	8,497	8,497	0	0	0
B5032501	MIAMI	FL		06/30/2015		536,819	0	0	0	0	0	0	5,179	5,179	0	0	0
B6121205	MIAMI	FL		02/21/2017		1,090,601	0	0	0	0	0	0	21,282	21,282	0	0	0
B8110601	MIAMI	FL		01/24/2019		738,708	0	0	0	0	0	0	6,741	6,741	0	0	0
C0111801	MIAMI	FL		02/02/2021		1,171,762	0	0	0	0	0	0	7,977	7,977	0	0	0
B3042905	MIAMI GARDENS	FL		07/31/2013		972,232	0	0	0	0	0	0	10,082	10,082	0	0	0
B1041903	MIDDLEBURG	FL		06/28/2011		1,035,593	0	0	0	0	0	0	19,269	19,269	0	0	0
C0031210	MILTON	FL		05/27/2020		673,451	0	0	0	0	0	0	4,650	4,650	0	0	0
C1081102	MIRAMAR	FL		11/22/2021		1,175,000	0	0	0	0	0	0	7,266	7,266	0	0	0
A7052408	NAPLES	FL		08/15/2007		252,786	0	0	0	0	0	0	4,202	4,202	0	0	0
B1051102	NAPLES	FL		07/15/2011		351,679	0	0	0	0	0	0	4,358	4,358	0	0	0
B9022701	NAPLES	FL		05/03/2019		469,278	0	0	0	0	0	0	2,953	2,953	0	0	0
B7020805	NEPTUNE BEACH	FL		04/26/2017		518,080	0	0	0	0	0	0	3,779	3,779	0	0	0
B6120103	NEW PORT RICHEY	FL		02/10/2017		1,225,840	0	0	0	0	0	0	9,158	9,158	0	0	0
B5031302	NORTH FORT MYERS	FL		08/31/2015		3,056,661	0	0	0	0	0	0	27,390	27,390	0	0	0
B5052701	NORTH FORT MYERS	FL		08/28/2015		2,192,629	0	0	0	0	0	0	29,210	29,210	0	0	0
A8093003	OCALA	FL		11/01/2008		1,070,620	0	0	0	0	0	0	16,329	16,329	0	0	0
B3030704	OCALA	FL		05/16/2013		456,739	0	0	0	0	0	0	4,603	4,603	0	0	0
B9020401	OCALA	FL		04/03/2019		578,055	0	0	0	0	0	0	5,502	5,502	0	0	0
B8053001	OCOEE	FL		07/26/2018		1,601,273	0	0	0	0	0	0	10,421	10,421	0	0	0
C1012701	ODESSA	FL		04/28/2021		4,862,829	0	0	0	0	0	0	22,722	22,722	0	0	0
B9072903	OLDSMAR	FL		11/12/2019		5,814,598	0	0	0	0	0	0	62,110	62,110	0	0	0
B0011902	ORANGE PARK	FL		03/22/2010		535,130	0	0	0	0	0	0	7,727	7,727	0	0	0
C1052802	ORANGE PARK	FL		08/27/2021		555,324	0	0	0	0	0	0	3,546	3,546	0	0	0
C2050204	ORANGE PARK	FL		07/22/2022		0	0	0	0	0	0	0	827,717	827,717	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A4021301	ORLANDO	FL		03/30/2004		553,140	0	0	0	0	0	0	14,847	14,847	0	0	0
B0022303	ORLANDO	FL		08/02/2010		691,471	0	0	0	0	0	0	9,676	9,676	0	0	0
B0072606	ORLANDO	FL		11/30/2010		1,011,483	0	0	0	0	0	0	54,034	54,034	0	0	0
B2091201	ORLANDO	FL		12/11/2012		1,639,510	0	0	0	0	0	0	17,690	17,690	0	0	0
B4010802	ORLANDO	FL		04/04/2014		2,084,674	0	0	0	0	0	0	30,786	30,786	0	0	0
B4013001	ORLANDO	FL		04/23/2014		480,705	0	0	0	0	0	0	4,367	4,367	0	0	0
B6102101	ORLANDO	FL		01/27/2017		1,692,867	0	0	0	0	0	0	23,251	23,251	0	0	0
B6121906	ORLANDO	FL		03/10/2017		3,398,734	0	0	0	0	0	0	24,589	24,589	0	0	0
B7033002	ORLANDO	FL		08/30/2017		2,765,439	0	0	0	0	0	0	19,880	19,880	0	0	0
B7072002	ORLANDO	FL		10/05/2017		1,219,467	0	0	0	0	0	0	12,387	12,387	0	0	0
B7102602	ORLANDO	FL		12/22/2017		8,215,214	0	0	0	0	0	0	60,128	60,128	0	0	0
B7122001	ORLANDO	FL		02/12/2018		5,209,976	0	0	0	0	0	0	37,670	37,670	0	0	0
B8101601	ORLANDO	FL		12/21/2018		1,623,812	0	0	0	0	0	0	7,446	7,446	0	0	0
B9103105	ORLANDO	FL		01/31/2020		1,477,301	0	0	0	0	0	0	9,613	9,613	0	0	0
C0072302	ORLANDO	FL		10/05/2020		5,149,626	0	0	0	0	0	0	32,969	32,969	0	0	0
C1072003	ORLANDO	FL		09/27/2021		9,028,926	0	0	0	0	0	0	42,087	42,087	0	0	0
C2060201	ORLANDO	FL		08/10/2022		0	0	0	0	0	0	0	7,331,625	7,331,625	0	0	0
B8011001	PALM HARBOR	FL		03/20/2018		1,518,567	0	0	0	0	0	0	15,404	15,404	0	0	0
B1070502	PALMETTO	FL		09/08/2011		388,913	0	0	0	0	0	0	16,758	16,758	0	0	0
C1122704	PALMETTO	FL		02/28/2022		0	0	0	0	0	0	0	5,094	5,094	0	0	0
B1029901	PANAMA CITY	FL		05/25/2011		1,327,938	0	0	0	0	0	0	7,260	7,260	0	0	0
B5091703	PANAMA CITY	FL		11/06/2015		484,952	0	0	0	0	0	0	4,158	4,158	0	0	0
B5091704	PANAMA CITY	FL		11/06/2015		727,451	0	0	0	0	0	0	6,235	6,235	0	0	0
B5091705	PANAMA CITY	FL		11/06/2015		1,225,200	0	0	0	0	0	0	10,501	10,501	0	0	0
B1029906	PANAMA CITY BEACH	FL		05/25/2011		1,941,343	0	0	0	0	0	0	10,615	10,615	0	0	0
B1029909	PANAMA CITY BEACH	FL		05/25/2011		1,049,144	0	0	0	0	0	0	5,737	5,737	0	0	0
B8082701	PANAMA CITY BEACH	FL		11/05/2018		682,723	0	0	0	0	0	0	4,400	4,400	0	0	0
B9061302	PANAMA CITY BEACH	FL		08/23/2019		406,271	0	0	0	0	0	0	2,724	2,724	0	0	0
B7102601	PEMBROKE PINES	FL		12/22/2017		5,033,038	0	0	0	0	0	0	36,838	36,838	0	0	0
A7091403	PENSACOLA	FL		01/14/2008		156,156	0	0	0	0	0	0	2,747	2,747	0	0	0
B1029961	PENSACOLA	FL		05/06/2011		313,879	0	0	0	0	0	0	15,552	15,552	0	0	0
B6022602	PENSACOLA	FL		04/19/2016		3,239,745	0	0	0	0	0	0	27,589	27,589	0	0	0
B8090701	PENSACOLA	FL		12/17/2018		4,548,929	0	0	0	0	0	0	28,681	28,681	0	0	0
B8092703	PENSACOLA	FL		12/20/2018		2,764,989	0	0	0	0	0	0	17,981	17,981	0	0	0
B9120601	PENSACOLA	FL		02/27/2020		1,077,081	0	0	0	0	0	0	9,915	9,915	0	0	0
C0042302	PENSACOLA	FL		06/18/2020		3,059,073	0	0	0	0	0	0	21,004	21,004	0	0	0
C1070603	PENSACOLA	FL		08/20/2021		806,024	0	0	0	0	0	0	5,236	5,236	0	0	0
C1101508	PINELLAS PARK	FL		01/25/2022		0	0	0	0	0	0	0	1,670	1,670	0	0	0
C1101509	PINELLAS PARK	FL		03/08/2022		0	0	0	0	0	0	0	4,535	4,535	0	0	0
C2011201	PINELLAS PARK	FL		04/04/2022		0	0	0	0	0	0	0	4,291	4,291	0	0	0
A7060801	POMPANO BEACH	FL		08/28/2007		764,016	0	0	0	0	0	0	12,870	12,870	0	0	0
B8073003	POMPANO BEACH	FL		10/18/2018		575,320	0	0	0	0	0	0	3,788	3,788	0	0	0
B5030510	PORT CHARLOTTE	FL		06/01/2015		2,132,767	0	0	0	0	0	0	20,084	20,084	0	0	0
B9053107	PORT CHARLOTTE	FL		08/26/2019		319,238	0	0	0	0	0	0	2,074	2,074	0	0	0
C0080401	PORT CHARLOTTE	FL		10/29/2020		681,940	0	0	0	0	0	0	4,366	4,366	0	0	0
C0110402	PORT SAINT LUCIE	FL		01/19/2021		1,117,090	0	0	0	0	0	0	7,156	7,156	0	0	0
B9011001	PORT ST LUCIE	FL		03/27/2019		1,281,656	0	0	0	0	0	0	7,985	7,985	0	0	0
C1091704	PORT ST LUCIE	FL		12/10/2021		3,550,000	0	0	0	0	0	0	21,881	21,881	0	0	0
C2020703	PORT ST LUCIE	FL		04/18/2022		0	0	0	0	0	0	0	3,639	3,639	0	0	0
B1029931	PORT ST. JOE	FL		05/25/2011		726,317	0	0	0	0	0	0	3,973	3,973	0	0	0
C1070601	PORT ST. LUCIE	FL		08/31/2021		960,584	0	0	0	0	0	0	5,730	5,730	0	0	0
C1030801	PUNTA GORDA	FL		05/21/2021		687,801	0	0	0	0	0	0	6,289	6,289	0	0	0
C1040701	PUNTA GORDA	FL		06/22/2021		292,693	0	0	0	0	0	0	2,660	2,660	0	0	0
C0022702	QUINCY	FL		05/01/2020		1,824,653	0	0	0	0	0	0	12,395	12,395	0	0	0
B8042005	ROTONDA WEST	FL		07/13/2018		225,824	0	0	0	0	0	0	2,226	2,226	0	0	0
B6121201	SAFETY HARBOR	FL		02/27/2017		4,227,935	0	0	0	0	0	0	31,664	31,664	0	0	0
B3052104	SAINT PETERSBURG	FL		07/09/2013		397,130	0	0	0	0	0	0	3,761	3,761	0	0	0
C1110501	SANFORD	FL		01/06/2022		0	0	0	0	0	0	0	3,703	3,703	0	0	0
C2030402	SANFORD	FL		04/27/2022		0	0	0	0	0	0	0	41,277	41,277	0	0	0
B1029950	SANTA ROSA	FL		05/24/2011		1,465,828	0	0	0	0	0	0	8,016	8,016	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7051604	SANTA ROSA BEACH	FL		08/02/2007		1,032,803	0	0	0	0	0	0	9,714	9,714	0	0	0
A6030704	SARASOTA	FL		12/31/2006		246,760	0	0	0	0	0	0	12,330	12,330	0	0	0
B2042005	SARASOTA	FL		06/28/2012		688,858	0	0	0	0	0	0	12,106	12,106	0	0	0
B5110601	SARASOTA	FL		01/04/2016		2,552,710	0	0	0	0	0	0	31,781	31,781	0	0	0
B7072004	SARASOTA	FL		11/30/2017		1,873,956	0	0	0	0	0	0	14,815	14,815	0	0	0
B8020806	SARASOTA	FL		05/21/2018		2,275,270	0	0	0	0	0	0	15,303	15,303	0	0	0
B8020806-1	SARASOTA	FL		10/29/2020		536,428	0	0	0	0	0	0	3,787	3,787	0	0	0
B9112601	SARASOTA	FL		02/20/2020		416,178	0	0	0	0	0	0	2,653	2,653	0	0	0
C0122302	SARASOTA	FL		03/11/2021		822,271	0	0	0	0	0	0	5,479	5,479	0	0	0
B2091702	SEBASTIAN	FL		12/17/2012		1,376,666	0	0	0	0	0	0	14,547	14,547	0	0	0
C1081601	SOUTH DAYTONA	FL		09/30/2021		7,354,935	0	0	0	0	0	0	48,339	48,339	0	0	0
A8012303	SPRING HILL	FL		04/14/2008		782,973	0	0	0	0	0	0	12,641	12,641	0	0	0
A7073103	ST AUGUSTINE	FL		10/05/2007		56,085	0	0	0	0	0	0	997	997	0	0	0
B6052003	ST PETERSBURG	FL		09/30/2016		1,330,897	0	0	0	0	0	0	7,253	7,253	0	0	0
B6052004	ST PETERSBURG	FL		09/30/2016		1,448,860	0	0	0	0	0	0	7,893	7,893	0	0	0
B6081702	ST PETERSBURG	FL		09/30/2016		1,371,331	0	0	0	0	0	0	7,473	7,473	0	0	0
C0030503	ST PETERSBURG	FL		05/28/2020		722,044	0	0	0	0	0	0	4,905	4,905	0	0	0
C0030505	ST PETERSBURG	FL		05/28/2020		1,244,082	0	0	0	0	0	0	8,451	8,451	0	0	0
B3120302	ST. PETERSBURG	FL		02/04/2014		194,876	0	0	0	0	0	0	1,798	1,798	0	0	0
B6052005	ST. PETERSBURG	FL		09/30/2016		1,580,960	0	0	0	0	0	0	8,931	8,931	0	0	0
B6111020	ST. PETERSBURG	FL		01/18/2017		1,398,137	0	0	0	0	0	0	11,257	11,257	0	0	0
B7091902	ST. PETERSBURG	FL		11/17/2017		562,935	0	0	0	0	0	0	3,954	3,954	0	0	0
C0030504	ST. PETERSBURG	FL		05/28/2020		577,632	0	0	0	0	0	0	3,925	3,925	0	0	0
C1021101	ST. PETERSBURG	FL		04/26/2021		2,491,193	0	0	0	0	0	0	15,970	15,970	0	0	0
C1021102	ST. PETERSBURG	FL		04/26/2021		3,459,990	0	0	0	0	0	0	22,181	22,181	0	0	0
B3071001	STUART	FL		09/23/2013		735,284	0	0	0	0	0	0	6,721	6,721	0	0	0
B3031805	TALLAHASSEE	FL		06/07/2013		270,404	0	0	0	0	0	0	4,419	4,419	0	0	0
B3031807	TALLAHASSEE	FL		05/30/2013		1,422,051	0	0	0	0	0	0	14,636	14,636	0	0	0
B6021001	TALLAHASSEE	FL		06/13/2016		1,665,956	0	0	0	0	0	0	35,365	35,365	0	0	0
B6111011	TALLAHASSEE	FL		04/03/2017		2,579,238	0	0	0	0	0	0	18,495	18,495	0	0	0
B0120803	TAMARAC	FL		03/01/2011		1,105,712	0	0	0	0	0	0	14,896	14,896	0	0	0
A5112303	TAMPA	FL		12/31/2006		159,892	0	0	0	0	0	0	8,585	8,585	0	0	0
A7112102	TAMPA	FL		01/31/2008		204,548	0	0	0	0	0	0	3,255	3,255	0	0	0
A8061701	TAMPA	FL		08/22/2008		141,918	0	0	0	0	0	0	4,578	4,578	0	0	0
A8082204	TAMPA	FL		10/31/2008		446,715	0	0	0	0	0	0	6,753	6,753	0	0	0
B1063013	TAMPA	FL		08/08/2011		985,734	0	0	0	0	0	0	17,412	17,412	0	0	0
B2100102	TAMPA	FL		12/14/2012		932,644	0	0	0	0	0	0	9,957	9,957	0	0	0
B3082303	TAMPA	FL		11/20/2013		667,024	0	0	0	0	0	0	6,575	6,575	0	0	0
B4031002	TAMPA	FL		06/12/2014		168,556	0	0	0	0	0	0	4,660	4,660	0	0	0
B5022601	TAMPA	FL		04/13/2015		476,830	0	0	0	0	0	0	12,102	12,102	0	0	0
B5031602	TAMPA	FL		05/28/2015		793,236	0	0	0	0	0	0	7,073	7,073	0	0	0
B5031902	TAMPA	FL		06/10/2015		3,352,721	0	0	0	0	0	0	30,810	30,810	0	0	0
B5110401	TAMPA	FL		01/29/2016		751,280	0	0	0	0	0	0	5,957	5,957	0	0	0
B6072101	TAMPA	FL		10/13/2016		311,741	0	0	0	0	0	0	2,457	2,457	0	0	0
B8072301	TAMPA	FL		09/28/2018		14,343,983	0	0	0	0	0	0	42,042	42,042	0	0	0
B9012501	TAMPA	FL		04/19/2019		371,942	0	0	0	0	0	0	2,251	2,251	0	0	0
B9102501	TAMPA	FL		01/16/2020		621,240	0	0	0	0	0	0	3,982	3,982	0	0	0
C0020401	TAMPA	FL		05/06/2020		2,738,770	0	0	0	0	0	0	18,310	18,310	0	0	0
C0031204	TAMPA	FL		06/03/2020		816,255	0	0	0	0	0	0	5,517	5,517	0	0	0
C0070801	TAMPA	FL		09/16/2020		2,739,733	0	0	0	0	0	0	13,511	13,511	0	0	0
C0090301	TAMPA	FL		10/30/2020		7,657,179	0	0	0	0	0	0	39,136	39,136	0	0	0
C1100602	TAMPA	FL		12/13/2021		900,000	0	0	0	0	0	0	5,646	5,646	0	0	0
C2042601	TAMPA	FL		07/07/2022		0	0	0	0	0	0	0	1,337,388	1,337,388	0	0	0
A6041203	TARPON SPRINGS	FL		12/31/2006		258,457	0	0	0	0	0	0	12,525	12,525	0	0	0
B6052002	TEMPLE TERRACE	FL		09/30/2016		1,145,604	0	0	0	0	0	0	6,241	6,241	0	0	0
B9012302	VALRICO	FL		03/28/2019		962,374	0	0	0	0	0	0	6,004	6,004	0	0	0
B9052007	VALRICO	FL		08/28/2019		1,159,702	0	0	0	0	0	0	7,297	7,297	0	0	0
B2082203	VENICE	FL		10/26/2012		837,491	0	0	0	0	0	0	8,813	8,813	0	0	0
B3021301	VENICE	FL		04/25/2013		671,235	0	0	0	0	0	0	11,672	11,672	0	0	0
B7030306	VENICE	FL		05/05/2017		853,340	0	0	0	0	0	0	9,413	9,413	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3071002	VERO BEACH	FL		09/23/2013		573,077	0	0	0	0	0	0	5,239	5,239	0	0	0
C0013102	VERO BEACH	FL		04/15/2020		1,266,762	0	0	0	0	0	0	12,080	12,080	0	0	0
A7102306	WESLEY CHAPEL	FL		12/21/2007		236,371	0	0	0	0	0	0	3,718	3,718	0	0	0
B8042501	WESLEY CHAPEL	FL		09/27/2018		14,961,784	0	0	0	0	0	0	33,620	33,620	0	0	0
B2052204	WEST PALM BEACH	FL		08/17/2012		397,865	0	0	0	0	0	0	7,004	7,004	0	0	0
B2100104	WEST PALM BEACH	FL		12/05/2012		214,994	0	0	0	0	0	0	3,565	3,565	0	0	0
B9112501	WEST PALM BEACH	FL		01/24/2020		390,417	0	0	0	0	0	0	2,584	2,584	0	0	0
C1010601	WEST PALM BEACH	FL		03/29/2021		941,144	0	0	0	0	0	0	6,373	6,373	0	0	0
C1051401	WEST PALM BEACH	FL		07/20/2021		728,343	0	0	0	0	0	0	4,675	4,675	0	0	0
B6083101	WILDWOOD	FL		11/04/2016		1,150,955	0	0	0	0	0	0	9,280	9,280	0	0	0
C1081101	WINTER GARDEN	FL		11/22/2021		4,650,000	0	0	0	0	0	0	27,296	27,296	0	0	0
B9052004	WINTER HAVEN	FL		08/28/2019		5,338,607	0	0	0	0	0	0	33,592	33,592	0	0	0
C0022501	YULEE	FL		04/24/2020		1,126,181	0	0	0	0	0	0	7,572	7,572	0	0	0
B1042001	ACWORTH	GA		07/08/2011		482,924	0	0	0	0	0	0	10,259	10,259	0	0	0
B3040201	ACWORTH	GA		05/30/2013		470,313	0	0	0	0	0	0	7,866	7,866	0	0	0
B7051203	ACWORTH	GA		07/26/2017		989,253	0	0	0	0	0	0	10,854	10,854	0	0	0
B9071602	ACWORTH	GA		09/30/2019		469,996	0	0	0	0	0	0	3,132	3,132	0	0	0
C0021910	ACWORTH	GA		04/24/2020		1,143,524	0	0	0	0	0	0	7,443	7,443	0	0	0
C1031602	ACWORTH	GA		05/20/2021		731,414	0	0	0	0	0	0	4,285	4,285	0	0	0
C2041103	ACWORTH	GA		08/12/2022		0	0	0	0	0	0	0	322,000	322,000	0	0	0
B7030853	ADAIRSVILLE	GA		05/18/2017		296,035	0	0	0	0	0	0	1,994	1,994	0	0	0
B7090101	ADAIRSVILLE	GA		12/15/2017		518,608	0	0	0	0	0	0	18,704	18,704	0	0	0
A5090901	ALPHARETTA	GA		12/01/2005		302,275	0	0	0	0	0	0	6,973	6,973	0	0	0
A9022301	ALPHARETTA	GA		04/23/2009		817,065	0	0	0	0	0	0	12,121	12,121	0	0	0
B2100302	ALPHARETTA	GA		11/28/2012		1,012,714	0	0	0	0	0	0	10,653	10,653	0	0	0
B2103115	ALPHARETTA	GA		01/31/2013		258,818	0	0	0	0	0	0	9,336	9,336	0	0	0
B3050102	ALPHARETTA	GA		08/14/2013		517,490	0	0	0	0	0	0	5,274	5,274	0	0	0
B3050103	ALPHARETTA	GA		08/14/2013		263,908	0	0	0	0	0	0	2,690	2,690	0	0	0
B5021803-1	ALPHARETTA	GA		08/23/2019		69,544	0	0	0	0	0	0	600	600	0	0	0
B5072801	ALPHARETTA	GA		09/29/2015		730,082	0	0	0	0	0	0	5,950	5,950	0	0	0
B6051105	ALPHARETTA	GA		07/22/2016		2,606,434	0	0	0	0	0	0	20,988	20,988	0	0	0
B9061003	ALPHARETTA	GA		11/21/2019		583,133	0	0	0	0	0	0	3,600	3,600	0	0	0
B9100403	ALPHARETTA	GA		12/12/2019		612,949	0	0	0	0	0	0	3,925	3,925	0	0	0
C0082802	ALPHARETTA	GA		11/06/2020		707,762	0	0	0	0	0	0	4,507	4,507	0	0	0
C1020201	ALPHARETTA	GA		04/13/2021		6,006,545	0	0	0	0	0	0	38,505	38,505	0	0	0
B8090604	AMERICUS	GA		10/31/2018		4,497,676	0	0	0	0	0	0	27,569	27,569	0	0	0
C0051811	AMERICUS	GA		08/06/2020		776,102	0	0	0	0	0	0	5,024	5,024	0	0	0
B2012101	ATHENS	GA		04/26/2012		169,572	0	0	0	0	0	0	3,401	3,401	0	0	0
B5031305	ATHENS	GA		05/21/2015		484,144	0	0	0	0	0	0	4,425	4,425	0	0	0
C1021604	ATHENS	GA		07/02/2021		1,642,456	0	0	0	0	0	0	10,020	10,020	0	0	0
A6042903	ATLANTA	GA		06/29/2006		60,199	0	0	0	0	0	0	8,423	8,423	0	0	0
A7020602	ATLANTA	GA		04/05/2007		343,235	0	0	0	0	0	0	6,010	6,010	0	0	0
A7032006	ATLANTA	GA		05/14/2007		237,052	0	0	0	0	0	0	8,917	8,917	0	0	0
A7032801	ATLANTA	GA		07/06/2007		636,806	0	0	0	0	0	0	11,823	11,823	0	0	0
A8030501	ATLANTA	GA		04/28/2008		1,615,130	0	0	0	0	0	0	17,106	17,106	0	0	0
A8072812	ATLANTA	GA		09/18/2008		684,629	0	0	0	0	0	0	4,012	4,012	0	0	0
A8081101	ATLANTA	GA		10/02/2008		947,899	0	0	0	0	0	0	8,699	8,699	0	0	0
A8082010	ATLANTA	GA		11/12/2008		420,589	0	0	0	0	0	0	12,998	12,998	0	0	0
A9081801	ATLANTA	GA		11/10/2009		71,533	0	0	0	0	0	0	5,081	5,081	0	0	0
A9090907	ATLANTA	GA		11/20/2009		400,892	0	0	0	0	0	0	3,270	3,270	0	0	0
A9090913	ATLANTA	GA		12/31/2009		3,116,177	0	0	0	0	0	0	25,391	25,391	0	0	0
B1012104	ATLANTA	GA		03/22/2011		1,048,358	0	0	0	0	0	0	14,019	14,019	0	0	0
B1071501	ATLANTA	GA		09/29/2011		239,239	0	0	0	0	0	0	2,606	2,606	0	0	0
B1082402	ATLANTA	GA		10/28/2011		680,215	0	0	0	0	0	0	8,552	8,552	0	0	0
B2040406	ATLANTA	GA		05/24/2012		328,556	0	0	0	0	0	0	17,425	17,425	0	0	0
B2060811	ATLANTA	GA		07/31/2012		90,982	0	0	0	0	0	0	3,606	3,606	0	0	0
B2072602	ATLANTA	GA		10/25/2012		1,146,519	0	0	0	0	0	0	12,297	12,297	0	0	0
B3053101	ATLANTA	GA		08/21/2013		638,690	0	0	0	0	0	0	6,378	6,378	0	0	0
B4021101	ATLANTA	GA		04/22/2014		678,193	0	0	0	0	0	0	10,171	10,171	0	0	0
B4042101	ATLANTA	GA		06/24/2014		529,505	0	0	0	0	0	0	4,866	4,866	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B4042501	ATLANTA	GA		06/27/2014		243,822	0	0	0	0	0	0	2,183	2,183	0	0	0
B5052801	ATLANTA	GA		08/31/2015		720,824	0	0	0	0	0	0	5,843	5,843	0	0	0
B5052802	ATLANTA	GA		08/31/2015		1,455,352	0	0	0	0	0	0	11,791	11,791	0	0	0
B6042601	ATLANTA	GA		10/07/2016		496,635	0	0	0	0	0	0	4,022	4,022	0	0	0
B6051702	ATLANTA	GA		08/31/2016		538,189	0	0	0	0	0	0	3,157	3,157	0	0	0
B6061503	ATLANTA	GA		10/28/2016		384,343	0	0	0	0	0	0	4,604	4,604	0	0	0
B6081101	ATLANTA	GA		10/27/2016		708,760	0	0	0	0	0	0	6,130	6,130	0	0	0
B6110401	ATLANTA	GA		02/03/2017		3,019,865	0	0	0	0	0	0	16,478	16,478	0	0	0
B6111102	ATLANTA	GA		01/13/2017		2,136,311	0	0	0	0	0	0	16,741	16,741	0	0	0
B7030811	ATLANTA	GA		05/18/2017		1,008,370	0	0	0	0	0	0	6,786	6,786	0	0	0
B7030819	ATLANTA	GA		05/18/2017		342,109	0	0	0	0	0	0	2,304	2,304	0	0	0
B7030820	ATLANTA	GA		05/18/2017		977,534	0	0	0	0	0	0	6,580	6,580	0	0	0
B7030822	ATLANTA	GA		05/18/2017		1,081,292	0	0	0	0	0	0	7,280	7,280	0	0	0
B7030824	ATLANTA	GA		05/18/2017		1,416,822	0	0	0	0	0	0	9,537	9,537	0	0	0
B7030834	ATLANTA	GA		05/18/2017		1,236,661	0	0	0	0	0	0	8,324	8,324	0	0	0
B7030841	ATLANTA	GA		05/18/2017		538,969	0	0	0	0	0	0	3,629	3,629	0	0	0
B7030843	ATLANTA	GA		05/18/2017		952,416	0	0	0	0	0	0	6,409	6,409	0	0	0
B7030904	ATLANTA	GA		05/30/2017		1,336,788	0	0	0	0	0	0	9,686	9,686	0	0	0
B7102603	ATLANTA	GA		12/20/2017		1,422,114	0	0	0	0	0	0	9,726	9,726	0	0	0
B8020203	ATLANTA	GA		05/02/2018		13,985,556	0	0	0	0	0	0	155,430	155,430	0	0	0
B8020208	ATLANTA	GA		04/10/2018		7,730,519	0	0	0	0	0	0	53,427	53,427	0	0	0
B8020801	ATLANTA	GA		05/10/2018		303,166	0	0	0	0	0	0	2,383	2,383	0	0	0
B8021601	ATLANTA	GA		04/23/2018		267,861	0	0	0	0	0	0	4,491	4,491	0	0	0
B8100502	ATLANTA	GA		12/18/2018		1,255,396	0	0	0	0	0	0	8,039	8,039	0	0	0
B9011602	ATLANTA	GA		03/27/2019		270,722	0	0	0	0	0	0	1,729	1,729	0	0	0
B9020803	ATLANTA	GA		04/23/2019		392,188	0	0	0	0	0	0	2,387	2,387	0	0	0
B9030802	ATLANTA	GA		05/06/2019		850,110	0	0	0	0	0	0	5,450	5,450	0	0	0
B9041801	ATLANTA	GA		06/17/2019		321,619	0	0	0	0	0	0	2,114	2,114	0	0	0
B9061703	ATLANTA	GA		09/11/2019		356,514	0	0	0	0	0	0	2,302	2,302	0	0	0
B9081402	ATLANTA	GA		10/28/2019		2,167,792	0	0	0	0	0	0	10,829	10,829	0	0	0
B9103111	ATLANTA	GA		02/21/2020		699,374	0	0	0	0	0	0	4,604	4,604	0	0	0
B9112201	ATLANTA	GA		02/05/2020		1,110,891	0	0	0	0	0	0	7,312	7,312	0	0	0
B9112603	ATLANTA	GA		02/25/2020		497,018	0	0	0	0	0	0	3,220	3,220	0	0	0
C0020901	ATLANTA	GA		04/14/2020		1,327,909	0	0	0	0	0	0	9,071	9,071	0	0	0
C0021801	ATLANTA	GA		04/20/2020		2,904,827	0	0	0	0	0	0	19,839	19,839	0	0	0
C0022701	ATLANTA	GA		05/29/2020		830,787	0	0	0	0	0	0	22,074	22,074	0	0	0
C1020906	ATLANTA	GA		05/05/2021		691,613	0	0	0	0	0	0	4,338	4,338	0	0	0
C1072603	ATLANTA	GA		10/19/2021		1,178,891	0	0	0	0	0	0	10,468	10,468	0	0	0
C1081205	ATLANTA	GA		10/27/2021		631,574	0	0	0	0	0	0	5,536	5,536	0	0	0
C1122103	ATLANTA	GA		03/18/2022		0	0	0	0	0	0	0	10,290	10,290	0	0	0
B2100202	AUGUSTA	GA		12/18/2012		903,333	0	0	0	0	0	0	15,321	15,321	0	0	0
B2100202-1	AUGUSTA	GA		09/27/2019		628,339	0	0	0	0	0	0	10,804	10,804	0	0	0
B3061203	AUGUSTA	GA		09/12/2013		1,360,766	0	0	0	0	0	0	13,373	13,373	0	0	0
B4082001	AUGUSTA	GA		11/07/2014		267,203	0	0	0	0	0	0	6,947	6,947	0	0	0
B8011101	AUGUSTA	GA		02/28/2018		1,641,951	0	0	0	0	0	0	11,658	11,658	0	0	0
B9041702	AUGUSTA	GA		07/15/2019		242,124	0	0	0	0	0	0	1,607	1,607	0	0	0
C0080601	AUGUSTA	GA		09/29/2020		2,212,019	0	0	0	0	0	0	15,195	15,195	0	0	0
C1070707	AUGUSTA	GA		10/18/2021		1,186,408	0	0	0	0	0	0	7,124	7,124	0	0	0
C1070709	AUGUSTA	GA		10/12/2021		782,375	0	0	0	0	0	0	4,698	4,698	0	0	0
B3042501	AUSTELL	GA		07/30/2013		920,261	0	0	0	0	0	0	9,648	9,648	0	0	0
B7030836	AUSTELL	GA		05/18/2017		662,847	0	0	0	0	0	0	4,464	4,464	0	0	0
B7030858	AUSTELL	GA		05/18/2017		1,418,858	0	0	0	0	0	0	9,548	9,548	0	0	0
B8122801	AUSTELL	GA		04/12/2019		743,159	0	0	0	0	0	0	4,570	4,570	0	0	0
B1120801	BALDWIN	GA		03/14/2012		407,055	0	0	0	0	0	0	4,037	4,037	0	0	0
B7030849	BALL GROUND	GA		05/18/2017		729,123	0	0	0	0	0	0	4,908	4,908	0	0	0
B3040904	BLUE RIDGE	GA		07/01/2013		462,986	0	0	0	0	0	0	7,544	7,544	0	0	0
C1021002	BONAIRE	GA		04/09/2021		831,340	0	0	0	0	0	0	4,894	4,894	0	0	0
B1090702	BRUNSWICK	GA		11/18/2011		463,649	0	0	0	0	0	0	5,843	5,843	0	0	0
B6110905	BRUNSWICK	GA		01/10/2017		11,720,636	0	0	0	0	0	0	86,004	86,004	0	0	0
C1081103	BRUNSWICK	GA		12/07/2021		7,570,000	0	0	0	0	0	0	31,470	31,470	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7080209	BUFORD	GA		09/28/2007		916,521	0	0	0	0	0	0	6,002	6,002	0	0	0
A7080210	BUFORD	GA		09/28/2007		842,881	0	0	0	0	0	0	5,521	5,521	0	0	0
A7080214	BUFORD	GA		09/28/2007		1,170,805	0	0	0	0	0	0	7,670	7,670	0	0	0
B5111705	BUFORD	GA		01/29/2016		644,176	0	0	0	0	0	0	8,746	8,746	0	0	0
B7081501	BUFORD	GA		10/27/2017		270,789	0	0	0	0	0	0	2,836	2,836	0	0	0
A7121205	CALHOUN	GA		04/25/2008		142,848	0	0	0	0	0	0	4,691	4,691	0	0	0
B7090102	CALHOUN	GA		12/15/2017		518,608	0	0	0	0	0	0	18,704	18,704	0	0	0
C0112301	CALHOUN	GA		01/28/2021		2,873,818	0	0	0	0	0	0	39,359	39,359	0	0	0
A7080213	CANTON	GA		09/28/2007		1,028,077	0	0	0	0	0	0	6,733	6,733	0	0	0
B3061701	CANTON	GA		09/03/2013		396,319	0	0	0	0	0	0	3,852	3,852	0	0	0
B5040901	CANTON	GA		06/19/2015		734,884	0	0	0	0	0	0	4,810	4,810	0	0	0
B7120603	CANTON	GA		02/26/2018		273,677	0	0	0	0	0	0	1,932	1,932	0	0	0
B9091801	CANTON	GA		11/22/2019		8,212,801	0	0	0	0	0	0	54,926	54,926	0	0	0
C2041108	CANTON	GA		08/12/2022		0	0	0	0	0	0	0	252,000	252,000	0	0	0
B7030863	CARTERSVILLE	GA		05/18/2017		1,324,375	0	0	0	0	0	0	8,915	8,915	0	0	0
A8072807	CENTERVILLE	GA		09/18/2008		646,609	0	0	0	0	0	0	3,788	3,788	0	0	0
B7030842	CHAMBLEE	GA		05/18/2017		471,917	0	0	0	0	0	0	3,177	3,177	0	0	0
B7041801	CHAMBLEE	GA		07/06/2017		837,812	0	0	0	0	0	0	4,211	4,211	0	0	0
B7062601	CHAMBLEE	GA		09/05/2017		873,262	0	0	0	0	0	0	6,328	6,328	0	0	0
C1020904	CHAMBLEE	GA		05/11/2021		2,612,784	0	0	0	0	0	0	16,111	16,111	0	0	0
A9090904	COLLEGE PARK	GA		11/20/2009		1,227,448	0	0	0	0	0	0	10,003	10,003	0	0	0
A9090912	COLLEGE PARK	GA		12/31/2009		1,562,792	0	0	0	0	0	0	12,736	12,736	0	0	0
B7030817	COLLEGE PARK	GA		05/18/2017		740,654	0	0	0	0	0	0	4,985	4,985	0	0	0
B7030861	COLLEGE PARK	GA		05/18/2017		867,678	0	0	0	0	0	0	5,840	5,840	0	0	0
C0123001	COLUMBUS	GA		02/26/2021		3,351,261	0	0	0	0	0	0	21,710	21,710	0	0	0
A9090911	CONYERS	GA		12/31/2009		1,513,990	0	0	0	0	0	0	12,341	12,341	0	0	0
B7030835	CONYERS	GA		05/18/2017		1,043,877	0	0	0	0	0	0	7,027	7,027	0	0	0
A7080206	CUMMING	GA		09/28/2007		1,028,077	0	0	0	0	0	0	6,733	6,733	0	0	0
A7080207	CUMMING	GA		09/28/2007		540,726	0	0	0	0	0	0	3,541	3,541	0	0	0
A7122602	CUMMING	GA		03/11/2008		156,976	0	0	0	0	0	0	5,213	5,213	0	0	0
B3112501	CUMMING	GA		02/04/2014		1,020,955	0	0	0	0	0	0	10,659	10,659	0	0	0
B6101201	CUMMING	GA		01/06/2017		704,521	0	0	0	0	0	0	5,569	5,569	0	0	0
B7030833	CUMMING	GA		05/18/2017		1,427,538	0	0	0	0	0	0	9,608	9,608	0	0	0
C0120801	CUMMING	GA		02/12/2021		1,831,923	0	0	0	0	0	0	12,266	12,266	0	0	0
C2041110	CUMMING	GA		08/19/2022		0	0	0	0	0	0	0	252,000	252,000	0	0	0
A7080211	DACULA	GA		09/28/2007		791,737	0	0	0	0	0	0	5,185	5,185	0	0	0
A7080212	DACULA	GA		09/28/2007		1,027,657	0	0	0	0	0	0	6,731	6,731	0	0	0
A8022702	DACULA	GA		05/16/2008		2,730,755	0	0	0	0	0	0	43,990	43,990	0	0	0
A8072805	DACULA	GA		09/18/2008		646,609	0	0	0	0	0	0	3,788	3,788	0	0	0
B7120602	DACULA	GA		02/26/2018		298,306	0	0	0	0	0	0	2,105	2,105	0	0	0
B9091602	DACULA	GA		11/08/2019		735,265	0	0	0	0	0	0	4,922	4,922	0	0	0
A8072806	DALLAS	GA		09/18/2008		608,501	0	0	0	0	0	0	3,565	3,565	0	0	0
B1101303	DALLAS	GA		12/22/2011		227,255	0	0	0	0	0	0	3,991	3,991	0	0	0
B7030832	DALLAS	GA		05/18/2017		578,453	0	0	0	0	0	0	3,894	3,894	0	0	0
B8121403	DALLAS	GA		02/27/2019		858,655	0	0	0	0	0	0	5,132	5,132	0	0	0
B7030851	DAWSONVILLE	GA		05/18/2017		1,308,988	0	0	0	0	0	0	8,810	8,810	0	0	0
B7030903	DAWSONVILLE	GA		06/09/2017		3,774,519	0	0	0	0	0	0	29,122	29,122	0	0	0
A7080217	DECATUR	GA		09/28/2007		718,637	0	0	0	0	0	0	4,706	4,706	0	0	0
A9081803	DECATUR	GA		11/10/2009		87,066	0	0	0	0	0	0	6,188	6,188	0	0	0
A9081809	DECATUR	GA		11/10/2009		23,117	0	0	0	0	0	0	1,645	1,645	0	0	0
B0022204	DECATUR	GA		04/29/2010		341,570	0	0	0	0	0	0	5,606	5,606	0	0	0
B2060812	DECATUR	GA		07/31/2012		454,430	0	0	0	0	0	0	7,513	7,513	0	0	0
B2081501	DECATUR	GA		10/25/2012		464,022	0	0	0	0	0	0	5,029	5,029	0	0	0
B2081602	DECATUR	GA		11/14/2012		286,537	0	0	0	0	0	0	4,887	4,887	0	0	0
B2081603	DECATUR	GA		11/14/2012		213,937	0	0	0	0	0	0	3,791	3,791	0	0	0
B3052901	DECATUR	GA		09/03/2013		557,996	0	0	0	0	0	0	5,517	5,517	0	0	0
B3082805	DECATUR	GA		11/13/2013		345,753	0	0	0	0	0	0	3,372	3,372	0	0	0
B7030816	DECATUR	GA		05/18/2017		371,853	0	0	0	0	0	0	2,503	2,503	0	0	0
B7030818	DECATUR	GA		05/18/2017		715,370	0	0	0	0	0	0	4,815	4,815	0	0	0
B7030830	DECATUR	GA		05/18/2017		555,279	0	0	0	0	0	0	3,736	3,736	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7030860	DECATUR	GA		05/18/2017		680,897	0	0	0	0	0	0	4,583	4,583	0	0	0
B9103103	DECATUR	GA		01/23/2020		725,970	0	0	0	0	0	0	6,553	6,553	0	0	0
C2041111	DECATUR	GA		08/19/2022		0	0	0	0	0	0	0	364,000	364,000	0	0	0
B9110101	DORAVILLE	GA		02/04/2020		486,516	0	0	0	0	0	0	3,203	3,203	0	0	0
B3013004	DOUGLASVILLE	GA		04/29/2013		242,603	0	0	0	0	0	0	3,956	3,956	0	0	0
B4090801	DOUGLASVILLE	GA		11/10/2014		332,398	0	0	0	0	0	0	8,881	8,881	0	0	0
B6071102	DOUGLASVILLE	GA		09/09/2016		926,119	0	0	0	0	0	0	7,646	7,646	0	0	0
B7030810	DOUGLASVILLE	GA		05/18/2017		927,362	0	0	0	0	0	0	6,240	6,240	0	0	0
B7030812	DOUGLASVILLE	GA		05/18/2017		551,155	0	0	0	0	0	0	3,709	3,709	0	0	0
B7030813	DOUGLASVILLE	GA		05/18/2017		956,819	0	0	0	0	0	0	6,438	6,438	0	0	0
B9081905	DOUGLASVILLE	GA		09/30/2019		907,172	0	0	0	0	0	0	6,198	6,198	0	0	0
B7030825	DUBLIN	GA		05/18/2017		865,690	0	0	0	0	0	0	5,828	5,828	0	0	0
B2031902	DULUTH	GA		05/30/2012		753,249	0	0	0	0	0	0	14,658	14,658	0	0	0
B3112203	DULUTH	GA		02/27/2014		702,774	0	0	0	0	0	0	10,411	10,411	0	0	0
B5111706	DULUTH	GA		01/29/2016		201,396	0	0	0	0	0	0	2,711	2,711	0	0	0
C1020905	DULUTH	GA		05/05/2021		741,011	0	0	0	0	0	0	4,649	4,649	0	0	0
C1022403	DULUTH	GA		05/27/2021		5,596,421	0	0	0	0	0	0	35,689	35,689	0	0	0
A7081002	DUNWOODY	GA		09/06/2007		265,758	0	0	0	0	0	0	4,646	4,646	0	0	0
A8090505	DUNWOODY	GA		10/16/2008		444,998	0	0	0	0	0	0	7,052	7,052	0	0	0
A7092113	EAST ELLIJAY	GA		12/18/2007		150,619	0	0	0	0	0	0	2,625	2,625	0	0	0
A9090905	EAST POINT	GA		11/20/2009		432,502	0	0	0	0	0	0	3,530	3,530	0	0	0
B7030844	EAST POINT	GA		05/18/2017		1,095,361	0	0	0	0	0	0	7,373	7,373	0	0	0
B7030864	EAST POINT	GA		05/18/2017		836,625	0	0	0	0	0	0	5,630	5,630	0	0	0
C1110201	EAST POINT	GA		01/11/2022		0	0	0	0	0	0	0	16,362	16,362	0	0	0
B7030814	ELBERTON	GA		05/18/2017		1,086,680	0	0	0	0	0	0	7,313	7,313	0	0	0
C2041115	ELLENWOOD	GA		08/19/2022		0	0	0	0	0	0	0	196,000	196,000	0	0	0
A7060802	FAIRBURN	GA		08/21/2007		631,309	0	0	0	0	0	0	11,225	11,225	0	0	0
A8072804	FAIRBURN	GA		09/18/2008		608,501	0	0	0	0	0	0	3,565	3,565	0	0	0
B8042304	FAYETTEVILLE	GA		07/26/2018		727,868	0	0	0	0	0	0	4,408	4,408	0	0	0
B6080401	FITZGERALD	GA		09/30/2016		930,444	0	0	0	0	0	0	9,511	9,511	0	0	0
B7030831	FLOWERY BRANCH	GA		05/18/2017		606,789	0	0	0	0	0	0	4,085	4,085	0	0	0
B8051605	FOLKSTON	GA		07/20/2018		700,083	0	0	0	0	0	0	4,307	4,307	0	0	0
A8072810	FOREST PARK	GA		09/18/2008		646,609	0	0	0	0	0	0	3,788	3,788	0	0	0
B3061403	FORT VALLEY	GA		08/22/2013		991,358	0	0	0	0	0	0	16,122	16,122	0	0	0
B7030846	GAINESVILLE	GA		05/18/2017		471,375	0	0	0	0	0	0	3,172	3,172	0	0	0
C1022404	GAINESVILLE	GA		04/22/2021		2,493,661	0	0	0	0	0	0	14,944	14,944	0	0	0
C2012101	GARDEN CITY	GA		04/29/2022		0	0	0	0	0	0	0	21,448	21,448	0	0	0
B5080602	GREENSBORO	GA		02/19/2016		306,209	0	0	0	0	0	0	3,735	3,735	0	0	0
A7080215	GRIFFIN	GA		09/28/2007		830,465	0	0	0	0	0	0	5,439	5,439	0	0	0
B9053106	HAPEVILLE	GA		07/23/2019		1,233,646	0	0	0	0	0	0	8,315	8,315	0	0	0
B3061703	HARTWELL	GA		09/20/2013		334,307	0	0	0	0	0	0	5,346	5,346	0	0	0
C1081105	HINESVILLE	GA		12/07/2021		6,950,000	0	0	0	0	0	0	28,894	28,894	0	0	0
C2041117	HOLLY SPRINGS	GA		08/12/2022		0	0	0	0	0	0	0	210,000	210,000	0	0	0
B9031802	HOMERVILLE	GA		05/31/2019		444,071	0	0	0	0	0	0	2,714	2,714	0	0	0
B6120801	JASPER	GA		02/16/2017		1,384,937	0	0	0	0	0	0	14,879	14,879	0	0	0
C1111801	JASPER	GA		01/20/2022		0	0	0	0	0	0	0	3,801	3,801	0	0	0
C2041119	JEFFERSON	GA		08/19/2022		0	0	0	0	0	0	0	196,000	196,000	0	0	0
B0052806	JOHNS CREEK	GA		08/06/2010		1,039,246	0	0	0	0	0	0	14,539	14,539	0	0	0
B1100602	JOHNS CREEK	GA		01/31/2012		830,324	0	0	0	0	0	0	10,421	10,421	0	0	0
A9081804	JONESBORO	GA		11/10/2009		41,622	0	0	0	0	0	0	2,960	2,960	0	0	0
B3051305	JONESBORO	GA		08/16/2013		263,079	0	0	0	0	0	0	3,853	3,853	0	0	0
B7022801	JONESBORO	GA		03/30/2017		861,499	0	0	0	0	0	0	7,144	7,144	0	0	0
B7030848	JONESBORO	GA		05/18/2017		1,219,238	0	0	0	0	0	0	8,208	8,208	0	0	0
C2012002	JONESBORO	GA		04/26/2022		0	0	0	0	0	0	0	9,480	9,480	0	0	0
C2041120	JONESBORO	GA		08/19/2022		0	0	0	0	0	0	0	252,000	252,000	0	0	0
B4111101	KENNESAW	GA		01/23/2015		331,245	0	0	0	0	0	0	2,954	2,954	0	0	0
B6051107	KENNESAW	GA		07/22/2016		1,972,447	0	0	0	0	0	0	15,882	15,882	0	0	0
B6051108	KENNESAW	GA		07/22/2016		665,692	0	0	0	0	0	0	5,428	5,428	0	0	0
B6052704	KENNESAW	GA		08/12/2016		1,166,024	0	0	0	0	0	0	15,299	15,299	0	0	0
B7030815	KENNESAW	GA		05/18/2017		759,959	0	0	0	0	0	0	5,114	5,114	0	0	0

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B9042201	KENNESAW	GA		06/21/2019		582,834	0	0	0	0	0	0	3,683	3,683	0	0	0
C0031203	KENNESAW	GA		06/03/2020		816,255	0	0	0	0	0	0	5,517	5,517	0	0	0
B0062504	KINGSLAND	GA		09/17/2010		286,538	0	0	0	0	0	0	6,295	6,295	0	0	0
B7030857	LAFAYETTE	GA		05/18/2017		547,650	0	0	0	0	0	0	3,688	3,688	0	0	0
A8020702	LAVONIA	GA		04/04/2008		156,437	0	0	0	0	0	0	4,676	4,676	0	0	0
A7080208	LAWRENCEVILLE	GA		09/28/2007		608,288	0	0	0	0	0	0	3,984	3,984	0	0	0
B1041901	LAWRENCEVILLE	GA		05/31/2011		90,051	0	0	0	0	0	0	4,703	4,703	0	0	0
B3121802	LAWRENCEVILLE	GA		02/26/2014		819,418	0	0	0	0	0	0	7,728	7,728	0	0	0
B4060501	LAWRENCEVILLE	GA		09/12/2014		333,842	0	0	0	0	0	0	1,780	1,780	0	0	0
B5041508	LAWRENCEVILLE	GA		07/21/2015		1,245,904	0	0	0	0	0	0	11,091	11,091	0	0	0
B8012903	LAWRENCEVILLE	GA		04/30/2018		358,765	0	0	0	0	0	0	2,407	2,407	0	0	0
B8012904	LAWRENCEVILLE	GA		04/30/2018		108,828	0	0	0	0	0	0	744	744	0	0	0
B9102502	LAWRENCEVILLE	GA		01/21/2020		966,163	0	0	0	0	0	0	6,497	6,497	0	0	0
C1081203	LAWRENCEVILLE	GA		09/29/2021		4,844,498	0	0	0	0	0	0	30,782	30,782	0	0	0
B3041503	LITHIA SPRINGS	GA		06/21/2013		373,794	0	0	0	0	0	0	6,334	6,334	0	0	0
B4121101	LITHIA SPRINGS	GA		02/19/2015		791,513	0	0	0	0	0	0	7,010	7,010	0	0	0
C1100102	LITHIA SPRINGS	GA		12/28/2021		1,800,000	0	0	0	0	0	0	7,484	7,484	0	0	0
A9081808	LITHONIA	GA		11/10/2009		33,614	0	0	0	0	0	0	2,393	2,393	0	0	0
B3071701	LITHONIA	GA		10/10/2013		229,131	0	0	0	0	0	0	3,396	3,396	0	0	0
B9072402	LITHONIA	GA		10/31/2019		2,925,967	0	0	0	0	0	0	18,782	18,782	0	0	0
C1031803	LITHONIA	GA		05/26/2021		2,668,772	0	0	0	0	0	0	16,456	16,456	0	0	0
A7080216	LOCUST GROVE	GA		09/28/2007		1,073,900	0	0	0	0	0	0	7,033	7,033	0	0	0
B7030840	LOCUST GROVE	GA		05/18/2017		1,197,144	0	0	0	0	0	0	8,058	8,058	0	0	0
B9042401	LOGANVILLE	GA		06/27/2019		793,654	0	0	0	0	0	0	5,045	5,045	0	0	0
A8072811	MABLETON	GA		09/18/2008		646,609	0	0	0	0	0	0	3,788	3,788	0	0	0
B5041401	MACON	GA		06/25/2015		1,816,646	0	0	0	0	0	0	15,515	15,515	0	0	0
B5041401-1	MACON	GA		10/25/2019		671,240	0	0	0	0	0	0	5,652	5,652	0	0	0
C0081103	MACON	GA		11/06/2020		853,293	0	0	0	0	0	0	5,617	5,617	0	0	0
A8092201	MARIETTA	GA		10/30/2008		1,917,437	0	0	0	0	0	0	50,035	50,035	0	0	0
A9031001	MARIETTA	GA		05/06/2009		505,314	0	0	0	0	0	0	6,457	6,457	0	0	0
A9090906	MARIETTA	GA		11/20/2009		321,846	0	0	0	0	0	0	2,839	2,839	0	0	0
B3040902	MARIETTA	GA		06/28/2013		434,387	0	0	0	0	0	0	7,418	7,418	0	0	0
B3062502	MARIETTA	GA		09/12/2013		149,421	0	0	0	0	0	0	2,321	2,321	0	0	0
B5102301	MARIETTA	GA		01/08/2016		1,204,353	0	0	0	0	0	0	15,436	15,436	0	0	0
B6052302	MARIETTA	GA		08/03/2016		560,561	0	0	0	0	0	0	4,534	4,534	0	0	0
B7030809	MARIETTA	GA		05/18/2017		1,205,825	0	0	0	0	0	0	8,118	8,118	0	0	0
B7030821	MARIETTA	GA		05/18/2017		677,572	0	0	0	0	0	0	4,560	4,560	0	0	0
B7030823	MARIETTA	GA		05/18/2017		459,280	0	0	0	0	0	0	3,094	3,094	0	0	0
B7030845	MARIETTA	GA		05/18/2017		419,335	0	0	0	0	0	0	2,822	2,822	0	0	0
B8082702	MARIETTA	GA		11/02/2018		444,733	0	0	0	0	0	0	2,910	2,910	0	0	0
B9090902	MARIETTA	GA		12/06/2019		1,804,589	0	0	0	0	0	0	1,091	1,091	0	0	0
C2032101	MARIETTA	GA		06/13/2022		0	0	0	0	0	0	0	2,614,820	2,614,820	0	0	0
A7011201	MCDONOUGH	GA		03/20/2007		695,755	0	0	0	0	0	0	6,421	6,421	0	0	0
A70112013	MCDONOUGH	GA		01/01/2009		14,694	0	0	0	0	0	0	107	107	0	0	0
C0072404	MCDONOUGH	GA		10/09/2020		1,041,829	0	0	0	0	0	0	6,244	6,244	0	0	0
C2041123	MCDONOUGH	GA		08/19/2022		0	0	0	0	0	0	0	224,000	224,000	0	0	0
C2041124	MCDONOUGH	GA		08/12/2022		0	0	0	0	0	0	0	224,000	224,000	0	0	0
C2041125	MCDONOUGH	GA		08/30/2022		0	0	0	0	0	0	0	224,000	224,000	0	0	0
B7030828	MILLEDGEVILLE	GA		05/18/2017		812,889	0	0	0	0	0	0	5,470	5,470	0	0	0
C1112904	MILLEDGEVILLE	GA		02/10/2022		0	0	0	0	0	0	0	7,002	7,002	0	0	0
B6080101	MONROE	GA		10/14/2016		620,830	0	0	0	0	0	0	5,026	5,026	0	0	0
A8020602	MORROW	GA		03/17/2008		197,195	0	0	0	0	0	0	6,606	6,606	0	0	0
A9090908	MORROW	GA		11/20/2009		1,718,608	0	0	0	0	0	0	14,007	14,007	0	0	0
A9090909	MORROW	GA		12/31/2009		1,317,414	0	0	0	0	0	0	10,735	10,735	0	0	0
B6072102	MOULTRIE	GA		10/06/2016		845,961	0	0	0	0	0	0	10,636	10,636	0	0	0
B7120601	NEWNAN	GA		04/02/2018		304,369	0	0	0	0	0	0	2,123	2,123	0	0	0
A8072809	NORCROSS	GA		09/25/2008		646,609	0	0	0	0	0	0	3,788	3,788	0	0	0
B2082801	NORCROSS	GA		10/30/2012		1,222,619	0	0	0	0	0	0	21,730	21,730	0	0	0
B7030862	NORCROSS	GA		05/18/2017		1,218,644	0	0	0	0	0	0	8,201	8,201	0	0	0
B8121401	OCILLA	GA		02/27/2019		288,591	0	0	0	0	0	0	4,153	4,153	0	0	0

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C1111203	PALMETTO	GA		01/13/2022		0	0	0	0	0	0	0	2,230	2,230	0	0	0
B6022202	PEACHTREE CITY	GA		04/27/2016		878,066	0	0	0	0	0	0	19,053	19,053	0	0	0
B6120102	PEACHTREE CORNERS	GA		01/27/2017		1,286,924	0	0	0	0	0	0	9,813	9,813	0	0	0
C1081106	PORT WENTWORTH	GA		12/07/2021		10,120,000	0	0	0	0	0	0	42,072	42,072	0	0	0
B7030856	RINGGOLD	GA		05/18/2017		680,925	0	0	0	0	0	0	4,582	4,582	0	0	0
A9081807	RIVERDALE	GA		11/10/2009		26,089	0	0	0	0	0	0	1,853	1,853	0	0	0
B2071204	RIVERDALE	GA		09/05/2012		821,365	0	0	0	0	0	0	13,931	13,931	0	0	0
B7030838	RIVERDALE	GA		05/18/2017		1,376,582	0	0	0	0	0	0	9,266	9,266	0	0	0
B1020701	ROME	GA		04/28/2011		2,647,936	0	0	0	0	0	0	35,138	35,138	0	0	0
B4120801	ROME	GA		05/29/2015		253,368	0	0	0	0	0	0	6,098	6,098	0	0	0
B4120801-1	ROME	GA		09/30/2015		69,992	0	0	0	0	0	0	1,625	1,625	0	0	0
B7030855	ROME	GA		05/18/2017		274,874	0	0	0	0	0	0	1,851	1,851	0	0	0
C2011906	ROSSVILLE	GA		04/12/2022		0	0	0	0	0	0	0	5,357	5,357	0	0	0
A7082409	ROSWELL	GA		11/26/2007		212,459	0	0	0	0	0	0	3,647	3,647	0	0	0
A8070303	ROSWELL	GA		08/28/2008		208,931	0	0	0	0	0	0	3,226	3,226	0	0	0
B0051403	ROSWELL	GA		06/30/2010		671,433	0	0	0	0	0	0	12,744	12,744	0	0	0
B3062501	ROSWELL	GA		09/12/2013		496,672	0	0	0	0	0	0	7,713	7,713	0	0	0
B6041801	ROSWELL	GA		06/30/2016		844,161	0	0	0	0	0	0	6,925	6,925	0	0	0
B6062101	ROSWELL	GA		09/02/2016		955,923	0	0	0	0	0	0	5,340	5,340	0	0	0
B6092801	ROSWELL	GA		12/08/2016		1,115,140	0	0	0	0	0	0	8,795	8,795	0	0	0
C1051902	ROSWELL	GA		08/06/2021		817,213	0	0	0	0	0	0	4,875	4,875	0	0	0
B3030802	SANDY SPRINGS	GA		05/03/2013		955,614	0	0	0	0	0	0	16,094	16,094	0	0	0
B9032604	SAVANNAH	GA		05/08/2019		3,846,629	0	0	0	0	0	0	12,536	12,536	0	0	0
B9121201	SAVANNAH	GA		03/31/2020		1,392,740	0	0	0	0	0	0	9,119	9,119	0	0	0
A8120504	SMYRNA	GA		02/02/2009		130,561	0	0	0	0	0	0	26,109	26,109	0	0	0
A9090910	SMYRNA	GA		11/20/2009		991,532	0	0	0	0	0	0	8,079	8,079	0	0	0
B4012301	SMYRNA	GA		03/27/2014		156,011	0	0	0	0	0	0	4,546	4,546	0	0	0
B4062003	SMYRNA	GA		09/25/2014		441,445	0	0	0	0	0	0	6,219	6,219	0	0	0
B6101902	SNELLVILLE	GA		01/13/2017		967,843	0	0	0	0	0	0	7,758	7,758	0	0	0
B7030837	SNELLVILLE	GA		05/18/2017		986,999	0	0	0	0	0	0	6,641	6,641	0	0	0
B7030839	SNELLVILLE	GA		05/18/2017		1,288,868	0	0	0	0	0	0	8,675	8,675	0	0	0
B7030852	SNELLVILLE	GA		05/18/2017		1,392,031	0	0	0	0	0	0	9,367	9,367	0	0	0
B9042402	SNELLVILLE	GA		07/30/2019		293,744	0	0	0	0	0	0	1,816	1,816	0	0	0
B7030847	STOCKBRIDGE	GA		05/18/2017		1,468,306	0	0	0	0	0	0	9,883	9,883	0	0	0
B8072401	STOCKBRIDGE	GA		09/25/2018		589,653	0	0	0	0	0	0	5,489	5,489	0	0	0
A9081806	STONE MOUNTAIN	GA		11/10/2009		38,285	0	0	0	0	0	0	2,720	2,720	0	0	0
B0042102	STONE MOUNTAIN	GA		06/01/2010		175,997	0	0	0	0	0	0	27,464	27,464	0	0	0
B6051106	STONE MOUNTAIN	GA		07/22/2016		633,988	0	0	0	0	0	0	5,106	5,106	0	0	0
A2121704	SUWANEE	GA		02/26/2003		255,289	0	0	0	0	0	0	8,514	8,514	0	0	0
A7022106	SUWANEE	GA		04/24/2007		744,637	0	0	0	0	0	0	13,119	13,119	0	0	0
B2100101	SUWANEE	GA		12/06/2012		445,471	0	0	0	0	0	0	4,559	4,559	0	0	0
B6061501	SUWANEE	GA		08/10/2016		1,120,794	0	0	0	0	0	0	13,172	13,172	0	0	0
B8060801	SUWANEE	GA		08/23/2018		767,428	0	0	0	0	0	0	4,963	4,963	0	0	0
B9100102	SUWANEE	GA		01/09/2020		2,369,837	0	0	0	0	0	0	15,936	15,936	0	0	0
B5112401	SYLVANIA	GA		02/26/2016		271,187	0	0	0	0	0	0	5,758	5,758	0	0	0
B9060404	THOMASVILLE	GA		08/01/2019		383,261	0	0	0	0	0	0	3,673	3,673	0	0	0
A7082205	TIFTON	GA		10/18/2007		602,066	0	0	0	0	0	0	9,879	9,879	0	0	0
A9090915	TUCKER	GA		11/20/2009		1,076,591	0	0	0	0	0	0	8,775	8,775	0	0	0
B0111504	TUCKER	GA		12/28/2010		921,986	0	0	0	0	0	0	12,503	12,503	0	0	0
B5021103	TUCKER	GA		03/27/2015		650,395	0	0	0	0	0	0	6,168	6,168	0	0	0
C0110404	TUCKER	GA		12/28/2020		850,245	0	0	0	0	0	0	5,476	5,476	0	0	0
A7080218	UNION CITY	GA		09/28/2007		885,740	0	0	0	0	0	0	5,800	5,800	0	0	0
B1092907	UNION CITY	GA		12/19/2011		450,051	0	0	0	0	0	0	5,796	5,796	0	0	0
B2072002	UNION CITY	GA		10/24/2012		789,585	0	0	0	0	0	0	8,046	8,046	0	0	0
B7030829	UNION CITY	GA		05/18/2017		1,342,454	0	0	0	0	0	0	9,034	9,034	0	0	0
B9012301	VALDOSTA	GA		03/28/2019		266,478	0	0	0	0	0	0	1,513	1,513	0	0	0
B4030602	WARNER ROBINS	GA		06/11/2014		644,291	0	0	0	0	0	0	5,850	5,850	0	0	0
B7092504	WARNER ROBINS	GA		12/18/2017		1,477,767	0	0	0	0	0	0	15,764	15,764	0	0	0
C1011101	WARNER ROBINS	GA		03/31/2021		802,214	0	0	0	0	0	0	5,346	5,346	0	0	0
A8012301	WATKINSVILLE	GA		03/24/2008		829,934	0	0	0	0	0	0	8,667	8,667	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3062801	WATKINSVILLE	GA		09/27/2013		109,868	0	0	0	0	0	0	14,794	14,794	0	0	0
B7030854	WHITE	GA		05/18/2017		336,781	0	0	0	0	0	0	2,267	2,267	0	0	0
A8072808	WINDER	GA		09/18/2008		608,501	0	0	0	0	0	0	3,565	3,565	0	0	0
B2060810	WOODSTOCK	GA		07/31/2012		90,075	0	0	0	0	0	0	3,517	3,517	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013		591,122	0	0	0	0	0	0	9,793	9,793	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013		578,758	0	0	0	0	0	0	6,005	6,005	0	0	0
B4091901	WOODSTOCK	GA		12/11/2014		1,630,285	0	0	0	0	0	0	14,850	14,850	0	0	0
B5041402	WOODSTOCK	GA		07/10/2015		1,618,384	0	0	0	0	0	0	21,525	21,525	0	0	0
B7030808	WOODSTOCK	GA		05/18/2017		1,234,687	0	0	0	0	0	0	8,309	8,309	0	0	0
B7030850	WOODSTOCK	GA		05/18/2017		585,628	0	0	0	0	0	0	3,942	3,942	0	0	0
B9101003	WOODSTOCK	GA		01/08/2020		563,524	0	0	0	0	0	0	5,414	5,414	0	0	0
C2060202	AIEA	HI		08/17/2022		0	0	0	0	0	0	0	1,351,000	1,351,000	0	0	0
A7121901	DES MOINES	IA		02/08/2008		127,808	0	0	0	0	0	0	2,216	2,216	0	0	0
B3041504	DES MOINES	IA		06/03/2013		915,178	0	0	0	0	0	0	15,816	15,816	0	0	0
B6090102	INDIANOLA	IA		10/21/2016		689,648	0	0	0	0	0	0	5,406	5,406	0	0	0
C2050801	MASON CITY	IA		08/30/2022		0	0	0	0	0	0	0	1,286,250	1,286,250	0	0	0
A7100203	BOISE	ID		12/20/2007		358,910	0	0	0	0	0	0	3,596	3,596	0	0	0
A8111102	BOISE	ID		01/20/2009		225,352	0	0	0	0	0	0	3,474	3,474	0	0	0
B2070305	BOISE	ID		09/06/2012		579,887	0	0	0	0	0	0	6,203	6,203	0	0	0
B4120803	BOISE	ID		01/30/2015		3,487,506	0	0	0	0	0	0	32,319	32,319	0	0	0
B4120803-1	BOISE	ID		07/11/2017		1,121,395	0	0	0	0	0	0	8,114	8,114	0	0	0
B6041402	BOISE	ID		05/13/2016		1,606,638	0	0	0	0	0	0	13,246	13,246	0	0	0
B5100801	COEUR D'ALENE	ID		02/10/2016		228,085	0	0	0	0	0	0	1,868	1,868	0	0	0
B8082902	COEUR D'ALENE	ID		10/31/2018		4,812,370	0	0	0	0	0	0	28,238	28,238	0	0	0
B7110701	EMMETT	ID		01/11/2018		552,500	0	0	0	0	0	0	3,682	3,682	0	0	0
B0042703	GRANGEVILLE	ID		06/24/2010		729,445	0	0	0	0	0	0	15,888	15,888	0	0	0
B5121401	HAYDEN	ID		05/03/2016		496,734	0	0	0	0	0	0	3,989	3,989	0	0	0
B4121504	IDAHO FALLS	ID		01/30/2015		527,581	0	0	0	0	0	0	7,190	7,190	0	0	0
B8030801	IDAHO FALLS	ID		05/24/2018		709,764	0	0	0	0	0	0	7,226	7,226	0	0	0
C0070110	IDAHO FALLS	ID		09/24/2020		3,478,916	0	0	0	0	0	0	21,670	21,670	0	0	0
A9022706	KETCHUM	ID		05/21/2009		928,940	0	0	0	0	0	0	13,651	13,651	0	0	0
A2122603	NAMPA	ID		02/26/2003		57,768	0	0	0	0	0	0	11,555	11,555	0	0	0
B8100405	NAMPA	ID		01/11/2019		891,846	0	0	0	0	0	0	5,677	5,677	0	0	0
C2010501	NAMPA	ID		03/30/2022		0	0	0	0	0	0	0	7,586	7,586	0	0	0
A4033010	POCATELLO	ID		06/22/2005		291,061	0	0	0	0	0	0	18,795	18,795	0	0	0
A7030108	POCATELLO	ID		04/30/2007		789,192	0	0	0	0	0	0	16,194	16,194	0	0	0
A9100101	POCATELLO	ID		12/10/2009		882,554	0	0	0	0	0	0	13,165	13,165	0	0	0
B5110602	POCATELLO	ID		01/15/2016		365,670	0	0	0	0	0	0	3,096	3,096	0	0	0
B8111601	POCATELLO	ID		01/31/2019		493,408	0	0	0	0	0	0	3,092	3,092	0	0	0
C2041129	REXBURG	ID		06/30/2022		0	0	0	0	0	0	0	517,249	517,249	0	0	0
C1021903	SMELTERVILLE	ID		05/28/2021		966,100	0	0	0	0	0	0	13,075	13,075	0	0	0
C0072203	TWIN FALLS	ID		09/18/2020		874,948	0	0	0	0	0	0	5,633	5,633	0	0	0
C1081901	TWIN FALLS	ID		11/29/2021		9,300,000	0	0	0	0	0	0	60,521	60,521	0	0	0
C2021003	TWIN FALLS	ID		07/29/2022		0	0	0	0	0	0	0	10,951,511	10,951,511	0	0	0
C1122801	ALGONQUIN	IL		03/11/2022		0	0	0	0	0	0	0	55,478	55,478	0	0	0
B9091713	ALTON	IL		12/12/2019		486,759	0	0	0	0	0	0	2,222	2,222	0	0	0
B1022405	ARLINGTON HEIGHTS	IL		05/31/2011		708,289	0	0	0	0	0	0	4,339	4,339	0	0	0
B3051708	BEDFORD PARK	IL		07/25/2013		284,868	0	0	0	0	0	0	9,357	9,357	0	0	0
B5052003	BERKELEY	IL		08/19/2015		1,617,941	0	0	0	0	0	0	13,601	13,601	0	0	0
B9100302	BLOOMINGDALE	IL		01/23/2020		2,710,466	0	0	0	0	0	0	17,099	17,099	0	0	0
B5022712	BRADLEY	IL		05/07/2015		733,033	0	0	0	0	0	0	6,537	6,537	0	0	0
B8091702	BRADLEY	IL		11/27/2018		415,080	0	0	0	0	0	0	2,716	2,716	0	0	0
B2090501	BUFFALO GROVE	IL		11/28/2012		682,272	0	0	0	0	0	0	12,497	12,497	0	0	0
B6020802	BURR RIDGE	IL		04/22/2016		705,859	0	0	0	0	0	0	5,313	5,313	0	0	0
B5110603	CAHOKIA	IL		01/22/2016		1,915,077	0	0	0	0	0	0	11,476	11,476	0	0	0
B7020602	CHAMPAIGN	IL		04/07/2017		1,852,192	0	0	0	0	0	0	9,855	9,855	0	0	0
B7020603	CHAMPAIGN	IL		04/07/2017		1,786,036	0	0	0	0	0	0	9,503	9,503	0	0	0
A9061701	CHICAGO	IL		09/03/2009		283,297	0	0	0	0	0	0	3,955	3,955	0	0	0
A90617013	CHICAGO	IL		08/31/2010		660,640	0	0	0	0	0	0	8,797	8,797	0	0	0
B0060802	CHICAGO	IL		09/30/2010		678,426	0	0	0	0	0	0	14,667	14,667	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1030107	CHICAGO	IL		05/12/2011		1,241,617	0	0	0	0	0	0	12,750	12,750	0	0	0
B1041202	CHICAGO	IL		06/30/2011		1,174,115	0	0	0	0	0	0	12,594	12,594	0	0	0
B1041202-1	CHICAGO	IL		12/03/2015		449,010	0	0	0	0	0	0	3,777	3,777	0	0	0
B1061604	CHICAGO	IL		08/11/2011		1,585,536	0	0	0	0	0	0	19,307	19,307	0	0	0
B1070607	CHICAGO	IL		01/31/2012		820,367	0	0	0	0	0	0	10,392	10,392	0	0	0
B1070608	CHICAGO	IL		12/14/2011		479,457	0	0	0	0	0	0	5,944	5,944	0	0	0
B1070609	CHICAGO	IL		12/14/2011		436,552	0	0	0	0	0	0	5,516	5,516	0	0	0
B1082603	CHICAGO	IL		09/28/2011		1,198,231	0	0	0	0	0	0	14,753	14,753	0	0	0
B1082604	CHICAGO	IL		09/28/2011		985,630	0	0	0	0	0	0	12,367	12,367	0	0	0
B2012704	CHICAGO	IL		04/19/2012		2,751,777	0	0	0	0	0	0	32,868	32,868	0	0	0
B2111401	CHICAGO	IL		12/31/2012		560,156	0	0	0	0	0	0	5,683	5,683	0	0	0
B2111402	CHICAGO	IL		12/31/2012		307,285	0	0	0	0	0	0	3,072	3,072	0	0	0
B2111403	CHICAGO	IL		12/31/2012		590,621	0	0	0	0	0	0	6,035	6,035	0	0	0
B2111404	CHICAGO	IL		12/31/2012		643,861	0	0	0	0	0	0	6,577	6,577	0	0	0
B3081502	CHICAGO	IL		10/30/2013		292,276	0	0	0	0	0	0	2,869	2,869	0	0	0
B3103012	CHICAGO	IL		01/23/2014		689,175	0	0	0	0	0	0	6,621	6,621	0	0	0
B4031202	CHICAGO	IL		06/10/2014		282,694	0	0	0	0	0	0	2,842	2,842	0	0	0
B5052002	CHICAGO	IL		09/16/2015		732,916	0	0	0	0	0	0	6,120	6,120	0	0	0
B6050204	CHICAGO	IL		07/11/2016		1,395,954	0	0	0	0	0	0	11,215	11,215	0	0	0
B6072703	CHICAGO	IL		10/19/2016		778,874	0	0	0	0	0	0	6,358	6,358	0	0	0
B6082504	CHICAGO	IL		11/04/2016		1,360,115	0	0	0	0	0	0	10,369	10,369	0	0	0
B6092604	CHICAGO	IL		12/15/2016		1,144,482	0	0	0	0	0	0	8,941	8,941	0	0	0
B6092605	CHICAGO	IL		12/15/2016		976,626	0	0	0	0	0	0	7,629	7,629	0	0	0
B6092607	CHICAGO	IL		03/01/2017		2,846,914	0	0	0	0	0	0	21,488	21,488	0	0	0
B7022306	CHICAGO	IL		04/27/2017		8,817,530	0	0	0	0	0	0	65,947	65,947	0	0	0
B7121101	CHICAGO	IL		02/23/2018		427,907	0	0	0	0	0	0	3,005	3,005	0	0	0
B8020102	CHICAGO	IL		04/17/2018		259,717	0	0	0	0	0	0	1,273	1,273	0	0	0
B8020601	CHICAGO	IL		04/30/2018		246,726	0	0	0	0	0	0	2,431	2,431	0	0	0
B8041102	CHICAGO	IL		07/30/2018		1,018,438	0	0	0	0	0	0	6,831	6,831	0	0	0
B8042306	CHICAGO	IL		07/17/2018		719,208	0	0	0	0	0	0	3,137	3,137	0	0	0
B8042307	CHICAGO	IL		06/29/2018		615,153	0	0	0	0	0	0	2,861	2,861	0	0	0
B9090510	CHICAGO	IL		12/20/2019		415,384	0	0	0	0	0	0	6,198	6,198	0	0	0
B9092304	CHICAGO	IL		12/19/2019		4,598,979	0	0	0	0	0	0	30,102	30,102	0	0	0
B9121703	CHICAGO	IL		02/07/2020		1,516,126	0	0	0	0	0	0	7,427	7,427	0	0	0
C0021401	CHICAGO	IL		04/22/2020		673,337	0	0	0	0	0	0	4,454	4,454	0	0	0
C0051410	CHICAGO	IL		07/31/2020		1,259,995	0	0	0	0	0	0	17,767	17,767	0	0	0
C0070901	CHICAGO	IL		09/09/2020		7,785,012	0	0	0	0	0	0	48,487	48,487	0	0	0
C0102902	CHICAGO	IL		01/15/2021		707,460	0	0	0	0	0	0	13,235	13,235	0	0	0
C0120807	CHICAGO	IL		03/19/2021		4,824,235	0	0	0	0	0	0	28,095	28,095	0	0	0
C1012102	CHICAGO	IL		04/21/2021		11,017,252	0	0	0	0	0	0	71,813	71,813	0	0	0
C1122701	CHICAGO	IL		03/25/2022		0	0	0	0	0	0	0	11,593	11,593	0	0	0
C1122702	CHICAGO	IL		03/25/2022		0	0	0	0	0	0	0	11,391	11,391	0	0	0
W9042501	CHICAGO	IL		07/10/2019		13,445,835	0	0	0	0	0	0	42,594	42,594	0	0	0
A8011002	CRYSTAL LAKE	IL		03/31/2008		238,428	0	0	0	0	0	0	3,623	3,623	0	0	0
B5070902	DARIEN	IL		10/22/2015		738,997	0	0	0	0	0	0	5,791	5,791	0	0	0
B5102302	DARIEN	IL		12/08/2015		962,778	0	0	0	0	0	0	12,714	12,714	0	0	0
B6102601	DECATUR	IL		01/20/2017		2,291,184	0	0	0	0	0	0	18,114	18,114	0	0	0
C2042506	DOWNERS GROVE	IL		07/08/2022		0	0	0	0	0	0	0	1,170,273	1,170,273	0	0	0
B8020402	EDWARDSVILLE	IL		05/03/2018		914,938	0	0	0	0	0	0	8,916	8,916	0	0	0
B9081203	EFFINGHAM	IL		11/20/2019		1,312,968	0	0	0	0	0	0	8,789	8,789	0	0	0
B0011201	ELGIN	IL		02/26/2010		842,999	0	0	0	0	0	0	11,677	11,677	0	0	0
B5111602	ELK GROVE VILLAGE	IL		03/23/2016		431,433	0	0	0	0	0	0	3,699	3,699	0	0	0
B7051701	ELMHURST	IL		07/26/2017		10,597,523	0	0	0	0	0	0	87,878	87,878	0	0	0
B8061205	ELMHURST	IL		10/25/2018		876,803	0	0	0	0	0	0	6,606	6,606	0	0	0
B9071501	ELMHURST	IL		09/23/2019		596,376	0	0	0	0	0	0	4,037	4,037	0	0	0
C0110201	EVANSTON	IL		01/29/2021		969,284	0	0	0	0	0	0	4,889	4,889	0	0	0
B9090507	EVERGREEN PARK	IL		12/20/2019		812,708	0	0	0	0	0	0	12,126	12,126	0	0	0
B9081903	FAIRVIEW HEIGHTS	IL		10/31/2019		2,633,373	0	0	0	0	0	0	16,904	16,904	0	0	0
C1111101	FAIRVIEW HEIGHTS	IL		01/31/2022		0	0	0	0	0	0	0	34,083	34,083	0	0	0
C0091102	FORSYTH	IL		12/22/2020		3,250,343	0	0	0	0	0	0	22,235	22,235	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8010802	GALESBURG	IL		03/13/2008		138,340	0	0	0	0	0	0	930	930	0	0	0
A9071401	GENEVA	IL		09/30/2009		516,059	0	0	0	0	0	0	42,623	42,623	0	0	0
B6042703	GLENCOE	IL		07/28/2016		6,274,527	0	0	0	0	0	0	49,070	49,070	0	0	0
B6012605	GRANITE CITY	IL		04/20/2016		2,247,628	0	0	0	0	0	0	18,420	18,420	0	0	0
B3061210	HARWOOD HEIGHTS	IL		11/26/2013		417,800	0	0	0	0	0	0	6,227	6,227	0	0	0
B4021801	HOFFMAN ESTATES	IL		05/15/2014		1,118,093	0	0	0	0	0	0	10,564	10,564	0	0	0
B8110503	HOFFMAN ESTATES	IL		01/29/2019		413,105	0	0	0	0	0	0	3,493	3,493	0	0	0
B2032803	HUNTLEY	IL		04/26/2012		770,610	0	0	0	0	0	0	14,010	14,010	0	0	0
B8082403	JOLIET	IL		10/31/2018		656,700	0	0	0	0	0	0	4,390	4,390	0	0	0
B6092608	LAKE BARRINGTON	IL		12/16/2016		924,369	0	0	0	0	0	0	11,020	11,020	0	0	0
B7072001	LAKE FOREST	IL		10/03/2017		2,394,571	0	0	0	0	0	0	16,996	16,996	0	0	0
B7042402	LANSING	IL		10/31/2017		1,104,343	0	0	0	0	0	0	7,726	7,726	0	0	0
B8050204	LANSING	IL		07/26/2018		605,657	0	0	0	0	0	0	3,766	3,766	0	0	0
B8020204	LINCOLNWOOD	IL		05/14/2018		1,129,429	0	0	0	0	0	0	11,624	11,624	0	0	0
B8020206	LINCOLNWOOD	IL		05/16/2018		221,450	0	0	0	0	0	0	2,280	2,280	0	0	0
B6121305	LINDENHURST	IL		03/03/2017		1,033,400	0	0	0	0	0	0	7,356	7,356	0	0	0
B9091706	LISLE	IL		12/09/2019		448,054	0	0	0	0	0	0	2,173	2,173	0	0	0
C1010705	LISLE	IL		05/18/2021		888,826	0	0	0	0	0	0	5,767	5,767	0	0	0
C2052301	LISLE	IL		06/24/2022		0	0	0	0	0	0	0	2,322	2,322	0	0	0
B7120701	LONG GROVE	IL		02/23/2018		802,067	0	0	0	0	0	0	6,503	6,503	0	0	0
B6061603	MOUNT PROSPECT	IL		09/29/2016		1,961,847	0	0	0	0	0	0	16,627	16,627	0	0	0
C2030401	MOUNT PROSPECT	IL		05/26/2022		0	0	0	0	0	0	0	1,634	1,634	0	0	0
B1070605	MUNDELEIN	IL		01/31/2012		737,849	0	0	0	0	0	0	5,177	5,177	0	0	0
B5052001	MUNDELEIN	IL		08/19/2015		1,049,410	0	0	0	0	0	0	8,937	8,937	0	0	0
B5080703	MUNDELEIN	IL		07/29/2016		5,159,481	0	0	0	0	0	0	42,553	42,553	0	0	0
B8072501	MUNDELEIN	IL		10/10/2018		965,903	0	0	0	0	0	0	6,302	6,302	0	0	0
C2031701	MUNDELEIN	IL		05/27/2022		0	0	0	0	0	0	0	3,667	3,667	0	0	0
B4021303	NAPERVILLE	IL		05/22/2014		297,909	0	0	0	0	0	0	8,346	8,346	0	0	0
B8091901	NAPERVILLE	IL		12/11/2018		364,289	0	0	0	0	0	0	3,985	3,985	0	0	0
B9091708	NEW LENOX	IL		12/10/2019		402,157	0	0	0	0	0	0	1,837	1,837	0	0	0
B1070606	NILES	IL		01/31/2012		710,974	0	0	0	0	0	0	9,003	9,003	0	0	0
B1110804	NILES	IL		04/20/2012		483,646	0	0	0	0	0	0	5,834	5,834	0	0	0
B6030902	NILES	IL		06/10/2016		1,380,509	0	0	0	0	0	0	17,235	17,235	0	0	0
B8052301	NORMAL	IL		06/25/2018		277,001	0	0	0	0	0	0	1,589	1,589	0	0	0
B2061807	NORRIDGE	IL		12/27/2012		572,750	0	0	0	0	0	0	5,804	5,804	0	0	0
B6112102	NORRIDGE	IL		02/01/2017		645,917	0	0	0	0	0	0	4,839	4,839	0	0	0
C0021102	NORTH AURORA	IL		04/22/2020		768,456	0	0	0	0	0	0	5,251	5,251	0	0	0
B2012402	NORTHFIELD	IL		03/15/2012		452,715	0	0	0	0	0	0	8,584	8,584	0	0	0
B7030804	NORTHFIELD	IL		05/22/2017		958,496	0	0	0	0	0	0	7,226	7,226	0	0	0
B8032103	OAKBROOK TERRACE	IL		06/26/2018		1,072,577	0	0	0	0	0	0	6,338	6,338	0	0	0
B1022406	ORLAND PARK	IL		05/31/2011		1,216,167	0	0	0	0	0	0	3,649	3,649	0	0	0
B7041901	ORLAND PARK	IL		06/08/2017		874,956	0	0	0	0	0	0	6,554	6,554	0	0	0
C1072703	ORLAND PARK	IL		09/08/2021		1,494,796	0	0	0	0	0	0	9,179	9,179	0	0	0
B2070205	OSWEGO	IL		09/05/2012		478,026	0	0	0	0	0	0	5,220	5,220	0	0	0
C0021101	OSWEGO	IL		04/22/2020		3,102,686	0	0	0	0	0	0	15,667	15,667	0	0	0
B7101204	PEORIA	IL		12/05/2017		745,712	0	0	0	0	0	0	5,381	5,381	0	0	0
C2011908	PEORIA	IL		03/30/2022		0	0	0	0	0	0	0	54,605	54,605	0	0	0
C0090302	PLAINFIELD	IL		11/19/2020		5,154,702	0	0	0	0	0	0	32,284	32,284	0	0	0
B9022801	ROCKFORD	IL		05/07/2019		598,800	0	0	0	0	0	0	3,746	3,746	0	0	0
B8020602	SCHILLER PARK	IL		04/30/2018		318,267	0	0	0	0	0	0	5,213	5,213	0	0	0
B9052401	SKOKIE	IL		08/09/2019		521,003	0	0	0	0	0	0	3,202	3,202	0	0	0
B4031206	SOUTH ELGIN	IL		05/29/2014		734,428	0	0	0	0	0	0	8,773	8,773	0	0	0
B3080701	SOUTH HOLLAND	IL		10/30/2013		101,051	0	0	0	0	0	0	981	981	0	0	0
B3080701-1	SOUTH HOLLAND	IL		05/31/2019		198,210	0	0	0	0	0	0	1,231	1,231	0	0	0
C1101501	ST CHARLES	IL		12/17/2021		3,845,000	0	0	0	0	0	0	16,544	16,544	0	0	0
C0081102	ST. CHARLES	IL		10/21/2020		1,760,262	0	0	0	0	0	0	11,086	11,086	0	0	0
C1061802	ST. CHARLES	IL		08/19/2021		1,323,205	0	0	0	0	0	0	10,989	10,989	0	0	0
B8051705	STICKNEY	IL		08/02/2018		2,046,939	0	0	0	0	0	0	13,238	13,238	0	0	0
B3022202	TINLEY PARK	IL		04/17/2013		913,864	0	0	0	0	0	0	9,168	9,168	0	0	0
B6120601	TINLEY PARK	IL		02/23/2017		2,407,629	0	0	0	0	0	0	9,627	9,627	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B8013102	VERNON HILLS	IL		03/20/2018		1,314,659	0	0	0	0	0	0	8,909	8,909	0	0	0
C0031702	WAUKEGAN	IL		06/09/2020		4,492,230	0	0	0	0	0	0	29,869	29,869	0	0	0
C0121001	WEST DUNDEE	IL		02/11/2021		1,528,505	0	0	0	0	0	0	10,069	10,069	0	0	0
C1062301	WHEELING	IL		09/01/2021		836,666	0	0	0	0	0	0	5,141	5,141	0	0	0
B8013103	WOODRIDGE	IL		04/09/2018		618,535	0	0	0	0	0	0	4,186	4,186	0	0	0
A3061601	AVON	IN		09/10/2003		673,568	0	0	0	0	0	0	5,576	5,576	0	0	0
B3122606	BLUFFTON	IN		04/21/2014		623,197	0	0	0	0	0	0	5,793	5,793	0	0	0
C0011401	CARMEL	IN		03/09/2020		2,752,723	0	0	0	0	0	0	18,309	18,309	0	0	0
A7031903	CLARKSVILLE	IN		06/14/2007		97,039	0	0	0	0	0	0	3,921	3,921	0	0	0
B6092606	EAST CHICAGO	IN		12/15/2016		664,203	0	0	0	0	0	0	5,253	5,253	0	0	0
B9121904	EVANSVILLE	IN		04/08/2020		2,471,781	0	0	0	0	0	0	20,083	20,083	0	0	0
B3030502	FISHERS	IN		05/28/2013		238,698	0	0	0	0	0	0	7,107	7,107	0	0	0
B5072103	FORT WAYNE	IN		09/04/2015		332,097	0	0	0	0	0	0	2,813	2,813	0	0	0
C0021307	FORT WAYNE	IN		05/07/2020		1,319,647	0	0	0	0	0	0	6,767	6,767	0	0	0
B4041103	GARY	IN		07/25/2014		646,975	0	0	0	0	0	0	5,956	5,956	0	0	0
B4052801	GREENWOOD	IN		10/24/2014		260,461	0	0	0	0	0	0	2,521	2,521	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005		175,506	0	0	0	0	0	0	4,290	4,290	0	0	0
A8090802	INDIANAPOLIS	IN		11/05/2008		384,366	0	0	0	0	0	0	6,034	6,034	0	0	0
B2103111	INDIANAPOLIS	IN		01/16/2013		522,030	0	0	0	0	0	0	5,373	5,373	0	0	0
B3100801	INDIANAPOLIS	IN		12/13/2013		472,696	0	0	0	0	0	0	4,524	4,524	0	0	0
B4050504	INDIANAPOLIS	IN		07/17/2014		924,456	0	0	0	0	0	0	8,278	8,278	0	0	0
B5030402	INDIANAPOLIS	IN		05/21/2015		600,072	0	0	0	0	0	0	5,418	5,418	0	0	0
B5072102	INDIANAPOLIS	IN		10/30/2015		347,127	0	0	0	0	0	0	2,880	2,880	0	0	0
B5081002	INDIANAPOLIS	IN		12/11/2015		1,069,417	0	0	0	0	0	0	8,875	8,875	0	0	0
B6062202	INDIANAPOLIS	IN		09/09/2016		1,167,777	0	0	0	0	0	0	9,335	9,335	0	0	0
B7012008	INDIANAPOLIS	IN		03/28/2017		15,399,676	0	0	0	0	0	0	113,585	113,585	0	0	0
B9090511	INDIANAPOLIS	IN		12/20/2019		505,679	0	0	0	0	0	0	7,546	7,546	0	0	0
C0022601	INDIANAPOLIS	IN		05/28/2020		5,127,054	0	0	0	0	0	0	35,955	35,955	0	0	0
C0051402	INDIANAPOLIS	IN		07/30/2020		495,313	0	0	0	0	0	0	6,869	6,869	0	0	0
C0051409	INDIANAPOLIS	IN		07/30/2020		1,429,908	0	0	0	0	0	0	19,822	19,822	0	0	0
C1040202	INDIANAPOLIS	IN		06/11/2021		279,662	0	0	0	0	0	0	2,383	2,383	0	0	0
C1111202	INDIANAPOLIS	IN		01/26/2022		0	0	0	0	0	0	0	7,758	7,758	0	0	0
C0022401	JEFFERSONVILLE	IN		03/27/2020		2,101,975	0	0	0	0	0	0	14,434	14,434	0	0	0
B7122002	KOKOMO	IN		03/19/2018		2,143,279	0	0	0	0	0	0	12,223	12,223	0	0	0
A7091002	LEBANON	IN		12/28/2007		209,853	0	0	0	0	0	0	3,190	3,190	0	0	0
C1042101	MICHIGAN CITY	IN		06/15/2021		2,613,342	0	0	0	0	0	0	11,349	11,349	0	0	0
B5040304	MISHAWAKA	IN		05/29/2015		1,033,575	0	0	0	0	0	0	9,446	9,446	0	0	0
B9090603	MISHAWAKA	IN		11/15/2019		813,346	0	0	0	0	0	0	5,531	5,531	0	0	0
B4082801	MOORESVILLE	IN		10/09/2014		189,932	0	0	0	0	0	0	1,839	1,839	0	0	0
C2022404	PLAINFIELD	IN		05/12/2022		0	0	0	0	0	0	0	4,642	4,642	0	0	0
B9092402	SOUTH BEND	IN		11/06/2019		3,375,249	0	0	0	0	0	0	31,829	31,829	0	0	0
C2040502	WESTFIELD	IN		06/16/2022		0	0	0	0	0	0	0	1,584,133	1,584,133	0	0	0
B2022101	EL DORADO	KS		05/07/2012		339,503	0	0	0	0	0	0	13,760	13,760	0	0	0
B0062202	FAIRWAY	KS		08/31/2010		413,267	0	0	0	0	0	0	10,165	10,165	0	0	0
C1050503	LEAWOOD	KS		07/30/2021		2,395,729	0	0	0	0	0	0	11,271	11,271	0	0	0
B9030403	LENEXA	KS		04/30/2019		741,512	0	0	0	0	0	0	7,220	7,220	0	0	0
B9062003	MERRIAM	KS		09/04/2019		324,450	0	0	0	0	0	0	3,162	3,162	0	0	0
A6042501	OLATHE	KS		12/31/2006		200,753	0	0	0	0	0	0	4,338	4,338	0	0	0
A8011802	OLATHE	KS		02/27/2008		1,078,343	0	0	0	0	0	0	38,808	38,808	0	0	0
A8031801	OLATHE	KS		04/30/2008		512,132	0	0	0	0	0	0	8,831	8,831	0	0	0
B3102901	OLATHE	KS		01/21/2014		484,566	0	0	0	0	0	0	5,151	5,151	0	0	0
B3102902	OLATHE	KS		01/21/2014		901,548	0	0	0	0	0	0	9,580	9,580	0	0	0
B5061501	OLATHE	KS		08/10/2015		372,341	0	0	0	0	0	0	4,947	4,947	0	0	0
B6060102	OLATHE	KS		08/03/2016		384,186	0	0	0	0	0	0	3,108	3,108	0	0	0
C1050504	OVERLAND PARK	KS		07/30/2021		3,061,209	0	0	0	0	0	0	14,403	14,403	0	0	0
B6012901	WICHITA	KS		03/24/2016		664,397	0	0	0	0	0	0	13,579	13,579	0	0	0
B7042004	WICHITA	KS		07/03/2017		2,347,985	0	0	0	0	0	0	18,324	18,324	0	0	0
C1091501	WICHITA	KS		11/30/2021		770,000	0	0	0	0	0	0	4,927	4,927	0	0	0
C1102801	WICHITA	KS		01/21/2022		0	0	0	0	0	0	0	2,622	2,622	0	0	0
C2042701	WICHITA	KS		08/18/2022		0	0	0	0	0	0	0	771,750	771,750	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C2052401	WICHITA	KS		08/01/2022		0	0	0	0	0	0	0	2,315,250	2,315,250	0	0	0
B4061116	BARDWELL	KY		08/21/2014		161,056	0	0	0	0	0	0	4,430	4,430	0	0	0
A5060301	BURLINGTON	KY		10/17/2005		361,146	0	0	0	0	0	0	13,829	13,829	0	0	0
B4061118	CAVE CITY	KY		08/12/2014		159,190	0	0	0	0	0	0	4,378	4,378	0	0	0
B4012103	CRESTVIEW HILLS	KY		04/23/2014		469,474	0	0	0	0	0	0	4,364	4,364	0	0	0
A8010801	ELIZABETHTOWN	KY		03/25/2008		143,436	0	0	0	0	0	0	19,164	19,164	0	0	0
A7022104	ERLANGER	KY		05/21/2007		273,099	0	0	0	0	0	0	5,169	5,169	0	0	0
A7022105	ERLANGER	KY		05/03/2007		242,718	0	0	0	0	0	0	4,595	4,595	0	0	0
B8020403	FLORENCE	KY		05/03/2018		914,938	0	0	0	0	0	0	8,916	8,916	0	0	0
B9070201	FLORENCE	KY		09/05/2019		478,208	0	0	0	0	0	0	3,166	3,166	0	0	0
A8022209	GEORGETOWN	KY		05/14/2008		456,216	0	0	0	0	0	0	7,004	7,004	0	0	0
B8020404	LEXINGTON	KY		05/03/2018		914,938	0	0	0	0	0	0	8,916	8,916	0	0	0
B9100702	LEXINGTON	KY		12/04/2019		1,535,158	0	0	0	0	0	0	10,546	10,546	0	0	0
B3093003	MADISONVILLE	KY		03/05/2014		434,781	0	0	0	0	0	0	6,284	6,284	0	0	0
C1101101	OWENSBORO	KY		12/16/2021		1,000,000	0	0	0	0	0	0	4,230	4,230	0	0	0
B4061133	PEMBROKE	KY		08/21/2014		99,253	0	0	0	0	0	0	2,730	2,730	0	0	0
B4061134	RUSSELL SPRINGS	KY		08/28/2014		116,111	0	0	0	0	0	0	3,194	3,194	0	0	0
B4061135	SALEM	KY		08/14/2014		156,741	0	0	0	0	0	0	4,313	4,313	0	0	0
B4061138	SPOTTSVILLE	KY		08/21/2014		184,966	0	0	0	0	0	0	5,089	5,089	0	0	0
B4061144	WOODBURN	KY		08/21/2014		188,143	0	0	0	0	0	0	5,173	5,173	0	0	0
C1082501	BATON ROUGE	LA		11/05/2021		1,768,875	0	0	0	0	0	0	11,908	11,908	0	0	0
C1082502	BATON ROUGE	LA		11/05/2021		2,293,875	0	0	0	0	0	0	15,442	15,442	0	0	0
C2042101	BATON ROUGE	LA		07/22/2022		0	0	0	0	0	0	0	1,309	1,309	0	0	0
C2042104	DENHAM SPRINGS	LA		07/22/2022		0	0	0	0	0	0	0	835,888	835,888	0	0	0
C2042105	DENHAM SPRINGS	LA		07/22/2022		0	0	0	0	0	0	0	856	856	0	0	0
B8103001	BOSTON	MA		01/30/2019		352,431	0	0	0	0	0	0	2,209	2,209	0	0	0
C2010403	COHASSET	MA		02/11/2022		0	0	0	0	0	0	0	3,325	3,325	0	0	0
A5021702	HANOVER	MA		04/26/2005		359,695	0	0	0	0	0	0	15,085	15,085	0	0	0
B7110704	LYNN	MA		01/23/2018		237,942	0	0	0	0	0	0	8,668	8,668	0	0	0
A6053102	SAGAMORE	MA		08/22/2006		78,280	0	0	0	0	0	0	11,017	11,017	0	0	0
C1122003	SAUGUS	MA		03/07/2022		0	0	0	0	0	0	0	6,327	6,327	0	0	0
B6092004	SOUTH HADLEY	MA		11/08/2016		1,000,809	0	0	0	0	0	0	8,159	8,159	0	0	0
B9062802	WEST SPRINGFIELD	MA		09/23/2019		569,404	0	0	0	0	0	0	3,794	3,794	0	0	0
A7011214	WORCESTER	MA		03/30/2007		209,800	0	0	0	0	0	0	4,053	4,053	0	0	0
C0032701	ABERDEEN	MD		07/10/2020		5,008,163	0	0	0	0	0	0	31,030	31,030	0	0	0
B5021804	ANNAPOLIS	MD		05/13/2015		493,843	0	0	0	0	0	0	7,137	7,137	0	0	0
B8061101	ANNAPOLIS	MD		09/18/2018		2,839,596	0	0	0	0	0	0	18,527	18,527	0	0	0
B9051501	ANNAPOLIS	MD		07/25/2019		1,880,067	0	0	0	0	0	0	12,090	12,090	0	0	0
B9101401	ANNAPOLIS	MD		01/03/2020		6,454,981	0	0	0	0	0	0	40,982	40,982	0	0	0
C1021702	ANNAPOLIS	MD		04/27/2021		10,377,317	0	0	0	0	0	0	67,642	67,642	0	0	0
C2052501	ANNAPOLIS	MD		08/23/2022		0	0	0	0	0	0	0	1,800,750	1,800,750	0	0	0
B2052901	ARBUTUS	MD		06/27/2012		1,288,145	0	0	0	0	0	0	14,098	14,098	0	0	0
C1083001	ARNOLD	MD		11/22/2021		680,000	0	0	0	0	0	0	4,353	4,353	0	0	0
A7082801	BALTIMORE	MD		12/07/2007		368,284	0	0	0	0	0	0	6,321	6,321	0	0	0
B1111601	BALTIMORE	MD		01/30/2012		506,644	0	0	0	0	0	0	6,413	6,413	0	0	0
B1122103	BALTIMORE	MD		05/17/2012		564,340	0	0	0	0	0	0	4,464	4,464	0	0	0
B1122104	BALTIMORE	MD		05/17/2012		152,541	0	0	0	0	0	0	1,861	1,861	0	0	0
B2052902	BALTIMORE	MD		06/27/2012		1,333,238	0	0	0	0	0	0	14,589	14,589	0	0	0
B2052903	BALTIMORE	MD		06/27/2012		450,414	0	0	0	0	0	0	4,929	4,929	0	0	0
B2052904	BALTIMORE	MD		06/27/2012		198,117	0	0	0	0	0	0	2,171	2,171	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		571,976	0	0	0	0	0	0	6,261	6,261	0	0	0
B2121705	BALTIMORE	MD		03/29/2013		2,281,941	0	0	0	0	0	0	24,344	24,344	0	0	0
B3082302	BALTIMORE	MD		11/15/2013		1,523,900	0	0	0	0	0	0	16,055	16,055	0	0	0
B4072402	BALTIMORE	MD		09/29/2014		281,411	0	0	0	0	0	0	2,679	2,679	0	0	0
B4081302	BALTIMORE	MD		10/01/2014		469,539	0	0	0	0	0	0	4,284	4,284	0	0	0
B6060202	BALTIMORE	MD		08/12/2016		844,536	0	0	0	0	0	0	6,844	6,844	0	0	0
B6082302	BALTIMORE	MD		11/30/2016		11,092,378	0	0	0	0	0	0	63,983	63,983	0	0	0
B6090101	BALTIMORE	MD		10/31/2016		643,497	0	0	0	0	0	0	3,734	3,734	0	0	0
B7061401	BALTIMORE	MD		08/24/2017		776,798	0	0	0	0	0	0	5,585	5,585	0	0	0
B7090602	BALTIMORE	MD		10/18/2017		3,546,818	0	0	0	0	0	0	25,540	25,540	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7112002	BALTIMORE	MD		05/11/2018		341,045	0	0	0	0	0	0	2,149	2,149	0	0	0
B7120401	BALTIMORE	MD		01/31/2018		8,155,446	0	0	0	0	0	0	396,367	396,367	0	0	0
B8010302	BALTIMORE	MD		03/29/2018		500,691	0	0	0	0	0	0	3,548	3,548	0	0	0
B8040501	BALTIMORE	MD		06/20/2018		3,388,138	0	0	0	0	0	0	22,527	22,527	0	0	0
B8042303	BALTIMORE	MD		08/09/2018		2,607,418	0	0	0	0	0	0	12,224	12,224	0	0	0
B8051506	BALTIMORE	MD		08/20/2018		493,552	0	0	0	0	0	0	3,241	3,241	0	0	0
B8052303	BALTIMORE	MD		09/28/2018		4,448,593	0	0	0	0	0	0	26,584	26,584	0	0	0
B8080101	BALTIMORE	MD		11/16/2018		655,600	0	0	0	0	0	0	4,226	4,226	0	0	0
B8090601	BALTIMORE	MD		12/27/2018		12,558,332	0	0	0	0	0	0	52,563	52,563	0	0	0
B8091202	BALTIMORE	MD		11/28/2018		862,733	0	0	0	0	0	0	3,901	3,901	0	0	0
B8091304	BALTIMORE	MD		12/17/2018		892,408	0	0	0	0	0	0	5,894	5,894	0	0	0
B8091801	BALTIMORE	MD		12/27/2018		573,047	0	0	0	0	0	0	2,168	2,168	0	0	0
B8101904	BALTIMORE	MD		12/27/2018		4,461,925	0	0	0	0	0	0	18,903	18,903	0	0	0
B8111501	BALTIMORE	MD		01/25/2019		780,823	0	0	0	0	0	0	4,848	4,848	0	0	0
B8113001	BALTIMORE	MD		03/15/2019		2,245,716	0	0	0	0	0	0	13,678	13,678	0	0	0
B8121001	BALTIMORE	MD		02/07/2019		730,153	0	0	0	0	0	0	3,247	3,247	0	0	0
B9011401	BALTIMORE	MD		04/10/2019		754,134	0	0	0	0	0	0	3,383	3,383	0	0	0
B9011402	BALTIMORE	MD		03/25/2019		767,162	0	0	0	0	0	0	3,392	3,392	0	0	0
B9030102	BALTIMORE	MD		06/26/2019		395,872	0	0	0	0	0	0	2,482	2,482	0	0	0
B9043001	BALTIMORE	MD		07/30/2019		15,991,791	0	0	0	0	0	0	203,046	203,046	0	0	0
B9062501	BALTIMORE	MD		08/29/2019		1,067,174	0	0	0	0	0	0	5,177	5,177	0	0	0
B9071901	BALTIMORE	MD		10/18/2019		602,512	0	0	0	0	0	0	2,835	2,835	0	0	0
B9090601	BALTIMORE	MD		12/12/2019		1,734,852	0	0	0	0	0	0	11,731	11,731	0	0	0
B9091201	BALTIMORE	MD		11/19/2019		1,755,904	0	0	0	0	0	0	8,557	8,557	0	0	0
B9091901	BALTIMORE	MD		12/18/2019		1,601,527	0	0	0	0	0	0	11,001	11,001	0	0	0
B9091901-1	BALTIMORE	MD		08/12/2022		0	0	0	0	0	0	0	160,011	160,011	0	0	0
B9092001	BALTIMORE	MD		01/08/2020		1,338,482	0	0	0	0	0	0	6,458	6,458	0	0	0
C0013003	BALTIMORE	MD		04/07/2020		2,852,924	0	0	0	0	0	0	14,121	14,121	0	0	0
C0013101	BALTIMORE	MD		06/12/2020		5,201,356	0	0	0	0	0	0	23,982	23,982	0	0	0
C0020503	BALTIMORE	MD		04/23/2020		911,921	0	0	0	0	0	0	6,328	6,328	0	0	0
C0020609	BALTIMORE	MD		04/22/2020		1,961,439	0	0	0	0	0	0	18,705	18,705	0	0	0
C0020612	BALTIMORE	MD		04/30/2020		17,550,836	0	0	0	0	0	0	195,392	195,392	0	0	0
C0031202	BALTIMORE	MD		05/28/2020		3,178,622	0	0	0	0	0	0	16,625	16,625	0	0	0
C0031301	BALTIMORE	MD		06/04/2020		867,809	0	0	0	0	0	0	5,961	5,961	0	0	0
C0031701	BALTIMORE	MD		06/02/2020		2,884,886	0	0	0	0	0	0	14,141	14,141	0	0	0
C0032301	BALTIMORE	MD		05/06/2020		3,330,174	0	0	0	0	0	0	20,530	20,530	0	0	0
C0050801	BALTIMORE	MD		10/06/2020		3,283,821	0	0	0	0	0	0	15,467	15,467	0	0	0
C0050802	BALTIMORE	MD		10/06/2020		1,364,649	0	0	0	0	0	0	8,737	8,737	0	0	0
C0051805	BALTIMORE	MD		08/14/2020		2,989,324	0	0	0	0	0	0	14,811	14,811	0	0	0
C0051806	BALTIMORE	MD		08/07/2020		2,657,185	0	0	0	0	0	0	13,164	13,164	0	0	0
C0051807	BALTIMORE	MD		08/07/2020		2,442,259	0	0	0	0	0	0	12,100	12,100	0	0	0
C0051901	BALTIMORE	MD		10/30/2020		12,071,758	0	0	0	0	0	0	104,132	104,132	0	0	0
C0052201	BALTIMORE	MD		08/03/2020		830,363	0	0	0	0	0	0	4,115	4,115	0	0	0
C0060901	BALTIMORE	MD		08/18/2020		1,604,798	0	0	0	0	0	0	10,730	10,730	0	0	0
C0063001	BALTIMORE	MD		08/24/2020		2,463,030	0	0	0	0	0	0	11,957	11,957	0	0	0
C0063002	BALTIMORE	MD		10/20/2020		1,403,058	0	0	0	0	0	0	6,886	6,886	0	0	0
C0081923	BALTIMORE	MD		10/23/2020		9,727,621	0	0	0	0	0	0	65,407	65,407	0	0	0
C0103001	BALTIMORE	MD		12/22/2020		6,876,512	0	0	0	0	0	0	34,828	34,828	0	0	0
C0110901	BALTIMORE	MD		02/19/2021		862,298	0	0	0	0	0	0	4,328	4,328	0	0	0
C0111802	BALTIMORE	MD		02/26/2021		1,051,579	0	0	0	0	0	0	5,280	5,280	0	0	0
C0121802	BALTIMORE	MD		02/24/2021		2,881,345	0	0	0	0	0	0	14,461	14,461	0	0	0
C1012502	BALTIMORE	MD		04/09/2021		5,207,738	0	0	0	0	0	0	25,369	25,369	0	0	0
C1032402	BALTIMORE	MD		06/04/2021		360,931	0	0	0	0	0	0	2,214	2,214	0	0	0
C1040501	BALTIMORE	MD		05/19/2021		5,357,071	0	0	0	0	0	0	25,976	25,976	0	0	0
C1050301	BALTIMORE	MD		06/30/2021		668,273	0	0	0	0	0	0	4,169	4,169	0	0	0
C1050302	BALTIMORE	MD		07/19/2021		7,322,936	0	0	0	0	0	0	33,026	33,026	0	0	0
C1052701	BALTIMORE	MD		07/22/2021		1,435,354	0	0	0	0	0	0	9,059	9,059	0	0	0
C1062102	BALTIMORE	MD		08/27/2021		1,926,517	0	0	0	0	0	0	9,608	9,608	0	0	0
C1082001	BALTIMORE	MD		10/29/2021		8,324,324	0	0	0	0	0	0	42,017	42,017	0	0	0
C1083101	BALTIMORE	MD		11/29/2021		5,100,000	0	0	0	0	0	0	25,631	25,631	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C1092802	BALTIMORE	MD		12/15/2021		2,934,000	0	0	0	0	0	0	12,844	12,844	0	0	0
C1102601	BALTIMORE	MD		01/19/2022		0	0	0	0	0	0	0	10,579	10,579	0	0	0
C1110401	BALTIMORE	MD		12/29/2021		2,150,000	0	0	0	0	0	0	8,938	8,938	0	0	0
C1110402	BALTIMORE	MD		12/29/2021		2,500,000	0	0	0	0	0	0	10,758	10,758	0	0	0
C1111201	BALTIMORE	MD		01/21/2022		0	0	0	0	0	0	0	11,040	11,040	0	0	0
C1120101	BALTIMORE	MD		02/28/2022		0	0	0	0	0	0	0	17,191	17,191	0	0	0
C1120602	BALTIMORE	MD		03/10/2022		0	0	0	0	0	0	0	5,615	5,615	0	0	0
C1120603	BALTIMORE	MD		03/10/2022		0	0	0	0	0	0	0	3,357	3,357	0	0	0
C1120901	BALTIMORE	MD		03/10/2022		0	0	0	0	0	0	0	3,862	3,862	0	0	0
C2011302	BALTIMORE	MD		03/31/2022		0	0	0	0	0	0	0	21,452	21,452	0	0	0
C2011903	BALTIMORE	MD		04/07/2022		0	0	0	0	0	0	0	5,535	5,535	0	0	0
C2031401	BALTIMORE	MD		05/26/2022		0	0	0	0	0	0	0	7,373	7,373	0	0	0
C2041503	BALTIMORE	MD		06/21/2022		0	0	0	0	0	0	0	672,998	672,998	0	0	0
C2041504	BALTIMORE	MD		06/07/2022		0	0	0	0	0	0	0	828,305	828,305	0	0	0
C2041505	BALTIMORE	MD		06/21/2022		0	0	0	0	0	0	0	3,006	3,006	0	0	0
C2041508	BALTIMORE	MD		06/30/2022		0	0	0	0	0	0	0	718,296	718,296	0	0	0
C2050603	BALTIMORE	MD		08/31/2022		0	0	0	0	0	0	0	3,087,000	3,087,000	0	0	0
A3052701	BEL AIR	MD		08/28/2003		89,781	0	0	0	0	0	0	12,662	12,662	0	0	0
A3052702	BEL AIR	MD		08/28/2003		92,603	0	0	0	0	0	0	13,065	13,065	0	0	0
A3052704	BEL AIR	MD		08/28/2003		139,880	0	0	0	0	0	0	19,701	19,701	0	0	0
A3110501	BEL AIR	MD		01/30/2004		238,171	0	0	0	0	0	0	26,704	26,704	0	0	0
A3110502	BEL AIR	MD		01/30/2004		225,094	0	0	0	0	0	0	25,233	25,233	0	0	0
A3110504	BEL AIR	MD		01/30/2004		201,964	0	0	0	0	0	0	22,652	22,652	0	0	0
A3110505	BEL AIR	MD		01/30/2004		47,679	0	0	0	0	0	0	5,369	5,369	0	0	0
A3110506	BEL AIR	MD		01/30/2004		18,616	0	0	0	0	0	0	2,134	2,134	0	0	0
A3110508	BEL AIR	MD		01/30/2004		313,096	0	0	0	0	0	0	35,096	35,096	0	0	0
B3093006	BEL AIR	MD		12/26/2013		344,492	0	0	0	0	0	0	2,736	2,736	0	0	0
B9071605	BELCAMP	MD		10/10/2019		2,375,687	0	0	0	0	0	0	15,741	15,741	0	0	0
B5091001	BELTSVILLE	MD		01/14/2016		1,002,138	0	0	0	0	0	0	5,804	5,804	0	0	0
C0021301	BETHESDA	MD		05/05/2020		2,280,819	0	0	0	0	0	0	11,695	11,695	0	0	0
C2041501	BLADENSBURG	MD		07/01/2022		0	0	0	0	0	0	0	2,385,228	2,385,228	0	0	0
B7032001	BOWIE	MD		05/19/2017		3,894,555	0	0	0	0	0	0	28,942	28,942	0	0	0
B2041206	BRENTWOOD	MD		07/31/2012		54,630	0	0	0	0	0	0	2,141	2,141	0	0	0
B4011505	CAMBRIDGE	MD		04/18/2014		1,211,334	0	0	0	0	0	0	34,383	34,383	0	0	0
B4040107	CAMBRIDGE	MD		06/27/2014		497,500	0	0	0	0	0	0	7,389	7,389	0	0	0
C0090901	CATONSVILLE	MD		12/14/2020		8,321,479	0	0	0	0	0	0	50,975	50,975	0	0	0
C0020603	CLARKSVILLE	MD		03/26/2020		655,082	0	0	0	0	0	0	4,359	4,359	0	0	0
B7030309	COLMAR MANOR	MD		06/01/2017		1,025,163	0	0	0	0	0	0	6,912	6,912	0	0	0
C0020604	COLUMBIA	MD		03/26/2020		959,406	0	0	0	0	0	0	6,381	6,381	0	0	0
C0020606	COLUMBIA	MD		03/26/2020		1,639,490	0	0	0	0	0	0	10,905	10,905	0	0	0
B1012007	DUNKIRK	MD		03/10/2011		1,485,762	0	0	0	0	0	0	18,475	18,475	0	0	0
B5121701	EDGEWOOD	MD		01/20/2016		1,643,023	0	0	0	0	0	0	13,993	13,993	0	0	0
C0020605	ELKRIDGE	MD		03/26/2020		367,139	0	0	0	0	0	0	2,442	2,442	0	0	0
B4121001	ELKTON	MD		02/13/2015		1,230,732	0	0	0	0	0	0	11,060	11,060	0	0	0
B2102402	ELLICOTT CITY	MD		12/18/2012		1,292,208	0	0	0	0	0	0	13,060	13,060	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		1,674,467	0	0	0	0	0	0	17,173	17,173	0	0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014		151,923	0	0	0	0	0	0	1,526	1,526	0	0	0
C1113004	ELLICOTT CITY	MD		02/28/2022		0	0	0	0	0	0	0	12,725	12,725	0	0	0
B7030307	FOREST HILL	MD		06/30/2017		4,851,946	0	0	0	0	0	0	23,132	23,132	0	0	0
B9010901	FORT WASHINGTON	MD		03/27/2019		988,745	0	0	0	0	0	0	6,312	6,312	0	0	0
B6033002	FREDERICK	MD		05/26/2016		2,252,979	0	0	0	0	0	0	19,067	19,067	0	0	0
B6092001	FREDERICK	MD		12/06/2016		824,972	0	0	0	0	0	0	6,684	6,684	0	0	0
B7090604	FREDERICK	MD		10/27/2017		10,447,767	0	0	0	0	0	0	77,412	77,412	0	0	0
B2072003	GAITHERSBURG	MD		10/01/2012		387,633	0	0	0	0	0	0	14,550	14,550	0	0	0
B3030120	GERMANTOWN	MD		07/31/2013		769,753	0	0	0	0	0	0	7,307	7,307	0	0	0
A9031701	GLEN BURNIE	MD		05/21/2009		1,252,117	0	0	0	0	0	0	16,259	16,259	0	0	0
B3041203	GLEN BURNIE	MD		07/09/2013		2,465,992	0	0	0	0	0	0	25,287	25,287	0	0	0
B9030101	GLEN BURNIE	MD		05/15/2019		472,764	0	0	0	0	0	0	2,982	2,982	0	0	0
C0112004	GREENBELT	MD		03/11/2021		5,294,641	0	0	0	0	0	0	35,271	35,271	0	0	0
B3100901	HAGERSTOWN	MD		01/30/2014		1,408,179	0	0	0	0	0	0	12,696	12,696	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B4021102	HAGERSTOWN	MD		06/02/2014		2,067,847	0	0	0	0	0	0	21,270	21,270	0	0	0
B4032503	HAGERSTOWN	MD		06/19/2014		822,791	0	0	0	0	0	0	8,368	8,368	0	0	0
B7033101	HAGERSTOWN	MD		06/15/2017		478,913	0	0	0	0	0	0	3,715	3,715	0	0	0
B7041402	HAGERSTOWN	MD		07/28/2017		6,714,212	0	0	0	0	0	0	32,505	32,505	0	0	0
B9012401	HAGERSTOWN	MD		03/29/2019		1,314,842	0	0	0	0	0	0	6,170	6,170	0	0	0
B9012401-1	HAGERSTOWN	MD		04/29/2020		1,065,661	0	0	0	0	0	0	5,622	5,622	0	0	0
C0022602	HAGERSTOWN	MD		05/08/2020		3,435,865	0	0	0	0	0	0	16,922	16,922	0	0	0
C0022602-1	HAGERSTOWN	MD		12/10/2020		1,283,679	0	0	0	0	0	0	6,043	6,043	0	0	0
B9093001	HALETHORPE	MD		12/13/2019		1,132,353	0	0	0	0	0	0	7,537	7,537	0	0	0
C2031702	HAMPSTEAD	MD		06/07/2022		0	0	0	0	0	0	0	4,530,629	4,530,629	0	0	0
B9013002	HANOVER	MD		04/04/2019		1,162,080	0	0	0	0	0	0	5,203	5,203	0	0	0
C0081302	HANOVER	MD		10/26/2020		7,116,993	0	0	0	0	0	0	47,080	47,080	0	0	0
A3110507	HAVRE DE GRACE	MD		01/30/2004		45,870	0	0	0	0	0	0	5,171	5,171	0	0	0
B2111901	JEFFERSON	MD		01/29/2013		328,000	0	0	0	0	0	0	11,111	11,111	0	0	0
B6060601	KENSINGTON	MD		08/30/2016		1,872,453	0	0	0	0	0	0	15,968	15,968	0	0	0
B9052101	KINGSVILLE	MD		08/26/2019		373,852	0	0	0	0	0	0	2,390	2,390	0	0	0
B3103109	LANDOVER HILLS	MD		02/20/2014		269,782	0	0	0	0	0	0	2,519	2,519	0	0	0
C2011804	LANHAM	MD		05/13/2022		0	0	0	0	0	0	0	15,577	15,577	0	0	0
C2011805	LANHAM	MD		05/13/2022		0	0	0	0	0	0	0	12,907	12,907	0	0	0
B9032102	LAUREL	MD		06/14/2019		12,392,271	0	0	0	0	0	0	188,363	188,363	0	0	0
B9032103	LAUREL	MD		06/14/2019		12,392,271	0	0	0	0	0	0	188,363	188,363	0	0	0
B9081501	LAUREL	MD		12/09/2019		1,885,713	0	0	0	0	0	0	12,751	12,751	0	0	0
C1092701	LAUREL	MD		12/17/2021		2,075,000	0	0	0	0	0	0	9,239	9,239	0	0	0
C2022401	LAUREL	MD		05/09/2022		0	0	0	0	0	0	0	4,802	4,802	0	0	0
B6041302	LINTHICUM HEIGHTS	MD		05/19/2016		14,775,202	0	0	0	0	0	0	122,616	122,616	0	0	0
B8081003	LUTHERVILLE	MD		12/18/2018		5,890,303	0	0	0	0	0	0	37,709	37,709	0	0	0
B8081003-1	LUTHERVILLE	MD		04/02/2021		1,229,348	0	0	0	0	0	0	9,160	9,160	0	0	0
C1030402	LUTHERVILLE-TIMONIUM	MD		05/26/2021		792,823	0	0	0	0	0	0	5,058	5,058	0	0	0
C1030403	LUTHERVILLE-TIMONIUM	MD		05/26/2021		1,585,650	0	0	0	0	0	0	10,113	10,113	0	0	0
C1030405	LUTHERVILLE-TIMONIUM	MD		05/26/2021		3,164,018	0	0	0	0	0	0	20,180	20,180	0	0	0
B3010402	MILLERSVILE	MD		05/30/2013		515,510	0	0	0	0	0	0	16,571	16,571	0	0	0
B5071302	OWINGS MILLS	MD		09/30/2015		600,723	0	0	0	0	0	0	5,216	5,216	0	0	0
B9021402	OWINGS MILLS	MD		07/26/2019		11,727,035	0	0	0	0	0	0	105,439	105,439	0	0	0
B9081401	OWINGS MILLS	MD		11/27/2019		3,142,982	0	0	0	0	0	0	22,049	22,049	0	0	0
B9093002	OWINGS MILLS	MD		12/13/2019		1,019,115	0	0	0	0	0	0	6,783	6,783	0	0	0
C0051902	OWINGS MILLS	MD		09/30/2020		7,704,292	0	0	0	0	0	0	66,893	66,893	0	0	0
C0102201	OWINGS MILLS	MD		02/25/2021		7,079,207	0	0	0	0	0	0	61,048	61,048	0	0	0
C1110901	OWINGS MILLS	MD		02/11/2022		0	0	0	0	0	0	0	87,409	87,409	0	0	0
C2021601	OWINGS MILLS	MD		04/29/2022		0	0	0	0	0	0	0	57,374	57,374	0	0	0
A8022009	PASADENA	MD		05/07/2008		505,574	0	0	0	0	0	0	8,575	8,575	0	0	0
A8022010	PASADENA	MD		05/07/2008		594,035	0	0	0	0	0	0	10,076	10,076	0	0	0
A8080601	PASADENA	MD		09/26/2008		257,688	0	0	0	0	0	0	7,777	7,777	0	0	0
B5041304	PASADENA	MD		06/12/2015		1,296,704	0	0	0	0	0	0	11,629	11,629	0	0	0
C1030404	PHOENIX	MD		05/26/2021		632,193	0	0	0	0	0	0	4,033	4,033	0	0	0
B3030119	PIKESVILLE	MD		04/10/2013		327,562	0	0	0	0	0	0	3,289	3,289	0	0	0
B6051603	REISTERSTOWN	MD		08/12/2016		631,208	0	0	0	0	0	0	5,039	5,039	0	0	0
B5090301	RIVERDALE	MD		11/09/2015		2,225,173	0	0	0	0	0	0	19,315	19,315	0	0	0
B9102202	RIVERSIDE	MD		01/22/2020		3,351,788	0	0	0	0	0	0	22,184	22,184	0	0	0
B6061601	ROCKVILLE	MD		08/31/2016		11,679,836	0	0	0	0	0	0	87,767	87,767	0	0	0
B6101002	ROCKVILLE	MD		02/10/2017		576,793	0	0	0	0	0	0	5,075	5,075	0	0	0
C2010401	ROCKVILLE	MD		03/09/2022		0	0	0	0	0	0	0	19,128	19,128	0	0	0
C2041101	ROSEDALE	MD		06/15/2022		0	0	0	0	0	0	0	1,553,072	1,553,072	0	0	0
C1092807	SEVERN	MD		12/22/2021		785,000	0	0	0	0	0	0	5,008	5,008	0	0	0
B7032403	SILVER SPRING	MD		06/29/2017		4,112,061	0	0	0	0	0	0	22,506	22,506	0	0	0
B8103005	SILVER SPRING	MD		02/14/2019		802,728	0	0	0	0	0	0	3,499	3,499	0	0	0
C1020901	SMITHSBERG	MD		04/28/2021		2,084,543	0	0	0	0	0	0	9,538	9,538	0	0	0
B8051504	SYKESVILLE	MD		10/26/2018		1,757,574	0	0	0	0	0	0	11,223	11,223	0	0	0
C1030406	TIMONIUM	MD		06/25/2021		1,509,876	0	0	0	0	0	0	9,581	9,581	0	0	0
B8082901	TOWSON	MD		11/30/2018		1,702,776	0	0	0	0	0	0	11,313	11,313	0	0	0
B9061101	TOWSON	MD		08/21/2019		488,044	0	0	0	0	0	0	13,480	13,480	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0081401	TOWSON	MD		11/25/2020		2,770,814	0	0	0	0	0	0	18,535	18,535	0	0	0
C0121803	TOWSON	MD		03/23/2021		10,428,844	0	0	0	0	0	0	69,471	69,471	0	0	0
C1121301	TOWSON	MD		02/24/2022		0	0	0	0	0	0	0	58,478	58,478	0	0	0
C2013101	TOWSON	MD		04/26/2022		0	0	0	0	0	0	0	4,468	4,468	0	0	0
B4091905	WALDORF	MD		12/30/2014		1,483,299	0	0	0	0	0	0	13,672	13,672	0	0	0
C0111103	WESTMINSTER	MD		02/25/2021		4,688,658	0	0	0	0	0	0	31,391	31,391	0	0	0
B4092304	WINDSOR MILL	MD		11/21/2014		2,181,973	0	0	0	0	0	0	20,249	20,249	0	0	0
B6021601	WINDSOR MILL	MD		04/14/2016		2,495,465	0	0	0	0	0	0	21,252	21,252	0	0	0
A8050902	BINGHAM	ME		07/31/2008		27,827	0	0	0	0	0	0	4,129	4,129	0	0	0
A7052504	BREWER	ME		08/15/2007		131,630	0	0	0	0	0	0	2,221	2,221	0	0	0
A6032202	PORTLAND	ME		12/31/2006		102,821	0	0	0	0	0	0	2,221	2,221	0	0	0
C0021305	SOUTH PORTLAND	ME		05/07/2020		901,165	0	0	0	0	0	0	4,622	4,622	0	0	0
C0021306	SOUTH PORTLAND	ME		05/07/2020		690,154	0	0	0	0	0	0	3,469	3,469	0	0	0
B1021101	ANN ARBOR	MI		06/15/2011		734,138	0	0	0	0	0	0	13,414	13,414	0	0	0
B5041601	ANN ARBOR	MI		07/16/2015		1,029,368	0	0	0	0	0	0	13,582	13,582	0	0	0
B6042602	ANN ARBOR	MI		06/29/2016		17,800,428	0	0	0	0	0	0	113,984	113,984	0	0	0
B6052705	ANN ARBOR	MI		08/17/2016		2,184,765	0	0	0	0	0	0	26,855	26,855	0	0	0
B6081703	ANN ARBOR	MI		10/06/2016		1,643,650	0	0	0	0	0	0	13,845	13,845	0	0	0
B6122201	ANN ARBOR	MI		03/09/2017		1,964,358	0	0	0	0	0	0	14,211	14,211	0	0	0
B7011702	ANN ARBOR	MI		04/03/2017		843,084	0	0	0	0	0	0	6,063	6,063	0	0	0
B7050502	ANN ARBOR	MI		06/29/2017		1,056,381	0	0	0	0	0	0	7,692	7,692	0	0	0
B7072607	ANN ARBOR	MI		09/29/2017		621,654	0	0	0	0	0	0	4,329	4,329	0	0	0
C1081202	ANN ARBOR	MI		10/28/2021		5,842,746	0	0	0	0	0	0	38,211	38,211	0	0	0
A7052105	AUBURN HILLS	MI		08/13/2007		428,550	0	0	0	0	0	0	7,617	7,617	0	0	0
A8081802	AUBURN HILLS	MI		11/19/2008		658,299	0	0	0	0	0	0	10,488	10,488	0	0	0
A9031304	AUBURN HILLS	MI		04/30/2009		248,995	0	0	0	0	0	0	3,793	3,793	0	0	0
B6031802	AUBURN HILLS	MI		06/10/2016		468,727	0	0	0	0	0	0	5,875	5,875	0	0	0
B6092302	AUBURN HILLS	MI		11/29/2016		574,602	0	0	0	0	0	0	6,762	6,762	0	0	0
B9082608	BATTLE CREEK	MI		11/12/2019		1,312,968	0	0	0	0	0	0	8,789	8,789	0	0	0
B6042802	BELLEVILLE	MI		07/08/2016		953,801	0	0	0	0	0	0	7,971	7,971	0	0	0
B9122303	BENTON HARBOR	MI		02/19/2020		608,593	0	0	0	0	0	0	3,943	3,943	0	0	0
B4101702	BINGHAM FARMS	MI		12/19/2014		596,525	0	0	0	0	0	0	8,195	8,195	0	0	0
B1071502	BIRMINGHAM	MI		09/28/2011		449,969	0	0	0	0	0	0	8,144	8,144	0	0	0
B2041702	BIRMINGHAM	MI		05/30/2012		751,310	0	0	0	0	0	0	12,592	12,592	0	0	0
B2080604	BIRMINGHAM	MI		01/30/2013		179,297	0	0	0	0	0	0	6,024	6,024	0	0	0
B3030103	BIRMINGHAM	MI		06/25/2013		502,190	0	0	0	0	0	0	8,148	8,148	0	0	0
B3072501	BIRMINGHAM	MI		10/01/2013		484,410	0	0	0	0	0	0	7,177	7,177	0	0	0
B3021901	BRIGHTON	MI		04/17/2013		223,922	0	0	0	0	0	0	7,223	7,223	0	0	0
B3122002	BRIGHTON	MI		02/28/2014		214,488	0	0	0	0	0	0	6,259	6,259	0	0	0
C0120701	BRIGHTON	MI		03/01/2021		1,403,883	0	0	0	0	0	0	9,352	9,352	0	0	0
C0081201	BURTON	MI		11/05/2020		4,950,326	0	0	0	0	0	0	33,113	33,113	0	0	0
B7022201	CALEDONIA TOWNSHIP	MI		04/27/2017		742,308	0	0	0	0	0	0	7,923	7,923	0	0	0
B4121002	CEDAR SPRINGS	MI		02/26/2015		850,444	0	0	0	0	0	0	11,682	11,682	0	0	0
B2100105	CHARLEVOIX	MI		12/03/2012		1,830,019	0	0	0	0	0	0	28,789	28,789	0	0	0
B9022702	CHESTERFIELD TOWNSHIP	MI		05/24/2019		914,283	0	0	0	0	0	0	5,495	5,495	0	0	0
B4071102	CLARKSTON	MI		09/15/2014		810,243	0	0	0	0	0	0	11,440	11,440	0	0	0
B9020701	CLINTON TOWNSHIP	MI		04/23/2019		870,764	0	0	0	0	0	0	5,567	5,567	0	0	0
B9012205	COLDWATER	MI		04/09/2019		269,864	0	0	0	0	0	0	2,509	2,509	0	0	0
B5120402	COMMERCE	MI		02/26/2016		343,327	0	0	0	0	0	0	4,423	4,423	0	0	0
B4042801	COMMERCE TOWNSHIP	MI		07/11/2014		523,923	0	0	0	0	0	0	7,268	7,268	0	0	0
B2020305	DETROIT	MI		05/18/2012		419,391	0	0	0	0	0	0	16,668	16,668	0	0	0
B5081107	DETROIT	MI		11/03/2015		308,806	0	0	0	0	0	0	4,332	4,332	0	0	0
B5081107-1	DETROIT	MI		04/21/2021		531,689	0	0	0	0	0	0	7,016	7,016	0	0	0
B5091701	DETROIT	MI		01/06/2016		441,831	0	0	0	0	0	0	9,913	9,913	0	0	0
B7050801	DETROIT	MI		07/21/2017		606,529	0	0	0	0	0	0	4,388	4,388	0	0	0
B8062102	DETROIT	MI		09/10/2018		851,170	0	0	0	0	0	0	8,324	8,324	0	0	0
B8090507	DETROIT	MI		11/16/2018		277,265	0	0	0	0	0	0	2,140	2,140	0	0	0
B8092404	DETROIT	MI		12/28/2018		13,230,629	0	0	0	0	0	0	29,679	29,679	0	0	0
B9043002	DETROIT	MI		07/11/2019		319,025	0	0	0	0	0	0	3,078	3,078	0	0	0
B9070101	DETROIT	MI		09/12/2019		429,173	0	0	0	0	0	0	4,133	4,133	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B9071803	DETROIT	MI		10/09/2019		2,043,964	0	0	0	0	0	0	13,028	13,028	0	0	0
C0070102	DETROIT	MI		09/18/2020		544,681	0	0	0	0	0	0	3,450	3,450	0	0	0
C0070103	DETROIT	MI		09/18/2020		534,947	0	0	0	0	0	0	3,390	3,390	0	0	0
C0070104	DETROIT	MI		09/18/2020		573,852	0	0	0	0	0	0	3,636	3,636	0	0	0
C0091501	DETROIT	MI		11/12/2020		1,254,719	0	0	0	0	0	0	11,598	11,598	0	0	0
C1112304	DETROIT	MI		01/31/2022		0	0	0	0	0	0	0	3,174	3,174	0	0	0
C2022402	DETROIT	MI		05/19/2022		0	0	0	0	0	0	0	9,978	9,978	0	0	0
C2031801	EAST LANSING	MI		06/09/2022		0	0	0	0	0	0	0	364,223	364,223	0	0	0
B9061401	EASTPOINTE	MI		08/20/2019		373,906	0	0	0	0	0	0	3,584	3,584	0	0	0
B9091710	EASTPOINTE	MI		12/19/2019		708,125	0	0	0	0	0	0	3,436	3,436	0	0	0
B7050301	FARMINGTON	MI		07/17/2017		432,053	0	0	0	0	0	0	5,038	5,038	0	0	0
A8031402	FARMINGTON HILLS	MI		05/30/2008		393,364	0	0	0	0	0	0	6,578	6,578	0	0	0
B2052403	FARMINGTON HILLS	MI		10/30/2012		223,198	0	0	0	0	0	0	8,188	8,188	0	0	0
B4072803	FARMINGTON HILLS	MI		10/08/2014		613,529	0	0	0	0	0	0	8,446	8,446	0	0	0
B4102401	FARMINGTON HILLS	MI		01/30/2015		903,298	0	0	0	0	0	0	12,621	12,621	0	0	0
B9081902	FARMINGTON HILLS	MI		11/07/2019		587,374	0	0	0	0	0	0	8,276	8,276	0	0	0
C2041202	FARMINGTON HILLS	MI		06/24/2022		0	0	0	0	0	0	0	5,766,334	5,766,334	0	0	0
C0092202	FERNDALE	MI		12/03/2020		849,213	0	0	0	0	0	0	5,746	5,746	0	0	0
B4031804	FLINT	MI		06/05/2014		590,357	0	0	0	0	0	0	30,414	30,414	0	0	0
B9100201	FLINT	MI		01/06/2020		938,948	0	0	0	0	0	0	13,335	13,335	0	0	0
C1071604	GARDEN CITY	MI		10/07/2021		870,335	0	0	0	0	0	0	7,116	7,116	0	0	0
B2022302	GAYLORD	MI		04/25/2012		239,743	0	0	0	0	0	0	10,318	10,318	0	0	0
B9050703	GRAND BLANC	MI		07/29/2019		924,815	0	0	0	0	0	0	13,752	13,752	0	0	0
B3061902	GRAND RAPIDS	MI		09/06/2013		164,670	0	0	0	0	0	0	5,198	5,198	0	0	0
B3061903	GRAND RAPIDS	MI		09/06/2013		889,130	0	0	0	0	0	0	28,058	28,058	0	0	0
B3091701	GRAND RAPIDS	MI		12/10/2013		764,790	0	0	0	0	0	0	6,297	6,297	0	0	0
B3120402	GRAND RAPIDS	MI		02/13/2014		213,662	0	0	0	0	0	0	6,259	6,259	0	0	0
B5033002	GRAND RAPIDS	MI		06/22/2015		574,967	0	0	0	0	0	0	7,834	7,834	0	0	0
B6051703	GRAND RAPIDS	MI		07/29/2016		1,049,305	0	0	0	0	0	0	8,317	8,317	0	0	0
B6071201	GRAND RAPIDS	MI		10/05/2016		1,502,242	0	0	0	0	0	0	12,324	12,324	0	0	0
C0031103	GRAND RAPIDS	MI		06/01/2020		2,238,424	0	0	0	0	0	0	21,079	21,079	0	0	0
C1040101	GRAND RAPIDS	MI		07/23/2021		657,031	0	0	0	0	0	0	4,148	4,148	0	0	0
C0070105	HARPER WOODS	MI		09/18/2020		505,776	0	0	0	0	0	0	3,203	3,203	0	0	0
A8081904	HASTINGS	MI		10/31/2008		156,904	0	0	0	0	0	0	4,615	4,615	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011		292,032	0	0	0	0	0	0	14,344	14,344	0	0	0
B9041909	HOLLAND	MI		07/31/2019		322,825	0	0	0	0	0	0	1,454	1,454	0	0	0
C1070702	HOLLAND	MI		10/07/2021		833,796	0	0	0	0	0	0	3,708	3,708	0	0	0
B4080702	HOMER	MI		10/24/2014		1,278,724	0	0	0	0	0	0	30,475	30,475	0	0	0
B4080702-1	HOMER	MI		12/20/2017		1,836,410	0	0	0	0	0	0	44,933	44,933	0	0	0
B5120405	HOWELL	MI		02/26/2016		574,196	0	0	0	0	0	0	7,398	7,398	0	0	0
C1040901	JACKSON	MI		06/24/2021		401,034	0	0	0	0	0	0	2,460	2,460	0	0	0
B3052002	KALAMAZOO	MI		09/13/2013		157,757	0	0	0	0	0	0	2,375	2,375	0	0	0
C1093002	KALAMAZOO	MI		12/14/2021		1,500,000	0	0	0	0	0	0	8,330	8,330	0	0	0
C1101301	KALAMAZOO	MI		12/14/2021		900,000	0	0	0	0	0	0	7,214	7,214	0	0	0
B7022203	KENTWOOD	MI		04/27/2017		738,184	0	0	0	0	0	0	7,880	7,880	0	0	0
B8011202	KENTWOOD	MI		03/29/2018		315,674	0	0	0	0	0	0	3,227	3,227	0	0	0
A8062002	LAKE ORION	MI		08/29/2008		139,516	0	0	0	0	0	0	4,452	4,452	0	0	0
C2030302	LAKE ORION	MI		04/29/2022		0	0	0	0	0	0	0	17,588	17,588	0	0	0
B6030809	LANSING	MI		04/29/2016		2,858,201	0	0	0	0	0	0	35,582	35,582	0	0	0
B7062602	LANSING	MI		10/18/2017		335,926	0	0	0	0	0	0	3,566	3,566	0	0	0
B9032801	LANSING	MI		06/04/2019		585,911	0	0	0	0	0	0	3,732	3,732	0	0	0
B5062501	LINCOLN PARK	MI		09/10/2015		337,134	0	0	0	0	0	0	4,373	4,373	0	0	0
B7101602	LINCOLN PARK	MI		12/13/2017		366,471	0	0	0	0	0	0	3,828	3,828	0	0	0
B2012201	LIVONIA	MI		03/30/2012		509,333	0	0	0	0	0	0	8,955	8,955	0	0	0
B3072402	LIVONIA	MI		10/28/2013		34,382	0	0	0	0	0	0	4,408	4,408	0	0	0
B9091301	LIVONIA	MI		12/31/2019		1,821,197	0	0	0	0	0	0	12,122	12,122	0	0	0
C0092901	LIVONIA	MI		12/11/2020		3,398,262	0	0	0	0	0	0	22,615	22,615	0	0	0
B1112301	MARSHALL	MI		03/27/2012		448,002	0	0	0	0	0	0	8,131	8,131	0	0	0
B1112301-1	MARSHALL	MI		10/15/2019		418,960	0	0	0	0	0	0	2,565	2,565	0	0	0
B4122201	MARSHALL	MI		02/09/2015		217,951	0	0	0	0	0	0	2,921	2,921	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B4122201-1	MARSHALL	MI		10/15/2019		295,419	0	0	0	0	0	0	1,838	1,838	0	0	0
B4013104	MARYSVILLE	MI		04/07/2014		516,152	0	0	0	0	0	0	7,013	7,013	0	0	0
B5090801	NORTH BRANCH	MI		12/02/2015		719,770	0	0	0	0	0	0	9,090	9,090	0	0	0
B3082801	NORTHVILLE	MI		11/08/2013		275,508	0	0	0	0	0	0	4,359	4,359	0	0	0
C1052003	NORTON SHORES	MI		07/14/2021		1,187,908	0	0	0	0	0	0	9,415	9,415	0	0	0
B1112201	PETOSKEY	MI		04/30/2012		1,034,169	0	0	0	0	0	0	10,599	10,599	0	0	0
B9091202	PETOSKEY	MI		12/19/2019		805,887	0	0	0	0	0	0	5,114	5,114	0	0	0
B9091203	PETOSKEY	MI		12/19/2019		1,101,007	0	0	0	0	0	0	6,986	6,986	0	0	0
B9091204	PETOSKEY	MI		12/19/2019		1,006,413	0	0	0	0	0	0	501,627	501,627	0	0	0
B9091205	PETOSKEY	MI		07/22/2020		1,373,943	0	0	0	0	0	0	8,375	8,375	0	0	0
A9040302	PLYMOUTH	MI		05/27/2009		460,583	0	0	0	0	0	0	13,171	13,171	0	0	0
B9082103	PLYMOUTH	MI		11/14/2019		739,265	0	0	0	0	0	0	4,794	4,794	0	0	0
C1021707	PLYMOUTH	MI		05/12/2021		1,485,876	0	0	0	0	0	0	12,905	12,905	0	0	0
C1092903	PLYMOUTH	MI		12/17/2021		8,250,000	0	0	0	0	0	0	35,499	35,499	0	0	0
A8111203	PONTIAC	MI		01/21/2009		449,525	0	0	0	0	0	0	7,035	7,035	0	0	0
A8081901	PORTAGE	MI		10/30/2008		399,978	0	0	0	0	0	0	12,492	12,492	0	0	0
B3052103	PORTAGE	MI		08/05/2013		268,832	0	0	0	0	0	0	7,924	7,924	0	0	0
B7022202	PORTAGE	MI		04/27/2017		742,308	0	0	0	0	0	0	7,923	7,923	0	0	0
B9081901	ROCHESTER	MI		11/07/2019		740,602	0	0	0	0	0	0	10,435	10,435	0	0	0
A8070301	ROCHESTER HILLS	MI		10/10/2008		221,372	0	0	0	0	0	0	6,912	6,912	0	0	0
B2080603	ROYAL OAK	MI		01/30/2013		358,592	0	0	0	0	0	0	12,049	12,049	0	0	0
B3042502	ROYAL OAK	MI		06/28/2013		286,731	0	0	0	0	0	0	11,774	11,774	0	0	0
C0021104	ROYAL OAK	MI		03/31/2020		1,943,089	0	0	0	0	0	0	12,926	12,926	0	0	0
C2050503	ROYAL OAK	MI		07/15/2022		0	0	0	0	0	0	0	1,951,419	1,951,419	0	0	0
B8100404	SALINE	MI		01/07/2019		1,003,523	0	0	0	0	0	0	12,007	12,007	0	0	0
A4101904	SHELBY TOWNSHIP	MI		12/29/2004		583,904	0	0	0	0	0	0	14,963	14,963	0	0	0
B9061201	SHELBY TOWNSHIP	MI		08/22/2019		836,968	0	0	0	0	0	0	5,311	5,311	0	0	0
B4120402	SOUTH LYON	MI		02/04/2015		1,162,260	0	0	0	0	0	0	15,965	15,965	0	0	0
B1020901	SOUTHFIELD	MI		04/14/2011		233,964	0	0	0	0	0	0	12,291	12,291	0	0	0
B1060701	SOUTHFIELD	MI		08/17/2011		1,806,891	0	0	0	0	0	0	32,620	32,620	0	0	0
B2101902	SOUTHFIELD	MI		12/11/2012		485,806	0	0	0	0	0	0	7,558	7,558	0	0	0
B3052302	SOUTHFIELD	MI		07/31/2013		424,596	0	0	0	0	0	0	6,823	6,823	0	0	0
B9011703	SOUTHFIELD	MI		03/22/2019		693,869	0	0	0	0	0	0	6,359	6,359	0	0	0
B9092302	SOUTHFIELD	MI		11/22/2019		1,028,944	0	0	0	0	0	0	9,895	9,895	0	0	0
A8081903	SPARTA	MI		10/31/2008		261,515	0	0	0	0	0	0	7,693	7,693	0	0	0
A8092301	ST CLAIR SHORES	MI		12/05/2008		1,166,034	0	0	0	0	0	0	10,293	10,293	0	0	0
B3021204	STERLING HEIGHTS	MI		04/23/2013		279,803	0	0	0	0	0	0	4,242	4,242	0	0	0
B3121602	STERLING HEIGHTS	MI		04/17/2014		430,585	0	0	0	0	0	0	11,390	11,390	0	0	0
B5011304	STERLING HEIGHTS	MI		04/16/2015		285,326	0	0	0	0	0	0	2,433	2,433	0	0	0
C2030702	STERLING HEIGHTS	MI		05/17/2022		0	0	0	0	0	0	0	3,942	3,942	0	0	0
B1031801	STURGIS	MI		05/26/2011		945,058	0	0	0	0	0	0	47,098	47,098	0	0	0
B5120404	TAYLOR	MI		02/26/2016		418,676	0	0	0	0	0	0	5,395	5,395	0	0	0
B4050201	TROY	MI		07/22/2014		123,109	0	0	0	0	0	0	11,144	11,144	0	0	0
B4031802	UTICA	MI		05/20/2014		441,866	0	0	0	0	0	0	4,372	4,372	0	0	0
C0122803	WARREN	MI		03/24/2021		1,368,186	0	0	0	0	0	0	8,966	8,966	0	0	0
B3050202	WATERFORD	MI		06/28/2013		727,343	0	0	0	0	0	0	11,134	11,134	0	0	0
B3053104	WAYNE	MI		08/14/2013		336,595	0	0	0	0	0	0	47,526	47,526	0	0	0
C2021101	WEST BLOOMFIELD	MI		04/25/2022		0	0	0	0	0	0	0	13,795	13,795	0	0	0
B9040301	WOODHAVEN	MI		06/26/2019		1,177,233	0	0	0	0	0	0	10,302	10,302	0	0	0
B6042803	YPSILANTI	MI		07/08/2016		693,251	0	0	0	0	0	0	5,795	5,795	0	0	0
C0070109	ALEXANDRIA	MN		09/18/2020		476,590	0	0	0	0	0	0	3,020	3,020	0	0	0
C0070107	APPLE VALLEY	MN		09/18/2020		855,927	0	0	0	0	0	0	5,421	5,421	0	0	0
A9031103	BLOOMINGTON	MN		05/13/2009		376,780	0	0	0	0	0	0	10,776	10,776	0	0	0
B3052904	BLOOMINGTON	MN		08/19/2013		299,928	0	0	0	0	0	0	4,913	4,913	0	0	0
B5042901	BLOOMINGTON	MN		11/06/2015		468,651	0	0	0	0	0	0	6,293	6,293	0	0	0
C0061102	BURNSVILLE	MN		08/20/2020		939,856	0	0	0	0	0	0	23,118	23,118	0	0	0
A4011204	CHASKA	MN		03/05/2004		267,804	0	0	0	0	0	0	14,253	14,253	0	0	0
A4050301	COON RAPIDS	MN		08/19/2004		176,959	0	0	0	0	0	0	15,281	15,281	0	0	0
A4050707	COON RAPIDS	MN		08/19/2004		302,784	0	0	0	0	0	0	26,146	26,146	0	0	0
B8110704	EDEN PRAIRIE	MN		01/16/2019		1,015,048	0	0	0	0	0	0	5,727	5,727	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A4082301	EDINA	MN		10/21/2004		909,365	0	0	0	0	0	0	5,124	5,124	0	0	0
B2052103	GOLDEN VALLEY	MN		07/27/2012		1,230,957	0	0	0	0	0	0	23,146	23,146	0	0	0
B5022701	GOLDEN VALLEY	MN		06/05/2015		3,193,827	0	0	0	0	0	0	30,815	30,815	0	0	0
C2011902	MANKATO	MN		04/29/2022		0	0	0	0	0	0	0	232,212	232,212	0	0	0
B6061301	MAPLEWOOD	MN		09/15/2016		2,634,749	0	0	0	0	0	0	21,746	21,746	0	0	0
A6062803	MINNEAPOLIS	MN		08/31/2006		256,630	0	0	0	0	0	0	8,641	8,641	0	0	0
B3012501	MINNEAPOLIS	MN		04/17/2013		760,496	0	0	0	0	0	0	25,249	25,249	0	0	0
B3070902	MINNEAPOLIS	MN		09/03/2013		585,811	0	0	0	0	0	0	18,489	18,489	0	0	0
B4061303	MINNEAPOLIS	MN		09/19/2014		925,960	0	0	0	0	0	0	13,591	13,591	0	0	0
B4061304	MINNEAPOLIS	MN		09/19/2014		739,263	0	0	0	0	0	0	10,851	10,851	0	0	0
B8092602	MINNETONKA	MN		12/13/2018		1,244,914	0	0	0	0	0	0	5,822	5,822	0	0	0
B0112402	OAKDALE	MN		02/10/2011		1,934,076	0	0	0	0	0	0	26,760	26,760	0	0	0
A6121103	PLYMOUTH	MN		02/02/2007		379,218	0	0	0	0	0	0	11,580	11,580	0	0	0
A5031503	SHAKOPEE	MN		05/26/2005		378,681	0	0	0	0	0	0	5,209	5,209	0	0	0
A6062802	ST LOUIS PARK	MN		08/31/2006		259,271	0	0	0	0	0	0	8,731	8,731	0	0	0
A8032801	ST LOUIS PARK	MN		05/01/2008		237,917	0	0	0	0	0	0	4,066	4,066	0	0	0
C0070106	VADNAIS HEIGHTS	MN		09/18/2020		855,927	0	0	0	0	0	0	5,421	5,421	0	0	0
B3052903	WILLMAR	MN		08/23/2013		231,498	0	0	0	0	0	0	7,494	7,494	0	0	0
B0030901	BLUE SPRINGS	MO		05/04/2010		2,000,682	0	0	0	0	0	0	23,296	23,296	0	0	0
B9091705	BRIDGETON	MO		12/06/2019		419,414	0	0	0	0	0	0	1,915	1,915	0	0	0
B9100301	BRIDGETON	MO		02/06/2020		2,592,853	0	0	0	0	0	0	17,340	17,340	0	0	0
A6110701	CLAYTON	MO		01/16/2007		264,701	0	0	0	0	0	0	11,230	11,230	0	0	0
A8022007	COLUMBIA	MO		05/07/2008		367,062	0	0	0	0	0	0	11,863	11,863	0	0	0
C1051202	FARMINGTON	MO		06/25/2021		402,299	0	0	0	0	0	0	2,510	2,510	0	0	0
B6091401	FENTON	MO		12/02/2016		1,702,804	0	0	0	0	0	0	19,695	19,695	0	0	0
B5080301	FESTUS	MO		11/16/2015		1,052,649	0	0	0	0	0	0	12,882	12,882	0	0	0
B6060304	FLORISSANT	MO		09/22/2016		824,452	0	0	0	0	0	0	10,250	10,250	0	0	0
B9011101	FLORISSANT	MO		04/05/2019		377,729	0	0	0	0	0	0	2,843	2,843	0	0	0
C1100403	FLORISSANT	MO		12/28/2021		1,450,500	0	0	0	0	0	0	12,053	12,053	0	0	0
B9052402	GLADSTONE	MO		07/31/2019		2,855,647	0	0	0	0	0	0	18,624	18,624	0	0	0
B5092801	GRANDVIEW	MO		12/10/2015		792,960	0	0	0	0	0	0	10,290	10,290	0	0	0
B3090301	HAZELWOOD	MO		12/11/2013		1,802,874	0	0	0	0	0	0	31,334	31,334	0	0	0
B5060803	INDEPENDENCE	MO		10/30/2015		1,212,795	0	0	0	0	0	0	26,025	26,025	0	0	0
C2040102	INDEPENDENCE	MO		06/24/2022		0	0	0	0	0	0	0	1,892	1,892	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		490,972	0	0	0	0	0	0	9,528	9,528	0	0	0
B1090701	KANSAS CITY	MO		11/18/2011		1,114,943	0	0	0	0	0	0	14,181	14,181	0	0	0
B3031201	KANSAS CITY	MO		05/20/2013		668,311	0	0	0	0	0	0	11,575	11,575	0	0	0
B3031201-1	KANSAS CITY	MO		09/10/2020		380,460	0	0	0	0	0	0	6,590	6,590	0	0	0
B3052303	KANSAS CITY	MO		08/16/2013		875,581	0	0	0	0	0	0	14,758	14,758	0	0	0
B3121001	KANSAS CITY	MO		02/18/2014		564,160	0	0	0	0	0	0	16,262	16,262	0	0	0
B7120402	KANSAS CITY	MO		02/28/2018		549,830	0	0	0	0	0	0	3,976	3,976	0	0	0
B8110201	KANSAS CITY	MO		01/08/2019		432,641	0	0	0	0	0	0	2,603	2,603	0	0	0
B9061701	KANSAS CITY	MO		08/15/2019		1,693,892	0	0	0	0	0	0	11,178	11,178	0	0	0
B9061702	KANSAS CITY	MO		08/14/2019		887,777	0	0	0	0	0	0	5,724	5,724	0	0	0
C0082801	KANSAS CITY	MO		11/20/2020		4,554,063	0	0	0	0	0	0	29,969	29,969	0	0	0
C1050501	KANSAS CITY	MO		07/30/2021		4,593,112	0	0	0	0	0	0	21,610	21,610	0	0	0
C1050502	LEES SUMMIT	MO		07/30/2021		2,928,112	0	0	0	0	0	0	13,777	13,777	0	0	0
A8011804	O'FALLON	MO		03/26/2008		340,070	0	0	0	0	0	0	5,662	5,662	0	0	0
B9050901	O'FALLON	MO		06/21/2019		1,123,529	0	0	0	0	0	0	7,140	7,140	0	0	0
A7090502	POPLAR BLUFF	MO		10/31/2007		132,168	0	0	0	0	0	0	2,318	2,318	0	0	0
C1110103	RAYTOWN	MO		01/26/2022		0	0	0	0	0	0	0	2,103	2,103	0	0	0
C1070701	SAINT ANN	MO		10/13/2021		727,667	0	0	0	0	0	0	4,370	4,370	0	0	0
B6050302	ST LOUIS	MO		07/27/2016		6,378,230	0	0	0	0	0	0	53,300	53,300	0	0	0
B8062501	ST LOUIS	MO		09/06/2018		1,044,409	0	0	0	0	0	0	6,647	6,647	0	0	0
C1042901	ST LOUIS	MO		08/23/2021		615,603	0	0	0	0	0	0	4,000	4,000	0	0	0
C0070602	ST. JOSEPH	MO		09/09/2020		1,459,909	0	0	0	0	0	0	13,492	13,492	0	0	0
B5042102	ST. LOUIS	MO		07/20/2015		475,632	0	0	0	0	0	0	6,652	6,652	0	0	0
B6071902	ST. LOUIS	MO		10/11/2016		464,577	0	0	0	0	0	0	3,813	3,813	0	0	0
B6081904	ST. LOUIS	MO		12/01/2016		8,827,606	0	0	0	0	0	0	71,517	71,517	0	0	0
C0031205	ST. LOUIS	MO		06/19/2020		1,428,453	0	0	0	0	0	0	9,654	9,654	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C2020101	ST. LOUIS	MO		04/20/2022		0	0	0	0	0	0	0	5,399	5,399	0	0	0
C2020102	ST. LOUIS	MO		04/20/2022		0	0	0	0	0	0	0	4,222	4,222	0	0	0
C0021903	VALLEY PARK	MO		05/07/2020		2,700,740	0	0	0	0	0	0	17,482	17,482	0	0	0
B5121002	WEBSTER GROVES	MO		02/16/2016		1,753,155	0	0	0	0	0	0	16,315	16,315	0	0	0
B9050903	WILDWOOD	MO		06/28/2019		886,800	0	0	0	0	0	0	5,737	5,737	0	0	0
B0090102	BYRAM	MS		11/10/2010		586,361	0	0	0	0	0	0	7,943	7,943	0	0	0
A8050202	HATTIESBURG	MS		07/30/2008		170,334	0	0	0	0	0	0	2,508	2,508	0	0	0
C2042102	HATTIESBURG	MS		07/22/2022		0	0	0	0	0	0	0	356,260	356,260	0	0	0
C1011104	JACKSON	MS		03/22/2021		2,727,540	0	0	0	0	0	0	18,171	18,171	0	0	0
C2021105	MERIDIAN	MS		04/29/2022		0	0	0	0	0	0	0	7,198	7,198	0	0	0
B9082302	OCEAN SPRINGS	MS		10/10/2019		1,514,832	0	0	0	0	0	0	10,521	10,521	0	0	0
C0021802	PEARL	MS		04/27/2020		3,734,785	0	0	0	0	0	0	25,506	25,506	0	0	0
B8100408	RIDGELAND	MS		12/28/2018		880,622	0	0	0	0	0	0	5,642	5,642	0	0	0
C0081915	SOUTHAVEN	MS		11/24/2020		831,326	0	0	0	0	0	0	4,953	4,953	0	0	0
B9020402	VICKSBURG	MS		05/14/2019		647,084	0	0	0	0	0	0	5,834	5,834	0	0	0
C0043002	VICKSBURG	MS		07/15/2020		988,420	0	0	0	0	0	0	6,328	6,328	0	0	0
C1031201	VICKSBURG	MS		05/10/2021		2,869,756	0	0	0	0	0	0	16,815	16,815	0	0	0
B8011105	ABERDEEN	NC		05/10/2018		510,936	0	0	0	0	0	0	5,145	5,145	0	0	0
B6041104	ALBEMARLE	NC		06/29/2016		3,374,422	0	0	0	0	0	0	19,003	19,003	0	0	0
B6041104-1	ALBEMARLE	NC		02/21/2019		951,546	0	0	0	0	0	0	4,735	4,735	0	0	0
C0122804	APEX	NC		04/28/2021		3,740,513	0	0	0	0	0	0	34,400	34,400	0	0	0
C2010510	APEX	NC		04/11/2022		0	0	0	0	0	0	0	11,811	11,811	0	0	0
B1052001	ARDEN	NC		08/12/2011		2,398,809	0	0	0	0	0	0	41,891	41,891	0	0	0
B8061806	ASHEBORO	NC		10/31/2018		359,313	0	0	0	0	0	0	3,410	3,410	0	0	0
B8061808	ASHEBORO	NC		11/01/2018		693,388	0	0	0	0	0	0	6,532	6,532	0	0	0
B8061809	ASHEBORO	NC		10/31/2018		797,141	0	0	0	0	0	0	7,566	7,566	0	0	0
B9081405	ASHEBORO	NC		11/19/2019		2,310,795	0	0	0	0	0	0	22,750	22,750	0	0	0
B9081407	ASHEBORO	NC		11/19/2019		1,427,557	0	0	0	0	0	0	14,055	14,055	0	0	0
B2031302	ASHEVILLE	NC		07/19/2012		845,565	0	0	0	0	0	0	15,388	15,388	0	0	0
B3040202	ASHEVILLE	NC		06/25/2013		744,405	0	0	0	0	0	0	7,605	7,605	0	0	0
B7062901	BELMONT	NC		08/29/2017		346,446	0	0	0	0	0	0	3,851	3,851	0	0	0
A3070805	BOONE	NC		09/25/2003		189,291	0	0	0	0	0	0	25,359	25,359	0	0	0
A8031904	BOONE	NC		06/12/2008		238,790	0	0	0	0	0	0	3,848	3,848	0	0	0
B5031801	BOONE	NC		05/27/2015		1,519,433	0	0	0	0	0	0	13,884	13,884	0	0	0
B5031801-1	BOONE	NC		08/05/2022		0	0	0	0	0	0	0	323,025	323,025	0	0	0
B9103001	BURLINGTON	NC		01/08/2020		995,333	0	0	0	0	0	0	6,693	6,693	0	0	0
C1101801	BURLINGTON	NC		01/31/2022		0	0	0	0	0	0	0	7,269	7,269	0	0	0
B7100903	CANDLER	NC		12/18/2017		1,146,177	0	0	0	0	0	0	20,246	20,246	0	0	0
B3072901	CARRBORO	NC		10/24/2013		476,708	0	0	0	0	0	0	4,229	4,229	0	0	0
B8122101	CHAPEL HILL	NC		03/06/2019		985,678	0	0	0	0	0	0	4,301	4,301	0	0	0
A6102001	CHARLOTTE	NC		12/18/2006		336,544	0	0	0	0	0	0	6,866	6,866	0	0	0
B0052006	CHARLOTTE	NC		08/12/2010		924,699	0	0	0	0	0	0	6,843	6,843	0	0	0
B1120901	CHARLOTTE	NC		02/13/2012		444,170	0	0	0	0	0	0	4,867	4,867	0	0	0
B1120902	CHARLOTTE	NC		02/13/2012		907,760	0	0	0	0	0	0	9,847	9,847	0	0	0
B3051402	CHARLOTTE	NC		07/19/2013		221,411	0	0	0	0	0	0	3,609	3,609	0	0	0
B3060701	CHARLOTTE	NC		08/23/2013		295,403	0	0	0	0	0	0	9,533	9,533	0	0	0
B3080203	CHARLOTTE	NC		10/15/2013		586,902	0	0	0	0	0	0	5,263	5,263	0	0	0
B4021001	CHARLOTTE	NC		05/01/2014		913,897	0	0	0	0	0	0	8,535	8,535	0	0	0
B5101601	CHARLOTTE	NC		01/11/2016		927,894	0	0	0	0	0	0	7,852	7,852	0	0	0
B7100301	CHARLOTTE	NC		12/07/2017		1,586,050	0	0	0	0	0	0	14,416	14,416	0	0	0
B9112002	CHARLOTTE	NC		01/22/2020		3,218,652	0	0	0	0	0	0	18,732	18,732	0	0	0
C0051405	CHARLOTTE	NC		07/30/2020		836,449	0	0	0	0	0	0	11,595	11,595	0	0	0
C1080502	CHARLOTTE	NC		11/29/2021		662,500	0	0	0	0	0	0	3,957	3,957	0	0	0
B4092402	CLAYTON	NC		11/24/2014		181,131	0	0	0	0	0	0	3,647	3,647	0	0	0
B3062103	CONCORD	NC		09/11/2013		377,314	0	0	0	0	0	0	4,073	4,073	0	0	0
B6050203	CONCORD	NC		06/27/2016		1,248,760	0	0	0	0	0	0	10,173	10,173	0	0	0
C0073002	CONCORD	NC		09/22/2020		3,812,790	0	0	0	0	0	0	24,143	24,143	0	0	0
C0073002-1	CONCORD	NC		06/16/2022		0	0	0	0	0	0	0	233,819	233,819	0	0	0
B8061804	CONOVER	NC		10/31/2018		364,633	0	0	0	0	0	0	3,461	3,461	0	0	0
C1083003	CONOVER	NC		11/22/2021		965,000	0	0	0	0	0	0	6,177	6,177	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A5091601	DUNN	NC		12/09/2005		250,930	0	0	0	0	0	0	14,083	14,083	0	0	0
A4011303	DURHAM	NC		04/01/2004		172,130	0	0	0	0	0	0	17,148	17,148	0	0	0
A8072501	DURHAM	NC		09/19/2008		336,191	0	0	0	0	0	0	5,104	5,104	0	0	0
B3052401	DURHAM	NC		07/23/2013		913,130	0	0	0	0	0	0	12,337	12,337	0	0	0
B5092303	DURHAM	NC		11/20/2015		675,152	0	0	0	0	0	0	6,010	6,010	0	0	0
B7030902	DURHAM	NC		05/15/2017		1,167,804	0	0	0	0	0	0	8,558	8,558	0	0	0
B4112502	EDEN	NC		02/27/2015		1,229,116	0	0	0	0	0	0	8,625	8,625	0	0	0
A8041002	FAIRVIEW	NC		06/02/2008		596,898	0	0	0	0	0	0	9,818	9,818	0	0	0
A3062003	FAYETTEVILLE	NC		09/08/2003		373,571	0	0	0	0	0	0	5,350	5,350	0	0	0
A8022001	FAYETTEVILLE	NC		05/09/2008		156,891	0	0	0	0	0	0	5,057	5,057	0	0	0
B1081503	FAYETTEVILLE	NC		11/10/2011		389,649	0	0	0	0	0	0	17,446	17,446	0	0	0
B2101102	FAYETTEVILLE	NC		12/19/2012		1,656,597	0	0	0	0	0	0	17,487	17,487	0	0	0
B2121803	FAYETTEVILLE	NC		03/07/2013		1,191,398	0	0	0	0	0	0	12,085	12,085	0	0	0
B3021401	FAYETTEVILLE	NC		04/11/2013		1,485,878	0	0	0	0	0	0	25,441	25,441	0	0	0
B6030804	FAYETTEVILLE	NC		06/01/2016		856,004	0	0	0	0	0	0	18,380	18,380	0	0	0
C0040101	FAYETTEVILLE	NC		06/03/2020		5,135,519	0	0	0	0	0	0	33,061	33,061	0	0	0
C0092303	FAYETTEVILLE	NC		12/18/2020		3,264,885	0	0	0	0	0	0	21,727	21,727	0	0	0
A7050107	FUQUAY-VARINA	NC		07/30/2007		153,274	0	0	0	0	0	0	2,827	2,827	0	0	0
C0030602	FUQUAY-VARINA	NC		07/31/2020		2,335,911	0	0	0	0	0	0	15,700	15,700	0	0	0
A7092112	GARNER	NC		12/12/2007		137,201	0	0	0	0	0	0	2,408	2,408	0	0	0
B9061704	GARNER	NC		09/06/2019		237,673	0	0	0	0	0	0	1,535	1,535	0	0	0
B5091002	GASTONIA	NC		11/25/2015		800,187	0	0	0	0	0	0	6,859	6,859	0	0	0
B8052304	GASTONIA	NC		08/16/2018		1,386,489	0	0	0	0	0	0	8,475	8,475	0	0	0
C0031303	GASTONIA	NC		05/22/2020		825,586	0	0	0	0	0	0	7,826	7,826	0	0	0
B8020805	GOLDSBORO	NC		03/29/2018		8,355,474	0	0	0	0	0	0	139,728	139,728	0	0	0
B6081603	GRAHAM	NC		10/12/2016		834,448	0	0	0	0	0	0	6,938	6,938	0	0	0
B0032901	GREENSBORO	NC		07/22/2010		901,406	0	0	0	0	0	0	16,938	16,938	0	0	0
B0072605	GREENSBORO	NC		10/27/2010		1,462,252	0	0	0	0	0	0	19,965	19,965	0	0	0
B3012902	GREENSBORO	NC		04/08/2013		177,357	0	0	0	0	0	0	6,133	6,133	0	0	0
B4073001	GREENSBORO	NC		10/22/2014		1,684,427	0	0	0	0	0	0	22,995	22,995	0	0	0
B4111403	GREENSBORO	NC		01/28/2015		404,933	0	0	0	0	0	0	3,665	3,665	0	0	0
B5030602	GREENSBORO	NC		05/27/2015		545,531	0	0	0	0	0	0	4,925	4,925	0	0	0
B8061813	GREENSBORO	NC		10/31/2018		549,616	0	0	0	0	0	0	5,216	5,216	0	0	0
B9081404	GREENSBORO	NC		11/19/2019		757,420	0	0	0	0	0	0	7,458	7,458	0	0	0
C1042904	GREENSBORO	NC		08/27/2021		406,970	0	0	0	0	0	0	2,644	2,644	0	0	0
C1100404	GREENSBORO	NC		12/21/2021		1,800,000	0	0	0	0	0	0	7,229	7,229	0	0	0
B7091202	GREENVILLE	NC		11/30/2017		2,975,237	0	0	0	0	0	0	45,723	45,723	0	0	0
C2022601	HENDERSON	NC		05/12/2022		0	0	0	0	0	0	0	12,450	12,450	0	0	0
B5013001	HICKORY	NC		04/17/2015		728,617	0	0	0	0	0	0	6,783	6,783	0	0	0
B9090402	HICKORY	NC		11/21/2019		2,670,251	0	0	0	0	0	0	26,289	26,289	0	0	0
A8071007	HIGH POINT	NC		09/30/2008		179,797	0	0	0	0	0	0	5,154	5,154	0	0	0
B8061802	HIGH POINT	NC		10/31/2018		601,517	0	0	0	0	0	0	5,709	5,709	0	0	0
B8061811	HIGH POINT	NC		10/31/2018		487,063	0	0	0	0	0	0	4,623	4,623	0	0	0
B8061812	HIGH POINT	NC		10/31/2018		558,930	0	0	0	0	0	0	5,305	5,305	0	0	0
B4012402	HOLLY SPRINGS	NC		06/02/2014		1,048,153	0	0	0	0	0	0	13,957	13,957	0	0	0
B6080402	HUNTERSVILLE	NC		10/21/2016		2,497,658	0	0	0	0	0	0	20,111	20,111	0	0	0
B9041703	HUNTERSVILLE	NC		06/26/2019		638,056	0	0	0	0	0	0	3,066	3,066	0	0	0
B2121804	JACKSONVILLE	NC		04/30/2013		323,709	0	0	0	0	0	0	10,710	10,710	0	0	0
B5020508	JAMESTOWN	NC		09/01/2015		335,673	0	0	0	0	0	0	2,771	2,771	0	0	0
C1061402	JAMESTOWN	NC		07/16/2021		692,143	0	0	0	0	0	0	4,151	4,151	0	0	0
A7100202	KANNAPOLIS	NC		12/14/2007		335,002	0	0	0	0	0	0	3,577	3,577	0	0	0
B6030807	KINSTON	NC		06/01/2016		386,595	0	0	0	0	0	0	8,300	8,300	0	0	0
A4011304	KNIGHTDALE	NC		04/01/2004		116,322	0	0	0	0	0	0	11,603	11,603	0	0	0
C0060201	LUMBERTON	NC		10/15/2020		5,792,460	0	0	0	0	0	0	42,370	42,370	0	0	0
C0060202	LUMBERTON	NC		10/15/2020		4,962,216	0	0	0	0	0	0	36,297	36,297	0	0	0
C0060203	LUMBERTON	NC		10/15/2020		4,637,611	0	0	0	0	0	0	33,922	33,922	0	0	0
B3122010	MAIDEN	NC		03/04/2014		344,469	0	0	0	0	0	0	10,034	10,034	0	0	0
B2050204	MATTHEWS	NC		07/31/2012		1,935,670	0	0	0	0	0	0	21,021	21,021	0	0	0
B2050204-1	MATTHEWS	NC		11/30/2018		817,642	0	0	0	0	0	0	7,792	7,792	0	0	0
B3040503	MATTHEWS	NC		06/03/2013		896,259	0	0	0	0	0	0	9,160	9,160	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B8020209	MATTHEWS	NC		03/29/2018		6,291,870	0	0	0	0	0	0	61,747	61,747	0	0	0
B7051502	MAXTON	NC		08/11/2017		461,810	0	0	0	0	0	0	5,134	5,134	0	0	0
C1081104	MEBANE	NC		12/07/2021		10,550,000	0	0	0	0	0	0	51,271	51,271	0	0	0
B9092403	MINT HILL	NC		11/20/2019		2,503,837	0	0	0	0	0	0	16,653	16,653	0	0	0
B5121403	MONROE	NC		02/25/2016		539,136	0	0	0	0	0	0	4,591	4,591	0	0	0
B9050306	MOORESVILLE	NC		06/28/2019		1,282,716	0	0	0	0	0	0	8,366	8,366	0	0	0
B8090501	MORGANTON	NC		10/31/2018		1,262,449	0	0	0	0	0	0	7,738	7,738	0	0	0
C1080503	MORGANTON	NC		10/19/2021		948,152	0	0	0	0	0	0	5,695	5,695	0	0	0
B7072602	NAGS HEAD	NC		10/17/2017		447,571	0	0	0	0	0	0	7,568	7,568	0	0	0
B6042203	PEMBROKE	NC		10/04/2016		1,443,168	0	0	0	0	0	0	17,408	17,408	0	0	0
B9012402	PINK HILL	NC		03/20/2019		411,222	0	0	0	0	0	0	6,005	6,005	0	0	0
A7060805	RALEIGH	NC		07/23/2007		301,003	0	0	0	0	0	0	5,299	5,299	0	0	0
A8121002	RALEIGH	NC		02/20/2009		280,530	0	0	0	0	0	0	4,286	4,286	0	0	0
B2052303	RALEIGH	NC		09/21/2012		381,616	0	0	0	0	0	0	14,669	14,669	0	0	0
B2052304	RALEIGH	NC		09/21/2012		275,642	0	0	0	0	0	0	9,944	9,944	0	0	0
B4120802	RALEIGH	NC		03/16/2015		299,207	0	0	0	0	0	0	2,837	2,837	0	0	0
B7071901	RALEIGH	NC		10/27/2017		6,327,896	0	0	0	0	0	0	42,520	42,520	0	0	0
B8011701	RALEIGH	NC		03/29/2018		1,369,996	0	0	0	0	0	0	14,460	14,460	0	0	0
B9062405	RALEIGH	NC		08/29/2019		791,914	0	0	0	0	0	0	4,967	4,967	0	0	0
C2051301	RALEIGH	NC		08/19/2022		0	0	0	0	0	0	0	5,990,000	5,990,000	0	0	0
B9081406	RAMSEUR	NC		11/19/2019		1,666,343	0	0	0	0	0	0	16,405	16,405	0	0	0
B6062401	RANDLEMAN	NC		08/25/2016		405,064	0	0	0	0	0	0	8,514	8,514	0	0	0
B8061801	RANDLEMAN	NC		10/31/2018		798,468	0	0	0	0	0	0	7,579	7,579	0	0	0
C2050602	REIDSVILLE	NC		08/09/2022		0	0	0	0	0	0	0	1,286,250	1,286,250	0	0	0
C0100702	RURAL HALL	NC		12/22/2020		3,277,981	0	0	0	0	0	0	22,174	22,174	0	0	0
B2111605	RUTHERFORDTON	NC		01/25/2013		354,629	0	0	0	0	0	0	6,121	6,121	0	0	0
B9052204	SANFORD	NC		12/13/2019		572,524	0	0	0	0	0	0	3,493	3,493	0	0	0
B7021702	SEVEN LAKES	NC		05/01/2017		886,474	0	0	0	0	0	0	6,683	6,683	0	0	0
B3122012	SHELBY	NC		03/04/2014		296,619	0	0	0	0	0	0	8,676	8,676	0	0	0
B8061803	SILER CITY	NC		11/01/2018		416,462	0	0	0	0	0	0	3,924	3,924	0	0	0
A7010501	SOUTHERN PINES	NC		04/11/2007		195,057	0	0	0	0	0	0	3,292	3,292	0	0	0
A6071001	SPRING LAKE	NC		11/17/2006		989,587	0	0	0	0	0	0	42,751	42,751	0	0	0
B8061805	THOMASVILLE	NC		11/01/2018		586,710	0	0	0	0	0	0	5,527	5,527	0	0	0
B8061810	TRINITY	NC		10/31/2018		586,871	0	0	0	0	0	0	5,571	5,571	0	0	0
A4011306	WAKE FOREST	NC		04/01/2004		98,329	0	0	0	0	0	0	9,781	9,781	0	0	0
C2032102	WESLEY CHAPEL	NC		06/13/2022		0	0	0	0	0	0	0	6,990,112	6,990,112	0	0	0
B8050202	WILKESBORO	NC		08/24/2018		1,095,217	0	0	0	0	0	0	4,749	4,749	0	0	0
B3010202	WILMINGTON	NC		03/28/2013		495,695	0	0	0	0	0	0	5,289	5,289	0	0	0
B8092103	WILMINGTON	NC		11/30/2018		3,803,030	0	0	0	0	0	0	34,789	34,789	0	0	0
B9060601	WILSON	NC		07/31/2019		1,074,411	0	0	0	0	0	0	5,056	5,056	0	0	0
B2110901	WINSTON-SALEM	NC		02/15/2013		454,317	0	0	0	0	0	0	4,780	4,780	0	0	0
B7012601	WINSTON-SALEM	NC		04/06/2017		3,255,981	0	0	0	0	0	0	34,901	34,901	0	0	0
B9022802	WINSTON-SALEM	NC		05/03/2019		843,300	0	0	0	0	0	0	8,824	8,824	0	0	0
B7101001	BELLEVUE	NE		12/15/2017		319,549	0	0	0	0	0	0	2,340	2,340	0	0	0
A9020601	OMAHA	NE		04/02/2009		244,934	0	0	0	0	0	0	7,098	7,098	0	0	0
B2012902	OMAHA	NE		03/30/2012		1,437,829	0	0	0	0	0	0	29,412	29,412	0	0	0
B2031308	OMAHA	NE		05/22/2012		632,788	0	0	0	0	0	0	12,549	12,549	0	0	0
B2082701	OMAHA	NE		10/30/2012		393,616	0	0	0	0	0	0	6,998	6,998	0	0	0
B3062402	OMAHA	NE		09/05/2013		313,722	0	0	0	0	0	0	5,018	5,018	0	0	0
B3071901	OMAHA	NE		09/30/2013		1,396,784	0	0	0	0	0	0	13,059	13,059	0	0	0
B3072304	OMAHA	NE		10/11/2013		224,773	0	0	0	0	0	0	9,863	9,863	0	0	0
B3072305	OMAHA	NE		10/11/2013		218,405	0	0	0	0	0	0	9,585	9,585	0	0	0
B3072306	OMAHA	NE		10/11/2013		277,484	0	0	0	0	0	0	12,176	12,176	0	0	0
A7061203	PAPILLION	NE		01/16/2008		95,675	0	0	0	0	0	0	5,181	5,181	0	0	0
B1041401	DOVER	NH		06/03/2011		723,870	0	0	0	0	0	0	8,954	8,954	0	0	0
A7040302	NASHUA	NH		06/27/2007		40,019	0	0	0	0	0	0	1,634	1,634	0	0	0
B8061503	BELLEVILLE	NJ		08/27/2018		768,855	0	0	0	0	0	0	6,457	6,457	0	0	0
C1062802	CARLSTADT	NJ		09/03/2021		2,830,264	0	0	0	0	0	0	24,624	24,624	0	0	0
A4013002	CLIFTON	NJ		04/20/2004		278,618	0	0	0	0	0	0	27,983	27,983	0	0	0
A4011402	HILLSIDE	NJ		03/23/2004		202,208	0	0	0	0	0	0	21,111	21,111	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3021903	HILLSIDE	NJ		05/15/2013		493,741	0	0	0	0	0	0	16,819	16,819	0	0	0
B1112501	HOBOKEN	NJ		12/29/2011		1,012,229	0	0	0	0	0	0	12,910	12,910	0	0	0
C0033101	JERSEY CITY	NJ		06/22/2020		1,064,341	0	0	0	0	0	0	6,632	6,632	0	0	0
B5020506	KEARNY	NJ		05/12/2015		320,657	0	0	0	0	0	0	3,906	3,906	0	0	0
B5111711	LAKEWOOD	NJ		01/06/2016		808,704	0	0	0	0	0	0	10,038	10,038	0	0	0
B5022501	LAWRENCEVILLE TOWNSHIP	NJ		08/03/2015		1,456,802	0	0	0	0	0	0	13,815	13,815	0	0	0
C1040801	MAYS LANDING	NJ		08/05/2021		7,262,079	0	0	0	0	0	0	85,124	85,124	0	0	0
A7102903	MORRISTOWN	NJ		01/14/2008		56,753	0	0	0	0	0	0	9,385	9,385	0	0	0
A7041004	NEW BRUNSWICK	NJ		07/02/2007		539,861	0	0	0	0	0	0	10,301	10,301	0	0	0
A3012801	NEWARK	NJ		04/24/2003		92,673	0	0	0	0	0	0	16,298	16,298	0	0	0
A8082702	NEWARK	NJ		11/14/2008		830,247	0	0	0	0	0	0	12,650	12,650	0	0	0
C1011204	PARSIPPANY	NJ		03/24/2021		1,637,488	0	0	0	0	0	0	10,554	10,554	0	0	0
B3021904	POINT PLEASANT BEACH	NJ		05/22/2013		604,069	0	0	0	0	0	0	10,319	10,319	0	0	0
B4070203	SWEDESBORO	NJ		09/18/2014		360,061	0	0	0	0	0	0	3,269	3,269	0	0	0
B5111601	VINELAND	NJ		02/26/2016		214,963	0	0	0	0	0	0	1,902	1,902	0	0	0
B8101201	VOORHEES TOWNSHIP	NJ		12/10/2018		740,516	0	0	0	0	0	0	7,005	7,005	0	0	0
C0091101	WARREN	NJ		11/02/2020		5,046,848	0	0	0	0	0	0	33,758	33,758	0	0	0
B5031201	WESTAMPTON	NJ		05/29/2015		3,275,022	0	0	0	0	0	0	29,804	29,804	0	0	0
B9082604	ALAMOGORDO	NM		10/11/2019		2,105,526	0	0	0	0	0	0	14,397	14,397	0	0	0
A7091704	ALBUQUERQUE	NM		12/14/2007		151,462	0	0	0	0	0	0	2,658	2,658	0	0	0
A7120403	ALBUQUERQUE	NM		02/25/2008		271,603	0	0	0	0	0	0	4,450	4,450	0	0	0
A7120409	ALBUQUERQUE	NM		02/25/2008		309,517	0	0	0	0	0	0	5,071	5,071	0	0	0
A8090901	ALBUQUERQUE	NM		12/18/2008		1,228,474	0	0	0	0	0	0	9,270	9,270	0	0	0
B0050701	ALBUQUERQUE	NM		07/15/2010		175,546	0	0	0	0	0	0	2,415	2,415	0	0	0
B2022701	ALBUQUERQUE	NM		04/30/2012		1,605,731	0	0	0	0	0	0	29,940	29,940	0	0	0
B3030401	ALBUQUERQUE	NM		10/11/2013		1,129,296	0	0	0	0	0	0	11,462	11,462	0	0	0
B3050906	ALBUQUERQUE	NM		07/24/2013		1,034,593	0	0	0	0	0	0	17,224	17,224	0	0	0
B5010603	ALBUQUERQUE	NM		04/02/2015		611,170	0	0	0	0	0	0	5,620	5,620	0	0	0
B6051201	ALBUQUERQUE	NM		08/01/2016		3,086,247	0	0	0	0	0	0	24,959	24,959	0	0	0
B6060801	ALBUQUERQUE	NM		08/23/2016		3,732,496	0	0	0	0	0	0	31,825	31,825	0	0	0
B8051009	ALBUQUERQUE	NM		07/10/2018		423,544	0	0	0	0	0	0	2,759	2,759	0	0	0
C0101903	ALBUQUERQUE	NM		12/18/2020		1,825,818	0	0	0	0	0	0	12,351	12,351	0	0	0
C0120805	ALBUQUERQUE	NM		02/16/2021		2,587,993	0	0	0	0	0	0	17,046	17,046	0	0	0
C1031801	ALBUQUERQUE	NM		06/21/2021		509,955	0	0	0	0	0	0	3,130	3,130	0	0	0
C1091004	ALBUQUERQUE	NM		11/24/2021		875,000	0	0	0	0	0	0	5,411	5,411	0	0	0
C1110301	ALBUQUERQUE	NM		01/31/2022		0	0	0	0	0	0	0	7,797	7,797	0	0	0
C2031502	ALBUQUERQUE	NM		05/13/2022		0	0	0	0	0	0	0	10,132	10,132	0	0	0
A6100903	HOBBS	NM		12/15/2006		114,538	0	0	0	0	0	0	5,199	5,199	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		1,760,229	0	0	0	0	0	0	18,211	18,211	0	0	0
B2113001	LAS CRUCES	NM		01/30/2013		642,047	0	0	0	0	0	0	6,657	6,657	0	0	0
B7082502	LAS CRUCES	NM		10/20/2017		782,747	0	0	0	0	0	0	5,636	5,636	0	0	0
C0013002	LAS CRUCES	NM		03/24/2020		1,394,396	0	0	0	0	0	0	19,804	19,804	0	0	0
C1050603	LAS CRUCES	NM		06/30/2021		294,143	0	0	0	0	0	0	1,774	1,774	0	0	0
C1100101	LAS CRUCES	NM		12/09/2021		7,500,000	0	0	0	0	0	0	32,828	32,828	0	0	0
C1102602	LAS CRUCES	NM		12/29/2021		2,500,000	0	0	0	0	0	0	10,214	10,214	0	0	0
C2010702	LAS CRUCES	NM		03/31/2022		0	0	0	0	0	0	0	5,945	5,945	0	0	0
B4060901	RIO RANCHO	NM		07/23/2014		656,322	0	0	0	0	0	0	6,114	6,114	0	0	0
B9050201	RIO RANCHO	NM		06/28/2019		965,822	0	0	0	0	0	0	6,248	6,248	0	0	0
B4121103	ROSWELL	NM		01/23/2015		416,139	0	0	0	0	0	0	5,672	5,672	0	0	0
B9082605	RUIDOSO	NM		10/11/2019		590,395	0	0	0	0	0	0	4,038	4,038	0	0	0
A6033001	SANTA FE	NM		12/31/2006		94,399	0	0	0	0	0	0	4,751	4,751	0	0	0
A7091701	SANTA FE	NM		12/17/2007		133,575	0	0	0	0	0	0	4,864	4,864	0	0	0
B2062203	SANTA FE	NM		09/28/2012		1,468,112	0	0	0	0	0	0	16,194	16,194	0	0	0
B2062204	SANTA FE	NM		09/28/2012		489,334	0	0	0	0	0	0	5,399	5,399	0	0	0
B2103110	SANTA FE	NM		03/07/2013		716,570	0	0	0	0	0	0	12,047	12,047	0	0	0
B3030104	SANTA FE	NM		06/14/2013		2,552,260	0	0	0	0	0	0	26,075	26,075	0	0	0
B3090303	SANTA FE	NM		11/08/2013		516,208	0	0	0	0	0	0	7,179	7,179	0	0	0
B6082505	SANTA FE	NM		11/15/2016		1,222,897	0	0	0	0	0	0	5,296	5,296	0	0	0
B6091901	SANTA FE	NM		11/15/2016		1,160,312	0	0	0	0	0	0	4,869	4,869	0	0	0
B8100409	SANTA FE	NM		01/11/2019		244,086	0	0	0	0	0	0	1,554	1,554	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C0120702	SANTA FE	NM		03/12/2021		688,378	0	0	0	0	0	0	4,512	4,512	0	0	0
A7120702	SANTA TERESA	NM		02/21/2008		322,479	0	0	0	0	0	0	5,704	5,704	0	0	0
C0021908	ENTERPRISE	NV		04/22/2020		5,975,094	0	0	0	0	0	0	49,180	49,180	0	0	0
B4030403	GARDNERVILLE	NV		04/30/2014		1,481,745	0	0	0	0	0	0	22,569	22,569	0	0	0
B1081001	HENDERSON	NV		10/06/2011		233,979	0	0	0	0	0	0	10,600	10,600	0	0	0
B4020504	HENDERSON	NV		03/31/2014		391,939	0	0	0	0	0	0	11,327	11,327	0	0	0
B4030303	HENDERSON	NV		05/30/2014		1,242,351	0	0	0	0	0	0	11,736	11,736	0	0	0
B4050105	HENDERSON	NV		07/11/2014		181,764	0	0	0	0	0	0	2,646	2,646	0	0	0
B6110302	HENDERSON	NV		02/10/2017		1,878,457	0	0	0	0	0	0	15,876	15,876	0	0	0
B7030803	HENDERSON	NV		06/08/2017		728,934	0	0	0	0	0	0	5,234	5,234	0	0	0
B7030805	HENDERSON	NV		06/08/2017		628,932	0	0	0	0	0	0	4,518	4,518	0	0	0
B8022601	HENDERSON	NV		04/30/2018		437,513	0	0	0	0	0	0	2,947	2,947	0	0	0
B9032802	HENDERSON	NV		06/18/2019		4,221,710	0	0	0	0	0	0	63,820	63,820	0	0	0
B9040403	HENDERSON	NV		07/02/2019		792,692	0	0	0	0	0	0	5,261	5,261	0	0	0
B9040501	HENDERSON	NV		06/07/2019		828,266	0	0	0	0	0	0	5,358	5,358	0	0	0
C0121804	HENDERSON	NV		05/28/2021		2,020,486	0	0	0	0	0	0	13,103	13,103	0	0	0
C1120701	HENDERSON	NV		02/07/2022		0	0	0	0	0	0	0	15,812	15,812	0	0	0
B1050901	INCLINE VILLAGE	NV		07/28/2011		524,755	0	0	0	0	0	0	10,052	10,052	0	0	0
A3050101	LAS VEGAS	NV		07/08/2003		301,815	0	0	0	0	0	0	19,812	19,812	0	0	0
A4090106	LAS VEGAS	NV		01/26/2005		704,910	0	0	0	0	0	0	17,382	17,382	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		645,654	0	0	0	0	0	0	13,095	13,095	0	0	0
A7032804	LAS VEGAS	NV		05/17/2007		330,469	0	0	0	0	0	0	5,702	5,702	0	0	0
A7071901	LAS VEGAS	NV		08/15/2007		378,538	0	0	0	0	0	0	6,864	6,864	0	0	0
A7091101	LAS VEGAS	NV		11/29/2007		1,372,774	0	0	0	0	0	0	10,336	10,336	0	0	0
A8020812	LAS VEGAS	NV		04/28/2008		1,294,014	0	0	0	0	0	0	21,390	21,390	0	0	0
A8040901	LAS VEGAS	NV		07/31/2008		578,887	0	0	0	0	0	0	9,088	9,088	0	0	0
A9040702	LAS VEGAS	NV		06/09/2009		305,033	0	0	0	0	0	0	4,601	4,601	0	0	0
B0080609	LAS VEGAS	NV		10/06/2010		502,018	0	0	0	0	0	0	6,827	6,827	0	0	0
B0080611	LAS VEGAS	NV		10/28/2010		454,485	0	0	0	0	0	0	26,271	26,271	0	0	0
B1022401	LAS VEGAS	NV		04/28/2011		633,534	0	0	0	0	0	0	8,485	8,485	0	0	0
B1033001	LAS VEGAS	NV		06/14/2011		568,605	0	0	0	0	0	0	12,486	12,486	0	0	0
B1033102	LAS VEGAS	NV		05/25/2011		640,585	0	0	0	0	0	0	33,520	33,520	0	0	0
B1033106	LAS VEGAS	NV		07/27/2011		546,367	0	0	0	0	0	0	6,768	6,768	0	0	0
B3071502	LAS VEGAS	NV		10/08/2013		526,930	0	0	0	0	0	0	8,165	8,165	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		444,341	0	0	0	0	0	0	4,331	4,331	0	0	0
B4030304	LAS VEGAS	NV		05/30/2014		1,138,803	0	0	0	0	0	0	10,759	10,759	0	0	0
B4030305	LAS VEGAS	NV		05/30/2014		1,760,033	0	0	0	0	0	0	16,625	16,625	0	0	0
B4050104	LAS VEGAS	NV		07/25/2014		209,849	0	0	0	0	0	0	3,055	3,055	0	0	0
B4061201	LAS VEGAS	NV		09/05/2014		540,091	0	0	0	0	0	0	4,903	4,903	0	0	0
B4061202	LAS VEGAS	NV		09/05/2014		930,132	0	0	0	0	0	0	8,445	8,445	0	0	0
B4092801	LAS VEGAS	NV		01/07/2015		593,848	0	0	0	0	0	0	14,286	14,286	0	0	0
B4100903	LAS VEGAS	NV		01/20/2015		612,370	0	0	0	0	0	0	9,364	9,364	0	0	0
B4122903	LAS VEGAS	NV		03/12/2015		259,477	0	0	0	0	0	0	2,344	2,344	0	0	0
B5020905	LAS VEGAS	NV		04/01/2015		558,702	0	0	0	0	0	0	5,195	5,195	0	0	0
B5070102	LAS VEGAS	NV		08/31/2015		402,836	0	0	0	0	0	0	3,480	3,480	0	0	0
B5080503	LAS VEGAS	NV		10/09/2015		858,419	0	0	0	0	0	0	7,312	7,312	0	0	0
B5090401	LAS VEGAS	NV		11/05/2015		624,943	0	0	0	0	0	0	5,635	5,635	0	0	0
B5101501	LAS VEGAS	NV		12/18/2015		2,467,459	0	0	0	0	0	0	24,129	24,129	0	0	0
B6012802	LAS VEGAS	NV		04/04/2016		1,713,699	0	0	0	0	0	0	16,000	16,000	0	0	0
B6021003	LAS VEGAS	NV		04/07/2016		1,378,313	0	0	0	0	0	0	11,438	11,438	0	0	0
B6022402	LAS VEGAS	NV		06/09/2016		1,024,787	0	0	0	0	0	0	8,745	8,745	0	0	0
B6030701	LAS VEGAS	NV		06/09/2016		5,179,894	0	0	0	0	0	0	41,874	41,874	0	0	0
B6032401	LAS VEGAS	NV		05/12/2016		971,310	0	0	0	0	0	0	7,912	7,912	0	0	0
B6040502	LAS VEGAS	NV		06/22/2016		2,399,126	0	0	0	0	0	0	20,175	20,175	0	0	0
B6072804	LAS VEGAS	NV		09/27/2016		1,010,212	0	0	0	0	0	0	8,136	8,136	0	0	0
B6081903	LAS VEGAS	NV		10/27/2016		266,691	0	0	0	0	0	0	3,163	3,163	0	0	0
B6092002	LAS VEGAS	NV		11/30/2016		172,433	0	0	0	0	0	0	1,387	1,387	0	0	0
B6111007	LAS VEGAS	NV		03/06/2017		3,662,524	0	0	0	0	0	0	28,734	28,734	0	0	0
B6112801	LAS VEGAS	NV		02/01/2017		1,350,550	0	0	0	0	0	0	10,517	10,517	0	0	0
B7012304	LAS VEGAS	NV		03/28/2017		867,554	0	0	0	0	0	0	7,189	7,189	0	0	0

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B7041702	LAS VEGAS	NV		06/09/2017		2,239,538	0	0	0	0	0	0	17,425	17,425	0	0	0
B7051509	LAS VEGAS	NV		08/17/2017		2,028,357	0	0	0	0	0	0	16,094	16,094	0	0	0
B7102702	LAS VEGAS	NV		12/21/2017		695,361	0	0	0	0	0	0	4,896	4,896	0	0	0
B8010208	LAS VEGAS	NV		03/07/2018		1,125,579	0	0	0	0	0	0	8,015	8,015	0	0	0
B8030203	LAS VEGAS	NV		05/15/2018		761,551	0	0	0	0	0	0	5,096	5,096	0	0	0
B8031501	LAS VEGAS	NV		05/23/2018		510,936	0	0	0	0	0	0	5,145	5,145	0	0	0
B8040502	LAS VEGAS	NV		06/12/2018		554,360	0	0	0	0	0	0	3,688	3,688	0	0	0
B8040503	LAS VEGAS	NV		06/12/2018		525,661	0	0	0	0	0	0	3,445	3,445	0	0	0
B8042301	LAS VEGAS	NV		07/17/2018		488,578	0	0	0	0	0	0	3,085	3,085	0	0	0
B8052302	LAS VEGAS	NV		07/30/2018		854,498	0	0	0	0	0	0	8,111	8,111	0	0	0
B8083103	LAS VEGAS	NV		11/14/2018		713,234	0	0	0	0	0	0	4,526	4,526	0	0	0
B8091802	LAS VEGAS	NV		11/28/2018		563,320	0	0	0	0	0	0	3,687	3,687	0	0	0
B8103002	LAS VEGAS	NV		01/30/2019		516,885	0	0	0	0	0	0	3,241	3,241	0	0	0
B8111201	LAS VEGAS	NV		01/29/2019		460,077	0	0	0	0	0	0	2,704	2,704	0	0	0
B9022803	LAS VEGAS	NV		05/31/2019		885,558	0	0	0	0	0	0	5,674	5,674	0	0	0
B9030404	LAS VEGAS	NV		05/17/2019		401,455	0	0	0	0	0	0	2,572	2,572	0	0	0
B9052201	LAS VEGAS	NV		10/02/2019		368,850	0	0	0	0	0	0	5,288	5,288	0	0	0
B9060403	LAS VEGAS	NV		07/30/2019		411,616	0	0	0	0	0	0	2,731	2,731	0	0	0
B9071502	LAS VEGAS	NV		09/30/2019		7,012,175	0	0	0	0	0	0	31,344	31,344	0	0	0
B9091212	LAS VEGAS	NV		12/11/2019		866,701	0	0	0	0	0	0	5,955	5,955	0	0	0
B9092004	LAS VEGAS	NV		12/05/2019		1,512,222	0	0	0	0	0	0	9,750	9,750	0	0	0
B9111201	LAS VEGAS	NV		01/22/2020		1,182,159	0	0	0	0	0	0	5,478	5,478	0	0	0
C0033001	LAS VEGAS	NV		05/21/2020		832,536	0	0	0	0	0	0	5,134	5,134	0	0	0
C0050402	LAS VEGAS	NV		07/06/2020		3,733,871	0	0	0	0	0	0	23,518	23,518	0	0	0
C0090903	LAS VEGAS	NV		11/19/2020		1,207,813	0	0	0	0	0	0	7,949	7,949	0	0	0
C0121004	LAS VEGAS	NV		02/26/2021		5,020,137	0	0	0	0	0	0	34,729	34,729	0	0	0
C1012802	LAS VEGAS	NV		03/31/2021		2,708,288	0	0	0	0	0	0	17,747	17,747	0	0	0
C1021701	LAS VEGAS	NV		04/09/2021		1,522,005	0	0	0	0	0	0	9,921	9,921	0	0	0
C1051203	LAS VEGAS	NV		07/15/2021		616,116	0	0	0	0	0	0	3,955	3,955	0	0	0
C1071602	LAS VEGAS	NV		08/25/2021		1,018,780	0	0	0	0	0	0	6,397	6,397	0	0	0
C1072801	LAS VEGAS	NV		11/30/2021		2,000,000	0	0	0	0	0	0	12,366	12,366	0	0	0
C1081807	LAS VEGAS	NV		11/10/2021		500,000	0	0	0	0	0	0	3,200	3,200	0	0	0
C1092908	LAS VEGAS	NV		11/23/2021		1,435,000	0	0	0	0	0	0	9,181	9,181	0	0	0
C1102701	LAS VEGAS	NV		12/21/2021		7,500,000	0	0	0	0	0	0	31,722	31,722	0	0	0
C1111802	LAS VEGAS	NV		02/22/2022		0	0	0	0	0	0	0	7,224	7,224	0	0	0
C1120702	LAS VEGAS	NV		03/03/2022		0	0	0	0	0	0	0	12,473	12,473	0	0	0
C1122901	LAS VEGAS	NV		03/14/2022		0	0	0	0	0	0	0	3,407	3,407	0	0	0
C2011002	LAS VEGAS	NV		05/31/2022		0	0	0	0	0	0	0	3,656	3,656	0	0	0
C2022501	LAS VEGAS	NV		04/15/2022		0	0	0	0	0	0	0	6,609	6,609	0	0	0
C2040802	LAS VEGAS	NV		05/18/2022		0	0	0	0	0	0	0	8,504	8,504	0	0	0
W9103001	LAS VEGAS	NV		01/27/2020		4,900,000	0	0	0	0	0	0	16,090	16,090	0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		1,022,296	0	0	0	0	0	0	17,974	17,974	0	0	0
B5010901	NORTH LAS VEGAS	NV		03/30/2015		425,972	0	0	0	0	0	0	4,092	4,092	0	0	0
B5012807	NORTH LAS VEGAS	NV		03/30/2015		700,991	0	0	0	0	0	0	6,648	6,648	0	0	0
B5050701	NORTH LAS VEGAS	NV		07/31/2015		1,158,156	0	0	0	0	0	0	15,249	15,249	0	0	0
B7011202	NORTH LAS VEGAS	NV		03/17/2017		796,868	0	0	0	0	0	0	6,252	6,252	0	0	0
B7030602	NORTH LAS VEGAS	NV		05/12/2017		2,030,539	0	0	0	0	0	0	16,854	16,854	0	0	0
B8040202	NORTH LAS VEGAS	NV		05/24/2018		1,395,706	0	0	0	0	0	0	9,340	9,340	0	0	0
B8092008	NORTH LAS VEGAS	NV		11/29/2018		429,393	0	0	0	0	0	0	2,853	2,853	0	0	0
B9072601	NORTH LAS VEGAS	NV		10/31/2019		1,641,295	0	0	0	0	0	0	15,109	15,109	0	0	0
A3070704	RENO	NV		12/31/2006		297,317	0	0	0	0	0	0	5,152	5,152	0	0	0
A9040904	RENO	NV		06/30/2009		905,030	0	0	0	0	0	0	13,758	13,758	0	0	0
A9040905	RENO	NV		06/30/2009		855,782	0	0	0	0	0	0	12,908	12,908	0	0	0
B6031401	RENO	NV		05/02/2016		844,834	0	0	0	0	0	0	7,244	7,244	0	0	0
B6122202	RENO	NV		02/23/2017		1,589,992	0	0	0	0	0	0	7,960	7,960	0	0	0
B8020207	RENO	NV		04/06/2018		463,322	0	0	0	0	0	0	3,136	3,136	0	0	0
B9082906	RENO	NV		11/06/2019		541,896	0	0	0	0	0	0	2,683	2,683	0	0	0
C0051101	RENO	NV		06/30/2020		4,941,442	0	0	0	0	0	0	32,858	32,858	0	0	0
C0070202	RENO	NV		09/14/2020		3,845,911	0	0	0	0	0	0	25,577	25,577	0	0	0
C0070203	RENO	NV		09/14/2020		4,040,153	0	0	0	0	0	0	26,868	26,868	0	0	0

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C0070204	RENO	NV		09/14/2020		2,330,858	0	0	0	0	0	0	15,501	15,501	0	0	0
C0090303	RENO	NV		11/18/2020		786,365	0	0	0	0	0	0	6,740	6,740	0	0	0
C1021901	RENO	NV		05/05/2021		2,508,511	0	0	0	0	0	0	16,268	16,268	0	0	0
C1021904	RENO	NV		05/27/2021		3,077,356	0	0	0	0	0	0	19,956	19,956	0	0	0
C1092906	RENO	NV		12/09/2021		1,820,000	0	0	0	0	0	0	10,244	10,244	0	0	0
C1111003	RENO	NV		01/28/2022		0	0	0	0	0	0	0	11,121	11,121	0	0	0
C2011003	RENO	NV		03/31/2022		0	0	0	0	0	0	0	6,611	6,611	0	0	0
A2092704	SPARKS	NV		12/19/2002		300,723	0	0	0	0	0	0	5,211	5,211	0	0	0
A7111504	SPARKS	NV		02/01/2008		490,332	0	0	0	0	0	0	8,438	8,438	0	0	0
B8073002	SPARKS	NV		10/04/2018		558,182	0	0	0	0	0	0	3,620	3,620	0	0	0
C1022603	SPARKS	NV		05/06/2021		966,036	0	0	0	0	0	0	4,984	4,984	0	0	0
C2031404	SPARKS	NV		05/25/2022		0	0	0	0	0	0	0	5,271	5,271	0	0	0
C2012005	ALBANY	NY		05/11/2022		0	0	0	0	0	0	0	5,342	5,342	0	0	0
A4072702	BATAVIA	NY		12/31/2006		231,775	0	0	0	0	0	0	2,530	2,530	0	0	0
C1090101	BAY SHORE	NY		11/19/2021		750,000	0	0	0	0	0	0	7,737	7,737	0	0	0
B5040102	BAYVILLE	NY		07/01/2015		852,980	0	0	0	0	0	0	51,395	51,395	0	0	0
B9041908	BINGHAMTON	NY		07/31/2019		554,770	0	0	0	0	0	0	2,499	2,499	0	0	0
B0051302	BOWMANSVILLE	NY		07/26/2010		609,904	0	0	0	0	0	0	14,435	14,435	0	0	0
B2020102	BOWMANSVILLE	NY		05/31/2012		964,852	0	0	0	0	0	0	29,888	29,888	0	0	0
A9032001	BRONX	NY		06/16/2009		326,553	0	0	0	0	0	0	4,095	4,095	0	0	0
C1010804	BRONX	NY		03/25/2021		3,211,695	0	0	0	0	0	0	20,355	20,355	0	0	0
C1022502	BRONX	NY		05/11/2021		1,527,604	0	0	0	0	0	0	7,563	7,563	0	0	0
B3052801	BROOKLYN	NY		08/12/2013		263,654	0	0	0	0	0	0	16,491	16,491	0	0	0
B9032902	BROOKLYN	NY		06/11/2019		927,787	0	0	0	0	0	0	4,110	4,110	0	0	0
B9081202	BROOKLYN	NY		10/31/2019		1,107,539	0	0	0	0	0	0	5,534	5,534	0	0	0
C0051503	BROOKLYN	NY		08/13/2020		4,569,586	0	0	0	0	0	0	23,103	23,103	0	0	0
C1092801	BROOKLYN	NY		12/20/2021		3,225,000	0	0	0	0	0	0	10,676	10,676	0	0	0
C1112901	BROOKLYN	NY		02/28/2022		0	0	0	0	0	0	0	11,761	11,761	0	0	0
C1112902	BROOKLYN	NY		02/28/2022		0	0	0	0	0	0	0	5,698	5,698	0	0	0
W8062601	BROOKLYN	NY		08/23/2018		8,120,613	0	0	0	0	0	0	26,892	26,892	0	0	0
B2022702	BUFFALO	NY		05/16/2012		250,076	0	0	0	0	0	0	10,142	10,142	0	0	0
B3122602	BUFFALO	NY		05/01/2014		143,695	0	0	0	0	0	0	12,592	12,592	0	0	0
B4030601	BUFFALO	NY		05/30/2014		133,379	0	0	0	0	0	0	2,015	2,015	0	0	0
C0030603	BUFFALO	NY		05/18/2020		873,529	0	0	0	0	0	0	8,181	8,181	0	0	0
A3100203	CATSKILL	NY		01/30/2004		95,493	0	0	0	0	0	0	10,681	10,681	0	0	0
A4042005	CHEEKTOWAGA	NY		08/26/2004		134,973	0	0	0	0	0	0	11,816	11,816	0	0	0
B4042903	CHEEKTOWAGA	NY		06/20/2014		110,672	0	0	0	0	0	0	5,621	5,621	0	0	0
C2012004	COLONIE	NY		05/11/2022		0	0	0	0	0	0	0	3,470	3,470	0	0	0
A2100221	EAST HAMPTON	NY		12/18/2002		62,131	0	0	0	0	0	0	14,413	14,413	0	0	0
C1082701	FARMINGTON	NY		11/24/2021		1,520,000	0	0	0	0	0	0	12,727	12,727	0	0	0
B8032604	GREECE	NY		06/21/2018		262,711	0	0	0	0	0	0	1,678	1,678	0	0	0
B1111402	GREENLAWN	NY		03/20/2012		1,237,548	0	0	0	0	0	0	15,335	15,335	0	0	0
A8072401	HAMBURG	NY		10/01/2008		249,934	0	0	0	0	0	0	3,652	3,652	0	0	0
B2112705	HAMBURG	NY		01/31/2013		291,964	0	0	0	0	0	0	4,939	4,939	0	0	0
C2042903	HAMBURG	NY		07/15/2022		0	0	0	0	0	0	0	1,143,069	1,143,069	0	0	0
B6041101	HASTINGS-ON-HUDSON	NY		07/29/2016		972,806	0	0	0	0	0	0	8,024	8,024	0	0	0
B7021601	HAUPPAUGE	NY		04/20/2017		603,918	0	0	0	0	0	0	7,056	7,056	0	0	0
B9052802	ITHACA	NY		08/16/2019		837,617	0	0	0	0	0	0	5,230	5,230	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		339,450	0	0	0	0	0	0	3,311	3,311	0	0	0
A9040802	LATHAM	NY		06/24/2009		100,617	0	0	0	0	0	0	2,816	2,816	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		136,258	0	0	0	0	0	0	4,380	4,380	0	0	0
A6121201	MENDON	NY		03/08/2007		175,903	0	0	0	0	0	0	5,167	5,167	0	0	0
A7121002	MIDDLETOWN	NY		03/06/2008		431,426	0	0	0	0	0	0	15,043	15,043	0	0	0
B2010401	NEW ROCHELLE	NY		03/29/2012		4,825,474	0	0	0	0	0	0	60,328	60,328	0	0	0
B5042702	NEW YORK	NY		06/22/2015		2,370,035	0	0	0	0	0	0	15,508	15,508	0	0	0
C0101201	NEW YORK	NY		12/22/2020		6,034,360	0	0	0	0	0	0	39,502	39,502	0	0	0
A8051901	NIAGARA FALLS	NY		08/18/2008		187,562	0	0	0	0	0	0	6,006	6,006	0	0	0
B2061102	NIAGARA FALLS	NY		09/28/2012		703,194	0	0	0	0	0	0	12,382	12,382	0	0	0
B7061501	NIAGARA FALLS	NY		09/01/2017		433,733	0	0	0	0	0	0	7,407	7,407	0	0	0
A6083004	ORCHARD PARK	NY		12/20/2006		134,716	0	0	0	0	0	0	6,097	6,097	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6111002	PITTSFORD	NY		01/30/2007		159,250	0	0	0	0	0	0	4,844	4,844	0	0	0
A6111003	PITTSFORD	NY		01/30/2007		70,130	0	0	0	0	0	0	2,133	2,133	0	0	0
A8061207	PLATTSBURGH	NY		08/14/2008		982,505	0	0	0	0	0	0	15,861	15,861	0	0	0
C0122103	RIDGEWOOD	NY		03/10/2021		2,094,609	0	0	0	0	0	0	10,466	10,466	0	0	0
B3020702	ROCHESTER	NY		04/30/2013		240,741	0	0	0	0	0	0	8,212	8,212	0	0	0
C2041510	ROCHESTER	NY		08/11/2022		0	0	0	0	0	0	0	3,704,400	3,704,400	0	0	0
W9082701	RONKONKOMA	NY		12/13/2019		20,556,341	0	0	0	0	0	0	69,379	69,379	0	0	0
A6053108	SALINA	NY		09/20/2006		142,612	0	0	0	0	0	0	6,748	6,748	0	0	0
B7112901	SELDEN	NY		02/05/2018		284,578	0	0	0	0	0	0	2,058	2,058	0	0	0
A3040404	SLOATSBURG	NY		06/17/2003		38,872	0	0	0	0	0	0	6,094	6,094	0	0	0
B7081701	SYRACUSE	NY		10/31/2017		440,289	0	0	0	0	0	0	3,171	3,171	0	0	0
B9091701	SYRACUSE	NY		12/20/2019		868,839	0	0	0	0	0	0	5,692	5,692	0	0	0
A7010802	TONAWANDA	NY		03/30/2007		321,649	0	0	0	0	0	0	13,255	13,255	0	0	0
B3112201	TONAWANDA	NY		03/07/2014		68,181	0	0	0	0	0	0	7,121	7,121	0	0	0
W6112901	ULSTER	NY		03/08/2017		3,379,389	0	0	0	0	0	0	12,700	12,700	0	0	0
C0072205	WATERTOWN	NY		09/22/2020		820,509	0	0	0	0	0	0	5,282	5,282	0	0	0
C1020902	WEBSTER	NY		05/14/2021		2,044,017	0	0	0	0	0	0	17,297	17,297	0	0	0
B8042004	WEST HARRISON	NY		07/30/2018		501,927	0	0	0	0	0	0	3,284	3,284	0	0	0
A6120708	WEST SENECA	NY		02/27/2007		352,425	0	0	0	0	0	0	7,008	7,008	0	0	0
B3102801	WHEATFIELD	NY		02/14/2014		278,065	0	0	0	0	0	0	4,088	4,088	0	0	0
B6072104	WHITE PLAINS	NY		10/03/2016		2,781,573	0	0	0	0	0	0	23,122	23,122	0	0	0
B4100701	WILLIAMSVILLE	NY		12/16/2014		407,157	0	0	0	0	0	0	5,736	5,736	0	0	0
B4040701	YONKERS	NY		07/10/2014		1,050,064	0	0	0	0	0	0	9,331	9,331	0	0	0
A4111101	AKRON	OH		02/18/2005		121,785	0	0	0	0	0	0	8,909	8,909	0	0	0
B5071002	AVON	OH		09/29/2015		415,731	0	0	0	0	0	0	5,574	5,574	0	0	0
B6101903	BAINBRIDGE	OH		01/11/2017		842,454	0	0	0	0	0	0	12,821	12,821	0	0	0
B6011401	BATAVIA	OH		06/01/2016		605,422	0	0	0	0	0	0	4,895	4,895	0	0	0
B3022001	BEACHWOOD	OH		05/08/2013		446,069	0	0	0	0	0	0	7,621	7,621	0	0	0
B5092403	BEACHWOOD	OH		12/09/2015		864,461	0	0	0	0	0	0	14,633	14,633	0	0	0
C2010509	BEACHWOOD	OH		02/15/2022		0	0	0	0	0	0	0	7,229	7,229	0	0	0
B0081012	BEAVERCREEK	OH		11/03/2010		706,133	0	0	0	0	0	0	41,216	41,216	0	0	0
C0052801	BEAVERCREEK	OH		08/31/2020		10,469,984	0	0	0	0	0	0	69,998	69,998	0	0	0
B9071617	BEDFORD	OH		10/30/2019		541,006	0	0	0	0	0	0	3,258	3,258	0	0	0
B9062601	BEDFORD HEIGHTS	OH		08/26/2019		853,053	0	0	0	0	0	0	5,628	5,628	0	0	0
C0120101	BELLAFONTAINE	OH		02/12/2021		4,927,358	0	0	0	0	0	0	22,763	22,763	0	0	0
C1061603	BELLEFONTAINE	OH		09/15/2021		956,190	0	0	0	0	0	0	5,874	5,874	0	0	0
A4020902	BROOK PARK	OH		03/29/2004		129,866	0	0	0	0	0	0	13,993	13,993	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		61,217	0	0	0	0	0	0	6,603	6,603	0	0	0
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012		733,440	0	0	0	0	0	0	15,381	15,381	0	0	0
B8111901	CANTON	OH		02/07/2019		1,101,302	0	0	0	0	0	0	8,673	8,673	0	0	0
C0110403	CANTON	OH		12/28/2020		850,245	0	0	0	0	0	0	5,476	5,476	0	0	0
C0111902	CANTON	OH		01/26/2021		2,070,026	0	0	0	0	0	0	28,101	28,101	0	0	0
C1071606	CHARDON	OH		10/06/2021		2,584,671	0	0	0	0	0	0	15,790	15,790	0	0	0
C1061605	CHILLICOTHE	OH		09/15/2021		585,032	0	0	0	0	0	0	3,593	3,593	0	0	0
A3011004	CINCINNATI	OH		04/01/2003		98,223	0	0	0	0	0	0	18,445	18,445	0	0	0
A7030804	CINCINNATI	OH		05/16/2007		269,980	0	0	0	0	0	0	5,079	5,079	0	0	0
A7031201	CINCINNATI	OH		05/29/2007		292,684	0	0	0	0	0	0	11,571	11,571	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		154,760	0	0	0	0	0	0	6,201	6,201	0	0	0
A7040311	CINCINNATI	OH		06/18/2007		162,485	0	0	0	0	0	0	2,988	2,988	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		1,380,665	0	0	0	0	0	0	23,794	23,794	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		216,217	0	0	0	0	0	0	3,836	3,836	0	0	0
A9111801	CINCINNATI	OH		01/29/2010		1,680,039	0	0	0	0	0	0	24,656	24,656	0	0	0
B1090703	CINCINNATI	OH		12/13/2011		605,571	0	0	0	0	0	0	7,652	7,652	0	0	0
B3021501	CINCINNATI	OH		07/17/2013		748,851	0	0	0	0	0	0	15,254	15,254	0	0	0
B3030501	CINCINNATI	OH		05/20/2013		320,188	0	0	0	0	0	0	10,834	10,834	0	0	0
B4012101	CINCINNATI	OH		04/23/2014		1,458,249	0	0	0	0	0	0	13,556	13,556	0	0	0
B4051602	CINCINNATI	OH		07/10/2014		755,999	0	0	0	0	0	0	11,217	11,217	0	0	0
B6061604	CINCINNATI	OH		12/19/2016		822,805	0	0	0	0	0	0	16,787	16,787	0	0	0
B6102102	CINCINNATI	OH		01/13/2017		729,457	0	0	0	0	0	0	5,874	5,874	0	0	0
B7110302	CINCINNATI	OH		02/28/2018		2,349,914	0	0	0	0	0	0	16,746	16,746	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B8020401	CINCINNATI	OH		05/03/2018		691,776	0	0	0	0	0	0	6,742	6,742	0	0	0
B8020405	CINCINNATI	OH		05/03/2018		914,938	0	0	0	0	0	0	8,916	8,916	0	0	0
B8040417	CINCINNATI	OH		07/20/2018		630,663	0	0	0	0	0	0	5,993	5,993	0	0	0
B9083005	CINCINNATI	OH		11/20/2019		1,708,581	0	0	0	0	0	0	11,546	11,546	0	0	0
C0012806	CINCINNATI	OH		04/29/2020		2,116,368	0	0	0	0	0	0	14,455	14,455	0	0	0
C0061702	CINCINNATI	OH		09/02/2020		4,510,871	0	0	0	0	0	0	29,036	29,036	0	0	0
C1012801	CINCINNATI	OH		04/14/2021		2,421,371	0	0	0	0	0	0	15,785	15,785	0	0	0
A9090201	CLEVELAND	OH		12/30/2009		333,539	0	0	0	0	0	0	8,962	8,962	0	0	0
A9090201-1	CLEVELAND	OH		05/25/2021		128,047	0	0	0	0	0	0	1,043	1,043	0	0	0
B3041605	CLEVELAND	OH		07/09/2013		772,500	0	0	0	0	0	0	7,670	7,670	0	0	0
B3060302	CLEVELAND	OH		08/20/2013		203,618	0	0	0	0	0	0	3,313	3,313	0	0	0
B3060303	CLEVELAND	OH		08/20/2013		183,381	0	0	0	0	0	0	2,983	2,983	0	0	0
B4031703	CLEVELAND	OH		05/15/2014		632,458	0	0	0	0	0	0	5,674	5,674	0	0	0
B5120303	CLEVELAND	OH		02/01/2016		1,135,044	0	0	0	0	0	0	14,038	14,038	0	0	0
B6102801	CLEVELAND	OH		01/27/2017		1,334,547	0	0	0	0	0	0	10,892	10,892	0	0	0
B8110501	CLEVELAND	OH		01/23/2019		401,680	0	0	0	0	0	0	5,878	5,878	0	0	0
B9040101	CLEVELAND	OH		05/21/2019		808,622	0	0	0	0	0	0	6,541	6,541	0	0	0
B9050304	CLEVELAND	OH		10/17/2019		396,350	0	0	0	0	0	0	3,704	3,704	0	0	0
B9071614	CLEVELAND	OH		10/30/2019		827,415	0	0	0	0	0	0	4,982	4,982	0	0	0
C2031501	CLEVELAND	OH		06/08/2022		0	0	0	0	0	0	0	2,028,969	2,028,969	0	0	0
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013		240,107	0	0	0	0	0	0	2,457	2,457	0	0	0
A9051301	COLUMBUS	OH		07/31/2009		1,219,845	0	0	0	0	0	0	18,240	18,240	0	0	0
B3031803	COLUMBUS	OH		05/30/2013		1,318,359	0	0	0	0	0	0	9,226	9,226	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		933,075	0	0	0	0	0	0	5,869	5,869	0	0	0
B6060302	COLUMBUS	OH		08/31/2016		4,314,438	0	0	0	0	0	0	34,893	34,893	0	0	0
B8040402	COLUMBUS	OH		07/20/2018		382,333	0	0	0	0	0	0	3,632	3,632	0	0	0
B8040405	COLUMBUS	OH		07/20/2018		310,329	0	0	0	0	0	0	2,949	2,949	0	0	0
B8040406	COLUMBUS	OH		07/20/2018		355,381	0	0	0	0	0	0	3,376	3,376	0	0	0
B8040408	COLUMBUS	OH		07/20/2018		265,278	0	0	0	0	0	0	2,521	2,521	0	0	0
B8040410	COLUMBUS	OH		07/20/2018		330,339	0	0	0	0	0	0	3,140	3,140	0	0	0
B8040419	COLUMBUS	OH		07/20/2018		440,482	0	0	0	0	0	0	4,184	4,184	0	0	0
B8040420	COLUMBUS	OH		07/20/2018		508,242	0	0	0	0	0	0	4,828	4,828	0	0	0
B8040421	COLUMBUS	OH		07/20/2018		310,329	0	0	0	0	0	0	2,949	2,949	0	0	0
B8050801	COLUMBUS	OH		07/17/2018		588,518	0	0	0	0	0	0	3,773	3,773	0	0	0
C0092304	COLUMBUS	OH		10/30/2020		3,512,239	0	0	0	0	0	0	24,003	24,003	0	0	0
C0112002	COLUMBUS	OH		01/27/2021		3,523,773	0	0	0	0	0	0	23,715	23,715	0	0	0
C0112003	COLUMBUS	OH		01/27/2021		10,789,614	0	0	0	0	0	0	72,609	72,609	0	0	0
C1010501	COLUMBUS	OH		02/12/2021		392,385	0	0	0	0	0	0	2,629	2,629	0	0	0
B8080804	DAYTON	OH		11/07/2018		586,929	0	0	0	0	0	0	5,722	5,722	0	0	0
C2011101	DAYTON	OH		03/23/2022		0	0	0	0	0	0	0	4,912	4,912	0	0	0
B4102301	DOVER	OH		01/28/2015		2,802,154	0	0	0	0	0	0	19,761	19,761	0	0	0
B4091504	DUBLIN	OH		01/30/2015		1,056,385	0	0	0	0	0	0	9,189	9,189	0	0	0
B8091101	DUBLIN	OH		01/31/2019		757,892	0	0	0	0	0	0	4,631	4,631	0	0	0
B9050303	EAST CLEVELAND	OH		09/26/2019		850,737	0	0	0	0	0	0	8,003	8,003	0	0	0
B9091102	EAST CLEVELAND	OH		01/21/2020		2,123,258	0	0	0	0	0	0	14,054	14,054	0	0	0
A5033003	EATON	OH		06/20/2005		341,630	0	0	0	0	0	0	22,701	22,701	0	0	0
B6070101	ELIDA	OH		09/22/2016		1,285,148	0	0	0	0	0	0	16,584	16,584	0	0	0
B9071618	ELYRIA	OH		10/30/2019		286,749	0	0	0	0	0	0	1,727	1,727	0	0	0
A7090706	EUCLID	OH		11/14/2007		28,274	0	0	0	0	0	0	5,296	5,296	0	0	0
B9061002	EUCLID	OH		08/29/2019		636,079	0	0	0	0	0	0	4,398	4,398	0	0	0
B9082002	EUCLID	OH		10/11/2019		1,851,599	0	0	0	0	0	0	14,183	14,183	0	0	0
B9082002-1	EUCLID	OH		03/24/2022		0	0	0	0	0	0	0	3,018	3,018	0	0	0
B9071001	FAIRBORN	OH		09/19/2019		1,431,210	0	0	0	0	0	0	11,656	11,656	0	0	0
A7082002	FAIRFIELD	OH		02/29/2008		225,530	0	0	0	0	0	0	3,908	3,908	0	0	0
B1090901	FAIRFIELD	OH		01/27/2012		394,961	0	0	0	0	0	0	17,063	17,063	0	0	0
B6102404	FAIRFIELD	OH		01/24/2017		194,782	0	0	0	0	0	0	3,840	3,840	0	0	0
B8040411	FAIRFIELD	OH		07/20/2018		246,513	0	0	0	0	0	0	2,342	2,342	0	0	0
B4012002	FINDLAY	OH		04/28/2014		467,922	0	0	0	0	0	0	6,964	6,964	0	0	0
C1061602	FINDLAY	OH		09/15/2021		527,896	0	0	0	0	0	0	3,244	3,244	0	0	0
C1072901	FINDLAY	OH		11/12/2021		775,000	0	0	0	0	0	0	4,874	4,874	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B8040404	GAHANNA	OH		07/20/2018		340,343	0	0	0	0	0	0	3,236	3,236	0	0	0
C2041401	GENEVA	OH		06/22/2022		0	0	0	0	0	0	0	517,722	517,722	0	0	0
B6041503	GREEN	OH		06/13/2016		1,210,844	0	0	0	0	0	0	9,791	9,791	0	0	0
B8040407	GROVE CITY	OH		07/20/2018		310,329	0	0	0	0	0	0	2,949	2,949	0	0	0
B7101901	HAMILTON	OH		12/19/2017		1,671,804	0	0	0	0	0	0	12,061	12,061	0	0	0
B8040401	HILLIARD	OH		07/20/2018		317,503	0	0	0	0	0	0	3,015	3,015	0	0	0
B8040403	HILLIARD	OH		07/20/2018		295,322	0	0	0	0	0	0	2,805	2,805	0	0	0
B8051401	HILLIARD	OH		07/20/2018		364,028	0	0	0	0	0	0	3,419	3,419	0	0	0
B2050802	HUDSON	OH		07/24/2012		1,266,959	0	0	0	0	0	0	13,735	13,735	0	0	0
B9071613	KENT	OH		10/30/2019		836,883	0	0	0	0	0	0	5,039	5,039	0	0	0
B8091902	KETTERING	OH		11/28/2018		1,538,006	0	0	0	0	0	0	10,063	10,063	0	0	0
C1030302	KETTERING	OH		05/20/2021		2,229,327	0	0	0	0	0	0	19,113	19,113	0	0	0
C2041201	KETTERING	OH		07/29/2022		0	0	0	0	0	0	0	456,256	456,256	0	0	0
C2033001	KIRTLAND	OH		05/27/2022		0	0	0	0	0	0	0	3,458	3,458	0	0	0
C1061604	LANCASTER	OH		09/15/2021		841,646	0	0	0	0	0	0	5,171	5,171	0	0	0
B9041913	LIMA	OH		07/31/2019		648,750	0	0	0	0	0	0	3,043	3,043	0	0	0
B9071612	LORAIN	OH		10/30/2019		778,601	0	0	0	0	0	0	4,690	4,690	0	0	0
B3061702	LOVELAND	OH		09/03/2013		241,404	0	0	0	0	0	0	3,948	3,948	0	0	0
B8040413	LOVELAND	OH		07/20/2018		610,654	0	0	0	0	0	0	5,801	5,801	0	0	0
C1012602	MAINEVILLE	OH		04/20/2021		2,629,594	0	0	0	0	0	0	16,857	16,857	0	0	0
B2081605	MARION	OH		10/19/2012		243,168	0	0	0	0	0	0	9,114	9,114	0	0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013		679,387	0	0	0	0	0	0	7,200	7,200	0	0	0
B7100401	MAYFIELD HEIGHTS	OH		12/07/2017		962,577	0	0	0	0	0	0	33,674	33,674	0	0	0
B7121302	MEDINA	OH		04/02/2018		2,191,831	0	0	0	0	0	0	22,073	22,073	0	0	0
B9120902	MENTOR	OH		02/20/2020		623,358	0	0	0	0	0	0	4,103	4,103	0	0	0
C1092201	MENTOR	OH		12/06/2021		1,500,000	0	0	0	0	0	0	6,456	6,456	0	0	0
B9062004	MIAMI TOWNSHIP	OH		09/05/2019		395,672	0	0	0	0	0	0	5,908	5,908	0	0	0
B6092601	MIAMISBURG	OH		11/18/2016		1,381,239	0	0	0	0	0	0	10,961	10,961	0	0	0
B9082003	MIDDLEBURG HEIGHTS	OH		10/11/2019		662,676	0	0	0	0	0	0	5,076	5,076	0	0	0
A8012103	MIDDLETOWN	OH		03/20/2008		1,515,560	0	0	0	0	0	0	9,138	9,138	0	0	0
C2051802	MIDDLETOWN	OH		08/11/2022		0	0	0	0	0	0	0	972,405	972,405	0	0	0
B4122908	MILFORD	OH		02/09/2015		766,524	0	0	0	0	0	0	7,316	7,316	0	0	0
B8040415	MILFORD	OH		07/20/2018		295,322	0	0	0	0	0	0	2,805	2,805	0	0	0
B9071615	MILLBURY	OH		10/30/2019		1,253,501	0	0	0	0	0	0	7,547	7,547	0	0	0
B5102602	MONROE	OH		12/16/2015		912,499	0	0	0	0	0	0	11,630	11,630	0	0	0
B7021402	MORAINE	OH		04/06/2017		2,621,996	0	0	0	0	0	0	21,595	21,595	0	0	0
A5030903	MORROW	OH		08/05/2005		248,180	0	0	0	0	0	0	15,676	15,676	0	0	0
C1060303	MOUNT VERNON	OH		08/23/2021		815,335	0	0	0	0	0	0	4,948	4,948	0	0	0
B3122605	NEW CONCORD	OH		04/21/2014		914,033	0	0	0	0	0	0	8,496	8,496	0	0	0
C2033002	NORTH KINGSVILLE	OH		06/07/2022		0	0	0	0	0	0	0	10,790	10,790	0	0	0
A7040307	NORTH OLMSTED	OH		07/02/2007		40,363	0	0	0	0	0	0	5,986	5,986	0	0	0
B3081301	NORTH OLMSTED	OH		10/23/2013		301,091	0	0	0	0	0	0	2,671	2,671	0	0	0
B6051901	NORTH OLMSTED	OH		08/12/2016		2,283,197	0	0	0	0	0	0	18,465	18,465	0	0	0
B9050302	NORTH RANDALL	OH		09/26/2019		767,047	0	0	0	0	0	0	7,217	7,217	0	0	0
B6050902	NORTHFIELD	OH		09/16/2016		1,567,717	0	0	0	0	0	0	12,031	12,031	0	0	0
A9042405	NORWOOD	OH		07/14/2009		91,794	0	0	0	0	0	0	8,305	8,305	0	0	0
A6090508	ONTARIO	OH		11/15/2006		416,033	0	0	0	0	0	0	8,137	8,137	0	0	0
C2050210	PAINESVILLE	OH		07/18/2022		0	0	0	0	0	0	0	4,039,143	4,039,143	0	0	0
A7090704	PARMA	OH		11/14/2007		19,841	0	0	0	0	0	0	5,020	5,020	0	0	0
A4051302	PARMA HEIGHTS	OH		08/23/2004		225,884	0	0	0	0	0	0	7,416	7,416	0	0	0
B8040412	PIERCE TOWNSHIP	OH		07/20/2018		495,539	0	0	0	0	0	0	4,707	4,707	0	0	0
B8092501	PIQUA	OH		11/13/2018		3,495,196	0	0	0	0	0	0	15,538	15,538	0	0	0
B8040418	POWELL	OH		07/20/2018		350,379	0	0	0	0	0	0	3,328	3,328	0	0	0
B1072201	RAVENNA	OH		09/23/2011		539,554	0	0	0	0	0	0	11,551	11,551	0	0	0
B8010301	RAVENNA	OH		02/28/2018		1,231,676	0	0	0	0	0	0	16,917	16,917	0	0	0
B8040414	REYNOLDSBURG	OH		07/20/2018		441,594	0	0	0	0	0	0	4,420	4,420	0	0	0
B9020101	RICHMOND HEIGHTS	OH		04/09/2019		299,629	0	0	0	0	0	0	2,791	2,791	0	0	0
B9071616	RICHMOND HEIGHTS	OH		10/30/2019		439,668	0	0	0	0	0	0	2,650	2,650	0	0	0
A8022104	ROCKY RIVER	OH		05/22/2008		120,849	0	0	0	0	0	0	16,187	16,187	0	0	0
B7110703	SEVEN HILLS	OH		12/14/2017		1,175,323	0	0	0	0	0	0	8,480	8,480	0	0	0

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A4012903	SOLON	OH		04/26/2004		202,415	0	0	0	0	0	0	20,163	20,163	0	0	0
B5081202	SOLON	OH		10/28/2015		399,501	0	0	0	0	0	0	3,402	3,402	0	0	0
B5101902	SOLON	OH		02/24/2016		546,305	0	0	0	0	0	0	4,476	4,476	0	0	0
B6060303	SOLON	OH		08/18/2016		1,068,361	0	0	0	0	0	0	8,756	8,756	0	0	0
B8050203	SOLON	OH		08/31/2018		1,388,001	0	0	0	0	0	0	8,351	8,351	0	0	0
B9053101	SPRINGFIELD	OH		08/15/2019		655,678	0	0	0	0	0	0	6,137	6,137	0	0	0
B9053102	SPRINGFIELD	OH		08/15/2019		765,470	0	0	0	0	0	0	7,168	7,168	0	0	0
B3122011	STREETSBORO	OH		03/05/2014		1,127,307	0	0	0	0	0	0	10,314	10,314	0	0	0
B1120101	STRONGSVILLE	OH		01/27/2012		672,254	0	0	0	0	0	0	13,934	13,934	0	0	0
B6102403	STRONGSVILLE	OH		12/29/2016		6,139,792	0	0	0	0	0	0	95,805	95,805	0	0	0
B7010402	STRONGSVILLE	OH		03/17/2017		813,545	0	0	0	0	0	0	6,124	6,124	0	0	0
C1021706	SUGARCREEK TOWNSHIP	OH		04/20/2021		3,391,645	0	0	0	0	0	0	21,383	21,383	0	0	0
B9071606	TOLDEO	OH		10/30/2019		825,944	0	0	0	0	0	0	4,975	4,975	0	0	0
B6030802	TOLEDO	OH		05/13/2016		331,860	0	0	0	0	0	0	2,756	2,756	0	0	0
B7050302	TOLEDO	OH		07/31/2017		711,381	0	0	0	0	0	0	5,122	5,122	0	0	0
B9071607	TOLEDO	OH		10/30/2019		887,127	0	0	0	0	0	0	5,343	5,343	0	0	0
B9071608	TOLEDO	OH		10/30/2019		931,949	0	0	0	0	0	0	5,612	5,612	0	0	0
B9071609	TOLEDO	OH		10/30/2019		823,768	0	0	0	0	0	0	4,960	4,960	0	0	0
B9071610	TOLEDO	OH		10/30/2019		826,804	0	0	0	0	0	0	4,979	4,979	0	0	0
B9071611	TOLEDO	OH		10/30/2019		595,495	0	0	0	0	0	0	3,585	3,585	0	0	0
C2020103	TOLEDO	OH		04/07/2022		0	0	0	0	0	0	0	4,539	4,539	0	0	0
B9091712	TROY	OH		01/21/2020		569,836	0	0	0	0	0	0	2,588	2,588	0	0	0
B9110501	UNION TOWNSHIP	OH		02/19/2020		795,645	0	0	0	0	0	0	5,150	5,150	0	0	0
B7032803	VALLEY VIEW	OH		06/27/2017		632,353	0	0	0	0	0	0	4,991	4,991	0	0	0
B7032805	VALLEY VIEW	OH		06/27/2017		736,476	0	0	0	0	0	0	5,647	5,647	0	0	0
B8021901	WADSWORTH	OH		05/15/2018		230,774	0	0	0	0	0	0	1,544	1,544	0	0	0
C1061601	WASHINGTON COURT HOUSE	OH		09/15/2021		542,836	0	0	0	0	0	0	3,336	3,336	0	0	0
B9072302	WASHINGTON TOWNSHIP	OH		10/09/2019		394,888	0	0	0	0	0	0	3,734	3,734	0	0	0
C1051101	WASHINGTON TOWNSHIP	OH		08/19/2021		376,268	0	0	0	0	0	0	2,324	2,324	0	0	0
B9062005	WEST CARROLLTON	OH		09/05/2019		870,412	0	0	0	0	0	0	12,998	12,998	0	0	0
C2052302	WEST CHESTER	OH		08/05/2022		0	0	0	0	0	0	0	1,234,800	1,234,800	0	0	0
A7090705	WESTLAKE	OH		12/28/2007		40,566	0	0	0	0	0	0	7,610	7,610	0	0	0
B8091402	WESTLAKE	OH		11/14/2018		545,624	0	0	0	0	0	0	3,241	3,241	0	0	0
B3022603	YOUNGSTOWN	OH		05/13/2013		779,249	0	0	0	0	0	0	7,849	7,849	0	0	0
B3011804	ADA	OK		03/25/2013		880,154	0	0	0	0	0	0	12,587	12,587	0	0	0
C0111101	ADA	OK		01/29/2021		1,399,596	0	0	0	0	0	0	12,619	12,619	0	0	0
B3011803	ALTUS	OK		03/25/2013		614,503	0	0	0	0	0	0	8,788	8,788	0	0	0
C2022208	EDMOND	OK		05/16/2022		0	0	0	0	0	0	0	2,138	2,138	0	0	0
B3011805	LAWTON	OK		03/25/2013		713,187	0	0	0	0	0	0	10,201	10,201	0	0	0
B8050405	MIDWEST CITY	OK		07/18/2018		257,109	0	0	0	0	0	0	1,648	1,648	0	0	0
C1061001	MOORE	OK		08/26/2021		4,308,548	0	0	0	0	0	0	36,736	36,736	0	0	0
A7092004	MUSKOGEE	OK		12/11/2007		188,289	0	0	0	0	0	0	3,005	3,005	0	0	0
B2062902	OKLAHOMA CITY	OK		09/07/2012		1,068,297	0	0	0	0	0	0	19,182	19,182	0	0	0
B8031301	OKLAHOMA CITY	OK		05/25/2018		648,053	0	0	0	0	0	0	3,150	3,150	0	0	0
B9021401	OKLAHOMA CITY	OK		03/22/2019		913,981	0	0	0	0	0	0	4,289	4,289	0	0	0
B9071801	OKLAHOMA CITY	OK		10/10/2019		1,972,317	0	0	0	0	0	0	9,660	9,660	0	0	0
B9071802	OKLAHOMA CITY	OK		10/10/2019		512,381	0	0	0	0	0	0	2,560	2,560	0	0	0
C0051408	OKLAHOMA CITY	OK		07/31/2020		817,750	0	0	0	0	0	0	11,338	11,338	0	0	0
C0121003	OKLAHOMA CITY	OK		02/25/2021		4,995,564	0	0	0	0	0	0	25,589	25,589	0	0	0
C0121005	OKLAHOMA CITY	OK		02/25/2021		10,302,306	0	0	0	0	0	0	52,771	52,771	0	0	0
C0121006	OKLAHOMA CITY	OK		02/25/2021		12,232,706	0	0	0	0	0	0	63,947	63,947	0	0	0
C1010704	OKLAHOMA CITY	OK		04/12/2021		2,096,751	0	0	0	0	0	0	13,443	13,443	0	0	0
C2022201	OKLAHOMA CITY	OK		05/16/2022		0	0	0	0	0	0	0	7,762	7,762	0	0	0
C2022205	OKLAHOMA CITY	OK		05/16/2022		0	0	0	0	0	0	0	2,876	2,876	0	0	0
C2022206	OKLAHOMA CITY	OK		05/16/2022		0	0	0	0	0	0	0	2,294	2,294	0	0	0
C2022207	OKLAHOMA CITY	OK		05/16/2022		0	0	0	0	0	0	0	3,138	3,138	0	0	0
C0072201	STILLWATER	OK		09/30/2020		705,159	0	0	0	0	0	0	4,468	4,468	0	0	0
A5072802	TULSA	OK		09/28/2005		116,257	0	0	0	0	0	0	4,484	4,484	0	0	0
A7070502	TULSA	OK		08/30/2007		260,522	0	0	0	0	0	0	4,354	4,354	0	0	0
B1012604	TULSA	OK		03/31/2011		799,323	0	0	0	0	0	0	18,214	18,214	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3020101	TULSA	OK		04/19/2013		323,448	0	0	0	0	0	0	9,450	9,450	0	0	0
B3103005	TULSA	OK		01/31/2014		980,294	0	0	0	0	0	0	9,207	9,207	0	0	0
B5121603	TULSA	OK		03/11/2016		903,214	0	0	0	0	0	0	7,544	7,544	0	0	0
B9062102	TULSA	OK		09/12/2019		1,470,964	0	0	0	0	0	0	9,802	9,802	0	0	0
C0020610	ALBANY	OR		04/02/2020		6,838,654	0	0	0	0	0	0	33,844	33,844	0	0	0
C0102001	ALBANY	OR		12/18/2020		4,611,040	0	0	0	0	0	0	23,834	23,834	0	0	0
C0063003	ASHLAND	OR		09/11/2020		377,266	0	0	0	0	0	0	2,312	2,312	0	0	0
B8101903	ASTORIA	OR		12/20/2018		578,971	0	0	0	0	0	0	8,738	8,738	0	0	0
B9071204	ASTORIA	OR		09/20/2019		9,286,421	0	0	0	0	0	0	39,965	39,965	0	0	0
C0082401	ASTORIA	OR		11/05/2020		1,188,017	0	0	0	0	0	0	7,818	7,818	0	0	0
B3121701	BANDON	OR		02/14/2014		586,531	0	0	0	0	0	0	8,823	8,823	0	0	0
B3121701-1	BANDON	OR		02/19/2015		201,276	0	0	0	0	0	0	2,890	2,890	0	0	0
A3011702	BEAVERTON	OR		03/28/2003		54,035	0	0	0	0	0	0	945	945	0	0	0
B0032603	BEAVERTON	OR		06/18/2010		420,099	0	0	0	0	0	0	10,725	10,725	0	0	0
B0062502	BEAVERTON	OR		08/13/2010		343,692	0	0	0	0	0	0	8,412	8,412	0	0	0
B1031102	BEAVERTON	OR		04/29/2011		1,497,735	0	0	0	0	0	0	30,396	30,396	0	0	0
B4052001	BEAVERTON	OR		07/24/2014		1,374,351	0	0	0	0	0	0	12,432	12,432	0	0	0
B5082002	BEAVERTON	OR		12/01/2015		3,603,681	0	0	0	0	0	0	19,460	19,460	0	0	0
B5082002-1	BEAVERTON	OR		05/21/2021		3,260,123	0	0	0	0	0	0	20,647	20,647	0	0	0
B5111202	BEAVERTON	OR		01/20/2016		366,818	0	0	0	0	0	0	4,765	4,765	0	0	0
B6021705	BEAVERTON	OR		04/20/2016		160,091	0	0	0	0	0	0	8,447	8,447	0	0	0
B9042501	BEAVERTON	OR		07/19/2019		1,252,053	0	0	0	0	0	0	8,038	8,038	0	0	0
A8032505	BEND	OR		06/12/2008		167,918	0	0	0	0	0	0	2,763	2,763	0	0	0
B0063001	BEND	OR		09/10/2010		442,380	0	0	0	0	0	0	5,238	5,238	0	0	0
B3031312	BEND	OR		07/10/2013		673,185	0	0	0	0	0	0	6,831	6,831	0	0	0
B3031505	BEND	OR		06/14/2013		1,315,194	0	0	0	0	0	0	22,571	22,571	0	0	0
B3031505-1	BEND	OR		09/26/2014		1,619,991	0	0	0	0	0	0	23,427	23,427	0	0	0
B5051901	BEND	OR		10/23/2015		3,548,309	0	0	0	0	0	0	27,636	27,636	0	0	0
C0012703	BEND	OR		05/08/2020		1,451,435	0	0	0	0	0	0	9,859	9,859	0	0	0
C0031308	BEND	OR		05/29/2020		817,212	0	0	0	0	0	0	5,733	5,733	0	0	0
C0031309	BEND	OR		05/26/2020		1,242,411	0	0	0	0	0	0	8,714	8,714	0	0	0
C0031310	BEND	OR		05/26/2020		1,449,491	0	0	0	0	0	0	10,165	10,165	0	0	0
C0121501	BEND	OR		02/26/2021		5,234,624	0	0	0	0	0	0	34,475	34,475	0	0	0
C1121504	BEND	OR		03/11/2022		0	0	0	0	0	0	0	4,200	4,200	0	0	0
C1121505	BEND	OR		03/11/2022		0	0	0	0	0	0	0	3,679	3,679	0	0	0
B5040207	CANNON BEACH	OR		05/29/2015		5,550,269	0	0	0	0	0	0	48,175	48,175	0	0	0
B5040208	CANNON BEACH	OR		05/29/2015		499,521	0	0	0	0	0	0	4,336	4,336	0	0	0
B6121206	CANNON BEACH	OR		04/06/2017		5,299,966	0	0	0	0	0	0	32,489	32,489	0	0	0
B5031703	CLACKAMAS	OR		08/18/2015		3,926,138	0	0	0	0	0	0	36,064	36,064	0	0	0
B5031703-1	CLACKAMAS	OR		03/22/2018		896,631	0	0	0	0	0	0	6,830	6,830	0	0	0
B0090207	CORVALLIS	OR		11/30/2010		5,385,765	0	0	0	0	0	0	62,633	62,633	0	0	0
B2082703	CORVALLIS	OR		11/09/2012		46,882	0	0	0	0	0	0	11,814	11,814	0	0	0
B6031502	CORVALLIS	OR		05/26/2016		631,331	0	0	0	0	0	0	13,700	13,700	0	0	0
A30206023	DALLAS	OR		08/10/2007		106,039	0	0	0	0	0	0	14,965	14,965	0	0	0
B3062401	DAMASCUS	OR		09/27/2013		1,620,864	0	0	0	0	0	0	16,028	16,028	0	0	0
B3043006	DURHAM	OR		07/19/2013		812,075	0	0	0	0	0	0	8,277	8,277	0	0	0
B3043006-1	DURHAM	OR		03/24/2016		155,219	0	0	0	0	0	0	1,571	1,571	0	0	0
B8012401	ESTACADA	OR		03/23/2018		296,259	0	0	0	0	0	0	5,051	5,051	0	0	0
B3121203	EUGENE	OR		02/20/2014		352,710	0	0	0	0	0	0	3,289	3,289	0	0	0
B7012007	EUGENE	OR		03/15/2017		425,582	0	0	0	0	0	0	8,222	8,222	0	0	0
B7013001	EUGENE	OR		03/21/2017		4,088,539	0	0	0	0	0	0	32,076	32,076	0	0	0
C0122802	EUGENE	OR		02/26/2021		1,663,963	0	0	0	0	0	0	14,911	14,911	0	0	0
B3121202	EUGENE	OR		02/19/2014		484,655	0	0	0	0	0	0	4,520	4,520	0	0	0
B3061801	GLADSTONE	OR		09/13/2013		257,577	0	0	0	0	0	0	8,190	8,190	0	0	0
B3102401	GLADSTONE	OR		12/16/2013		432,261	0	0	0	0	0	0	13,122	13,122	0	0	0
A4071701	GRESHAM	OR		09/29/2004		297,338	0	0	0	0	0	0	14,320	14,320	0	0	0
A6020102	GRESHAM	OR		04/26/2006		228,709	0	0	0	0	0	0	20,496	20,496	0	0	0
B0052003	GRESHAM	OR		07/26/2010		342,746	0	0	0	0	0	0	9,959	9,959	0	0	0
B2080301	GRESHAM	OR		10/31/2012		234,045	0	0	0	0	0	0	5,461	5,461	0	0	0
B4050501	GRESHAM	OR		07/14/2014		311,148	0	0	0	0	0	0	6,119	6,119	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B5092301	GRESHAM	OR		01/06/2016		680,252	0	0	0	0	0	0	11,696	11,696	0	0	0
B5103001	GRESHAM	OR		01/26/2016		1,397,110	0	0	0	0	0	0	16,870	16,870	0	0	0
C2032802	GRESHAM	OR		06/07/2022		0	0	0	0	0	0	0	3,353	3,353	0	0	0
B5041507	HAPPY VALLEY	OR		07/27/2015		1,241,750	0	0	0	0	0	0	17,214	17,214	0	0	0
C1110105	HAPPY VALLEY	OR		01/13/2022		0	0	0	0	0	0	0	57,007	57,007	0	0	0
B4010901	HILLSBORO	OR		03/14/2014		420,073	0	0	0	0	0	0	5,967	5,967	0	0	0
B4091503	HILLSBORO	OR		11/25/2014		454,756	0	0	0	0	0	0	4,221	4,221	0	0	0
B4100101	HILLSBORO	OR		11/25/2014		1,438,133	0	0	0	0	0	0	13,350	13,350	0	0	0
B4101501	HILLSBORO	OR		12/17/2014		719,232	0	0	0	0	0	0	6,710	6,710	0	0	0
B5111201	HILLSBORO	OR		01/20/2016		243,020	0	0	0	0	0	0	3,156	3,156	0	0	0
B6042801	HILLSBORO	OR		05/31/2016		2,167,272	0	0	0	0	0	0	17,868	17,868	0	0	0
B6082203	HILLSBORO	OR		11/29/2016		1,815,280	0	0	0	0	0	0	10,842	10,842	0	0	0
B9013003	HILLSBORO	OR		03/22/2019		564,399	0	0	0	0	0	0	3,660	3,660	0	0	0
B9030702	HILLSBORO	OR		05/21/2019		953,853	0	0	0	0	0	0	6,017	6,017	0	0	0
C0042301	HILLSBORO	OR		06/26/2020		5,713,843	0	0	0	0	0	0	38,610	38,610	0	0	0
B3122601	HOOD RIVER	OR		04/04/2014		1,311,704	0	0	0	0	0	0	11,546	11,546	0	0	0
B6080901	HOOD RIVER	OR		10/26/2016		481,025	0	0	0	0	0	0	10,312	10,312	0	0	0
C1092101	HOOD RIVER	OR		11/30/2021		3,125,000	0	0	0	0	0	0	19,993	19,993	0	0	0
A7073003	HUBBARD	OR		09/05/2007		308,665	0	0	0	0	0	0	3,607	3,607	0	0	0
B8060401	ISLAND CITY	OR		08/17/2018		1,469,363	0	0	0	0	0	0	14,313	14,313	0	0	0
B3081306	KLAMATH FALLS	OR		11/18/2013		802,153	0	0	0	0	0	0	12,406	12,406	0	0	0
B6021002	KLAMATH FALLS	OR		04/01/2016		457,451	0	0	0	0	0	0	5,489	5,489	0	0	0
B8101705	KLAMATH FALLS	OR		12/18/2018		4,329,020	0	0	0	0	0	0	26,875	26,875	0	0	0
B9030103	KLAMATH FALLS	OR		05/16/2019		759,205	0	0	0	0	0	0	11,112	11,112	0	0	0
A2090501	LAKE OSWEGO	OR		11/18/2002		112,930	0	0	0	0	0	0	21,151	21,151	0	0	0
A2090502	LAKE OSWEGO	OR		12/02/2002		25,076	0	0	0	0	0	0	3,712	3,712	0	0	0
B4051903	LAKE OSWEGO	OR		07/21/2014		267,168	0	0	0	0	0	0	2,351	2,351	0	0	0
B4120507	LAKE OSWEGO	OR		01/30/2015		341,280	0	0	0	0	0	0	3,043	3,043	0	0	0
B7010401	LAKE OSWEGO	OR		03/06/2017		2,652,884	0	0	0	0	0	0	19,968	19,968	0	0	0
B8092001	LAKE OSWEGO	OR		12/21/2018		608,957	0	0	0	0	0	0	3,900	3,900	0	0	0
C2011901	LAKE OSWEGO	OR		03/29/2022		0	0	0	0	0	0	0	44,719	44,719	0	0	0
B3022708	LEBANON	OR		04/30/2013		472,676	0	0	0	0	0	0	4,902	4,902	0	0	0
B9103104	LEBANON	OR		12/19/2019		2,091,155	0	0	0	0	0	0	10,139	10,139	0	0	0
B6091503	LINCOLN CITY	OR		11/03/2016		650,538	0	0	0	0	0	0	4,957	4,957	0	0	0
B9082201	LINCOLN CITY	OR		10/30/2019		1,467,844	0	0	0	0	0	0	21,908	21,908	0	0	0
B3102904	MCMINNVILLE	OR		12/18/2013		370,983	0	0	0	0	0	0	3,633	3,633	0	0	0
B6011203	MCMINNVILLE	OR		04/05/2016		3,816,386	0	0	0	0	0	0	22,484	22,484	0	0	0
B9050902	MCMINNVILLE	OR		07/05/2019		561,109	0	0	0	0	0	0	3,611	3,611	0	0	0
B9083003	MCMINNVILLE	OR		11/26/2019		12,884,101	0	0	0	0	0	0	88,985	88,985	0	0	0
B2070301	MEDFORD	OR		09/10/2012		498,221	0	0	0	0	0	0	8,771	8,771	0	0	0
B5030503	MEDFORD	OR		06/01/2015		1,213,792	0	0	0	0	0	0	11,154	11,154	0	0	0
B5050801	MEDFORD	OR		07/23/2015		1,447,066	0	0	0	0	0	0	12,731	12,731	0	0	0
B1042703	MILWAUKIE	OR		07/08/2011		193,761	0	0	0	0	0	0	4,188	4,188	0	0	0
B3120902	MILWAUKIE	OR		02/28/2014		373,974	0	0	0	0	0	0	3,448	3,448	0	0	0
C0101502	MOLALLA	OR		01/08/2021		2,913,907	0	0	0	0	0	0	16,994	16,994	0	0	0
A9022708	OREGON CITY	OR		04/30/2009		1,050,564	0	0	0	0	0	0	27,892	27,892	0	0	0
A9022708-1	OREGON CITY	OR		10/27/2017		161,159	0	0	0	0	0	0	4,592	4,592	0	0	0
A9120801	OREGON CITY	OR		02/24/2010		207,359	0	0	0	0	0	0	5,440	5,440	0	0	0
B7020301	OREGON CITY	OR		05/05/2017		601,177	0	0	0	0	0	0	11,308	11,308	0	0	0
B9122302	OREGON CITY	OR		03/23/2020		843,184	0	0	0	0	0	0	5,433	5,433	0	0	0
C1041301	OREGON CITY	OR		07/08/2021		1,516,983	0	0	0	0	0	0	8,640	8,640	0	0	0
C1041301-1	OREGON CITY	OR		02/11/2022		0	0	0	0	0	0	0	6,082	6,082	0	0	0
A6110702	PENDLETON	OR		03/01/2007		923,250	0	0	0	0	0	0	16,134	16,134	0	0	0
A8061306	PENDLETON	OR		08/28/2008		90,271	0	0	0	0	0	0	1,289	1,289	0	0	0
A8061307	PENDLETON	OR		08/28/2008		274,484	0	0	0	0	0	0	3,909	3,909	0	0	0
B3053105	PENDLETON	OR		08/09/2013		727,565	0	0	0	0	0	0	12,090	12,090	0	0	0
B3053105-1	PENDLETON	OR		09/05/2014		287,989	0	0	0	0	0	0	4,684	4,684	0	0	0
A7033003	PORTLAND	OR		06/07/2007		552,078	0	0	0	0	0	0	9,393	9,393	0	0	0
A70330033	PORTLAND	OR		08/28/2008		182,171	0	0	0	0	0	0	3,038	3,038	0	0	0
A7110103	PORTLAND	OR		01/14/2008		223,778	0	0	0	0	0	0	2,397	2,397	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7111502	PORTLAND	OR		07/01/2008		458,623	0	0	0	0	0	0	4,420	4,420	0	0	0
A8031403	PORTLAND	OR		06/11/2008		243,875	0	0	0	0	0	0	4,041	4,041	0	0	0
A8032802	PORTLAND	OR		06/18/2008		153,035	0	0	0	0	0	0	2,483	2,483	0	0	0
A8080603	PORTLAND	OR		09/24/2008		1,243,169	0	0	0	0	0	0	12,156	12,156	0	0	0
A8110404	PORTLAND	OR		12/30/2008		479,560	0	0	0	0	0	0	84,073	84,073	0	0	0
A9011601	PORTLAND	OR		03/30/2009		335,078	0	0	0	0	0	0	5,071	5,071	0	0	0
A9030501	PORTLAND	OR		06/29/2009		1,331,140	0	0	0	0	0	0	37,724	37,724	0	0	0
B0020501	PORTLAND	OR		03/29/2010		128,286	0	0	0	0	0	0	2,877	2,877	0	0	0
B0020504	PORTLAND	OR		03/30/2010		206,799	0	0	0	0	0	0	5,337	5,337	0	0	0
B0081701	PORTLAND	OR		11/12/2010		685,704	0	0	0	0	0	0	7,411	7,411	0	0	0
B0102101	PORTLAND	OR		01/28/2011		1,787,056	0	0	0	0	0	0	42,278	42,278	0	0	0
B0120601	PORTLAND	OR		01/26/2011		1,239,606	0	0	0	0	0	0	13,413	13,413	0	0	0
B0120601-1	PORTLAND	OR		04/19/2016		124,777	0	0	0	0	0	0	1,558	1,558	0	0	0
B1061304	PORTLAND	OR		08/25/2011		647,599	0	0	0	0	0	0	8,263	8,263	0	0	0
B1091403	PORTLAND	OR		11/28/2011		434,522	0	0	0	0	0	0	8,293	8,293	0	0	0
B1112202	PORTLAND	OR		01/27/2012		963,758	0	0	0	0	0	0	10,605	10,605	0	0	0
B2032903	PORTLAND	OR		06/28/2012		383,603	0	0	0	0	0	0	4,465	4,465	0	0	0
B2050902	PORTLAND	OR		07/16/2012		551,054	0	0	0	0	0	0	5,789	5,789	0	0	0
B2071601	PORTLAND	OR		10/04/2012		674,151	0	0	0	0	0	0	7,307	7,307	0	0	0
B2073003	PORTLAND	OR		10/04/2012		299,638	0	0	0	0	0	0	3,247	3,247	0	0	0
B2100208	PORTLAND	OR		12/31/2012		1,423,297	0	0	0	0	0	0	14,597	14,597	0	0	0
B2120603	PORTLAND	OR		03/21/2013		503,861	0	0	0	0	0	0	16,495	16,495	0	0	0
B3012505	PORTLAND	OR		03/28/2013		1,627,493	0	0	0	0	0	0	17,546	17,546	0	0	0
B3012505-1	PORTLAND	OR		06/25/2020		636,826	0	0	0	0	0	0	6,795	6,795	0	0	0
B3022803	PORTLAND	OR		05/06/2013		338,379	0	0	0	0	0	0	5,781	5,781	0	0	0
B3032705	PORTLAND	OR		06/20/2013		1,384,051	0	0	0	0	0	0	14,048	14,048	0	0	0
B3032705-1	PORTLAND	OR		08/09/2018		478,864	0	0	0	0	0	0	2,974	2,974	0	0	0
B3032706	PORTLAND	OR		06/20/2013		406,365	0	0	0	0	0	0	4,125	4,125	0	0	0
B3041205	PORTLAND	OR		07/11/2013		321,241	0	0	0	0	0	0	3,262	3,262	0	0	0
B3083005	PORTLAND	OR		11/20/2013		407,561	0	0	0	0	0	0	6,164	6,164	0	0	0
B3092302	PORTLAND	OR		03/14/2014		1,621,105	0	0	0	0	0	0	10,002	10,002	0	0	0
B3101801	PORTLAND	OR		01/02/2014		298,422	0	0	0	0	0	0	1,843	1,843	0	0	0
B4051902	PORTLAND	OR		07/21/2014		262,918	0	0	0	0	0	0	2,315	2,315	0	0	0
B4060201	PORTLAND	OR		06/23/2014		1,571,703	0	0	0	0	0	0	71,366	71,366	0	0	0
B4082903	PORTLAND	OR		10/30/2014		442,907	0	0	0	0	0	0	2,843	2,843	0	0	0
B4102402	PORTLAND	OR		12/19/2014		861,317	0	0	0	0	0	0	22,519	22,519	0	0	0
B4120201	PORTLAND	OR		02/12/2015		226,075	0	0	0	0	0	0	3,132	3,132	0	0	0
B5011503	PORTLAND	OR		03/17/2015		369,724	0	0	0	0	0	0	3,342	3,342	0	0	0
B5012802	PORTLAND	OR		03/20/2015		525,679	0	0	0	0	0	0	7,405	7,405	0	0	0
B5012804	PORTLAND	OR		04/24/2015		406,464	0	0	0	0	0	0	5,727	5,727	0	0	0
B5012804-1	PORTLAND	OR		08/31/2018		1,040,049	0	0	0	0	0	0	13,338	13,338	0	0	0
B5020502	PORTLAND	OR		04/15/2015		1,315,025	0	0	0	0	0	0	12,391	12,391	0	0	0
B5022302	PORTLAND	OR		06/01/2015		4,038,910	0	0	0	0	0	0	25,436	25,436	0	0	0
B5031101	PORTLAND	OR		05/29/2015		1,282,070	0	0	0	0	0	0	11,858	11,858	0	0	0
B5031202	PORTLAND	OR		06/05/2015		331,134	0	0	0	0	0	0	2,882	2,882	0	0	0
B5041602	PORTLAND	OR		07/01/2015		2,440,434	0	0	0	0	0	0	34,122	34,122	0	0	0
B5050702	PORTLAND	OR		08/28/2015		1,726,958	0	0	0	0	0	0	15,864	15,864	0	0	0
B5050702-1	PORTLAND	OR		04/03/2017		561,805	0	0	0	0	0	0	5,162	5,162	0	0	0
B5050702-2	PORTLAND	OR		10/26/2017		607,455	0	0	0	0	0	0	5,581	5,581	0	0	0
B5050702-3	PORTLAND	OR		08/09/2018		710,838	0	0	0	0	0	0	5,260	5,260	0	0	0
B5070101	PORTLAND	OR		08/31/2015		517,695	0	0	0	0	0	0	4,470	4,470	0	0	0
B5110201	PORTLAND	OR		02/29/2016		1,222,531	0	0	0	0	0	0	11,094	11,094	0	0	0
B5110201-1	PORTLAND	OR		07/02/2021		1,637,540	0	0	0	0	0	0	14,304	14,304	0	0	0
B5111203	PORTLAND	OR		01/20/2016		387,613	0	0	0	0	0	0	5,033	5,033	0	0	0
B5111205	PORTLAND	OR		01/20/2016		1,253,748	0	0	0	0	0	0	15,846	15,846	0	0	0
B6022401	PORTLAND	OR		04/25/2016		4,784,883	0	0	0	0	0	0	41,616	41,616	0	0	0
B6041105	PORTLAND	OR		06/20/2016		714,610	0	0	0	0	0	0	9,005	9,005	0	0	0
B6050501	PORTLAND	OR		07/07/2016		2,092,074	0	0	0	0	0	0	17,390	17,390	0	0	0
B6062301	PORTLAND	OR		10/06/2016		3,911,673	0	0	0	0	0	0	31,610	31,610	0	0	0
B6110801	PORTLAND	OR		01/19/2017		854,261	0	0	0	0	0	0	9,911	9,911	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6110906	PORTLAND	OR		01/25/2017		1,450,006	0	0	0	0	0	0	11,306	11,306	0	0	0
B6121204	PORTLAND	OR		02/23/2017		1,221,982	0	0	0	0	0	0	13,522	13,522	0	0	0
B7012703	PORTLAND	OR		04/10/2017		1,188,663	0	0	0	0	0	0	13,612	13,612	0	0	0
B7041001	PORTLAND	OR		06/08/2017		1,067,600	0	0	0	0	0	0	7,775	7,775	0	0	0
B7051201	PORTLAND	OR		08/04/2017		1,354,733	0	0	0	0	0	0	14,599	14,599	0	0	0
B7052501	PORTLAND	OR		07/14/2017		6,843,026	0	0	0	0	0	0	37,389	37,389	0	0	0
B7102302	PORTLAND	OR		01/05/2018		295,536	0	0	0	0	0	0	2,213	2,213	0	0	0
B7102701	PORTLAND	OR		01/19/2018		1,284,624	0	0	0	0	0	0	9,212	9,212	0	0	0
B8012303	PORTLAND	OR		03/23/2018		6,328,138	0	0	0	0	0	0	32,899	32,899	0	0	0
B8042001	PORTLAND	OR		07/10/2018		1,145,907	0	0	0	0	0	0	5,299	5,299	0	0	0
B8061501	PORTLAND	OR		08/06/2018		3,122,320	0	0	0	0	0	0	13,404	13,404	0	0	0
B8062101	PORTLAND	OR		09/25/2018		1,663,613	0	0	0	0	0	0	7,607	7,607	0	0	0
B8072502	PORTLAND	OR		09/24/2018		286,575	0	0	0	0	0	0	1,307	1,307	0	0	0
B9031402	PORTLAND	OR		06/11/2019		2,436,174	0	0	0	0	0	0	15,031	15,031	0	0	0
B9032201	PORTLAND	OR		05/22/2019		1,833,009	0	0	0	0	0	0	9,966	9,966	0	0	0
B9040401	PORTLAND	OR		06/26/2019		1,191,842	0	0	0	0	0	0	5,308	5,308	0	0	0
B9052203	PORTLAND	OR		09/30/2019		6,179,615	0	0	0	0	0	0	39,900	39,900	0	0	0
B9052902	PORTLAND	OR		09/06/2019		249,340	0	0	0	0	0	0	1,635	1,635	0	0	0
B9080501	PORTLAND	OR		10/01/2019		1,206,181	0	0	0	0	0	0	6,026	6,026	0	0	0
B9080606	PORTLAND	OR		10/04/2019		1,954,524	0	0	0	0	0	0	18,698	18,698	0	0	0
B9082204	PORTLAND	OR		10/30/2019		778,915	0	0	0	0	0	0	5,161	5,161	0	0	0
B9102903	PORTLAND	OR		01/15/2020		1,458,360	0	0	0	0	0	0	9,807	9,807	0	0	0
C0020704	PORTLAND	OR		04/24/2020		1,161,931	0	0	0	0	0	0	7,936	7,936	0	0	0
C0021902	PORTLAND	OR		05/01/2020		1,925,090	0	0	0	0	0	0	9,872	9,872	0	0	0
C0022606	PORTLAND	OR		04/20/2020		2,125,767	0	0	0	0	0	0	10,733	10,733	0	0	0
C0052902	PORTLAND	OR		08/11/2020		892,512	0	0	0	0	0	0	5,778	5,778	0	0	0
C0061701	PORTLAND	OR		08/21/2020		3,025,190	0	0	0	0	0	0	19,900	19,900	0	0	0
C0072405	PORTLAND	OR		10/30/2020		390,198	0	0	0	0	0	0	2,380	2,380	0	0	0
C0102609	PORTLAND	OR		01/20/2021		1,840,879	0	0	0	0	0	0	12,187	12,187	0	0	0
C1012101	PORTLAND	OR		04/09/2021		1,504,740	0	0	0	0	0	0	19,609	19,609	0	0	0
C1050601	PORTLAND	OR		07/28/2021		715,313	0	0	0	0	0	0	4,217	4,217	0	0	0
C1050602	PORTLAND	OR		07/23/2021		1,660,673	0	0	0	0	0	0	10,306	10,306	0	0	0
C1051201	PORTLAND	OR		08/11/2021		3,374,262	0	0	0	0	0	0	14,888	14,888	0	0	0
C1062401	PORTLAND	OR		08/27/2021		2,154,175	0	0	0	0	0	0	18,367	18,367	0	0	0
C1081701	PORTLAND	OR		10/27/2021		10,391,887	0	0	0	0	0	0	25,541	25,541	0	0	0
C1092907	PORTLAND	OR		12/14/2021		20,000,000	0	0	0	0	0	0	69,044	69,044	0	0	0
C1102501	PORTLAND	OR		12/27/2021		1,500,000	0	0	0	0	0	0	6,130	6,130	0	0	0
C2031102	PORTLAND	OR		05/25/2022		0	0	0	0	0	0	0	3,825	3,825	0	0	0
C2031402	PORTLAND	OR		05/13/2022		0	0	0	0	0	0	0	15,263	15,263	0	0	0
C2050206	PORTLAND	OR		08/30/2022		0	0	0	0	0	0	0	698,213	698,213	0	0	0
C2050207	PORTLAND	OR		08/30/2022		0	0	0	0	0	0	0	909,300	909,300	0	0	0
W8042701	PORTLAND	OR		07/10/2018		1,024,322	0	0	0	0	0	0	3,195	3,195	0	0	0
B2121208	REDMOND	OR		02/20/2013		497,775	0	0	0	0	0	0	5,184	5,184	0	0	0
B3012506	REDMOND	OR		04/26/2013		606,844	0	0	0	0	0	0	10,534	10,534	0	0	0
B5082001	REEDSPORT	OR		11/12/2015		974,825	0	0	0	0	0	0	8,145	8,145	0	0	0
B8120401	REEDSPORT	OR		02/08/2019		468,446	0	0	0	0	0	0	4,317	4,317	0	0	0
B0022503	SALEM	OR		05/28/2010		774,891	0	0	0	0	0	0	19,438	19,438	0	0	0
B3030113	SALEM	OR		06/12/2013		388,894	0	0	0	0	0	0	3,974	3,974	0	0	0
B5032702	SALEM	OR		05/28/2015		843,223	0	0	0	0	0	0	7,704	7,704	0	0	0
B5070602	SALEM	OR		09/22/2015		211,865	0	0	0	0	0	0	1,772	1,772	0	0	0
B5070602-1	SALEM	OR		01/23/2019		431,475	0	0	0	0	0	0	3,384	3,384	0	0	0
B7121802	SALEM	OR		02/26/2018		1,167,594	0	0	0	0	0	0	5,990	5,990	0	0	0
B7121802-1	SALEM	OR		03/18/2020		1,598,769	0	0	0	0	0	0	8,203	8,203	0	0	0
B8020501	SALEM	OR		04/11/2018		471,168	0	0	0	0	0	0	2,260	2,260	0	0	0
B8020501-1	SALEM	OR		07/24/2020		171,211	0	0	0	0	0	0	854	854	0	0	0
C0111001	SALEM	OR		01/25/2021		813,832	0	0	0	0	0	0	7,245	7,245	0	0	0
W9050601	SALEM	OR		06/17/2019		2,388,215	0	0	0	0	0	0	7,440	7,440	0	0	0
B5030502	SEASIDE	OR		06/01/2015		1,011,920	0	0	0	0	0	0	9,300	9,300	0	0	0
B4092301	SHERWOOD	OR		12/01/2014		369,903	0	0	0	0	0	0	3,172	3,172	0	0	0
B5021001	SHERWOOD	OR		04/22/2015		769,622	0	0	0	0	0	0	7,894	7,894	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6061303	SHERWOOD	OR		07/27/2016		10,542,695	0	0	0	0	0	0	61,142	61,142	0	0	0
B7102502	SHERWOOD	OR		01/04/2018		702,732	0	0	0	0	0	0	5,188	5,188	0	0	0
A8042804	SISTERS	OR		07/08/2008		175,553	0	0	0	0	0	0	2,980	2,980	0	0	0
C1050701	SISTERS	OR		07/09/2021		664,457	0	0	0	0	0	0	3,985	3,985	0	0	0
C1051903	SISTERS	OR		07/15/2021		553,714	0	0	0	0	0	0	3,321	3,321	0	0	0
B2081001	SPRINGFIELD	OR		10/01/2012		586,986	0	0	0	0	0	0	6,361	6,361	0	0	0
C0041502	ST HELENS	OR		08/28/2020		1,270,303	0	0	0	0	0	0	7,155	7,155	0	0	0
C0063004	ST HELENS	OR		09/01/2020		597,083	0	0	0	0	0	0	5,184	5,184	0	0	0
B7100303	ST. HELENS	OR		12/05/2017		748,587	0	0	0	0	0	0	7,827	7,827	0	0	0
A7060101	THE DALLES	OR		08/10/2007		45,980	0	0	0	0	0	0	1,784	1,784	0	0	0
B3030111	THE DALLES	OR		05/09/2013		58,173	0	0	0	0	0	0	939	939	0	0	0
B5031303	THE DALLES	OR		05/29/2015		4,220,030	0	0	0	0	0	0	34,108	34,108	0	0	0
B6042901	THE DALLES	OR		07/29/2016		5,658,763	0	0	0	0	0	0	44,340	44,340	0	0	0
C1091001	THE DALLES	OR		11/23/2021		825,000	0	0	0	0	0	0	3,977	3,977	0	0	0
B3103102	TIGARD	OR		12/17/2013		1,394,396	0	0	0	0	0	0	15,246	15,246	0	0	0
B5090102	TIGARD	OR		10/30/2015		343,682	0	0	0	0	0	0	8,018	8,018	0	0	0
B7121503	TIGARD	OR		02/16/2018		687,330	0	0	0	0	0	0	4,880	4,880	0	0	0
B9053105	TIGARD	OR		07/25/2019		785,334	0	0	0	0	0	0	3,905	3,905	0	0	0
B9070802	TIGARD	OR		08/28/2019		1,407,138	0	0	0	0	0	0	6,962	6,962	0	0	0
C0092401	TILLAMOOK	OR		01/21/2021		686,177	0	0	0	0	0	0	4,323	4,323	0	0	0
A6110601	TUALATIN	OR		01/26/2007		235,564	0	0	0	0	0	0	4,702	4,702	0	0	0
A8012905	TUALATIN	OR		04/24/2008		570,154	0	0	0	0	0	0	9,763	9,763	0	0	0
B0020505	TUALATIN	OR		03/30/2010		495,450	0	0	0	0	0	0	12,845	12,845	0	0	0
B4033102	TUALATIN	OR		06/13/2014		1,153,538	0	0	0	0	0	0	10,571	10,571	0	0	0
B5021801	TUALATIN	OR		06/05/2015		985,303	0	0	0	0	0	0	13,423	13,423	0	0	0
B5090103	TUALATIN	OR		10/30/2015		28,639	0	0	0	0	0	0	7,872	7,872	0	0	0
B6081602	TUALATIN	OR		10/03/2016		883,914	0	0	0	0	0	0	7,848	7,848	0	0	0
B8101001	TUALATIN	OR		01/22/2019		769,467	0	0	0	0	0	0	4,777	4,777	0	0	0
B2121801	WARRENTON	OR		02/22/2013		309,460	0	0	0	0	0	0	3,122	3,122	0	0	0
B6062002	WARRENTON	OR		08/17/2016		5,587,146	0	0	0	0	0	0	32,054	32,054	0	0	0
B6062002-1	WARRENTON	OR		04/26/2018		683,960	0	0	0	0	0	0	3,341	3,341	0	0	0
B6062002-2	WARRENTON	OR		07/29/2022		0	0	0	0	0	0	0	249,475	249,475	0	0	0
B9060402	WARRENTON	OR		07/15/2019		726,381	0	0	0	0	0	0	4,820	4,820	0	0	0
B9083001	WARRENTON	OR		10/16/2019		461,146	0	0	0	0	0	0	2,304	2,304	0	0	0
A7011206	WEST LINN	OR		03/23/2007		802,546	0	0	0	0	0	0	9,079	9,079	0	0	0
A7080912	WEST LINN	OR		10/12/2007		2,703,509	0	0	0	0	0	0	28,993	28,993	0	0	0
B8100411	WHITE CITY	OR		12/21/2018		853,253	0	0	0	0	0	0	5,416	5,416	0	0	0
C0061503	WHITE CITY	OR		07/30/2020		3,386,043	0	0	0	0	0	0	30,539	30,539	0	0	0
C2030701	WHITE CITY	OR		05/09/2022		0	0	0	0	0	0	0	6,365	6,365	0	0	0
B3062603	WILSONVILLE	OR		09/27/2013		441,157	0	0	0	0	0	0	4,314	4,314	0	0	0
A3120304	WOOD VILLAGE	OR		03/10/2004		696,568	0	0	0	0	0	0	11,104	11,104	0	0	0
A31203043	WOOD VILLAGE	OR		05/22/2008		371,659	0	0	0	0	0	0	6,175	6,175	0	0	0
A8040701	WOOD VILLAGE	OR		05/22/2008		272,664	0	0	0	0	0	0	4,528	4,528	0	0	0
B7111501	DOWNINGTOWN	PA		01/29/2018		753,156	0	0	0	0	0	0	5,322	5,322	0	0	0
B3010406	ELWYN	PA		06/27/2013		657,932	0	0	0	0	0	0	20,844	20,844	0	0	0
A8022105	ERIE	PA		05/22/2008		77,354	0	0	0	0	0	0	10,888	10,888	0	0	0
A7032703	EXPORT	PA		06/19/2007		211,680	0	0	0	0	0	0	8,222	8,222	0	0	0
B6111004	HARRISBURG	PA		01/12/2017		10,264,588	0	0	0	0	0	0	65,782	65,782	0	0	0
B7121801	HARRISBURG	PA		04/03/2018		1,563,646	0	0	0	0	0	0	10,686	10,686	0	0	0
B7121801-1	HARRISBURG	PA		12/22/2020		861,105	0	0	0	0	0	0	6,520	6,520	0	0	0
B7051601	HORSHAM	PA		07/27/2017		2,581,616	0	0	0	0	0	0	19,214	19,214	0	0	0
C1031002	MECHANICSBURG	PA		06/30/2021		561,448	0	0	0	0	0	0	3,444	3,444	0	0	0
B6082303	MIDDLETOWN BOROUGH	PA		11/29/2016		1,580,241	0	0	0	0	0	0	12,881	12,881	0	0	0
A7030601	NEW CASTLE	PA		05/31/2007		319,668	0	0	0	0	0	0	9,264	9,264	0	0	0
B0061402	NEW HOPE	PA		10/01/2010		963,592	0	0	0	0	0	0	11,004	11,004	0	0	0
B5111302	NEWTOWN SQUARE	PA		02/09/2016		1,645,046	0	0	0	0	0	0	14,006	14,006	0	0	0
C1092301	NORRISTOWN	PA		11/23/2021		725,000	0	0	0	0	0	0	4,640	4,640	0	0	0
C2031703	NORTH WALES	PA		05/26/2022		0	0	0	0	0	0	0	4,401	4,401	0	0	0
B6101001	PHILADELPHIA	PA		12/09/2016		5,063,372	0	0	0	0	0	0	32,436	32,436	0	0	0
B7030704	PHILADELPHIA	PA		06/01/2017		3,988,992	0	0	0	0	0	0	29,458	29,458	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7102301	PHILADELPHIA	PA		11/29/2017		2,290,548	0	0	0	0	0	0	17,112	17,112	0	0	0
C1022201	PHILADELPHIA	PA		05/28/2021		1,866,273	0	0	0	0	0	0	11,509	11,509	0	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		317,349	0	0	0	0	0	0	5,424	5,424	0	0	0
B6121301	PITTSBURGH	PA		03/24/2017		583,580	0	0	0	0	0	0	6,669	6,669	0	0	0
C1070706	PITTSBURGH	PA		10/22/2021		994,396	0	0	0	0	0	0	5,870	5,870	0	0	0
C2020701	POTTSTOWN	PA		04/27/2022		0	0	0	0	0	0	0	4,003	4,003	0	0	0
B2010902	PROSPECT PARK	PA		04/27/2012		711,280	0	0	0	0	0	0	30,519	30,519	0	0	0
C1012703	PUNXSUTAWNEY	PA		04/15/2021		539,537	0	0	0	0	0	0	4,657	4,657	0	0	0
B9100801	READING	PA		01/21/2020		2,711,287	0	0	0	0	0	0	17,662	17,662	0	0	0
B4060402	ROCHESTER BOROUGH	PA		10/14/2014		961,042	0	0	0	0	0	0	8,665	8,665	0	0	0
A8031010	ROYERSFORD	PA		08/22/2008		199,586	0	0	0	0	0	0	2,933	2,933	0	0	0
B6061401	SCRANTON	PA		08/08/2016		2,251,731	0	0	0	0	0	0	28,225	28,225	0	0	0
B5042401	SHIPPENSBURG	PA		08/20/2015		2,109,695	0	0	0	0	0	0	12,997	12,997	0	0	0
B8061807	SHIPPENSBURG	PA		09/19/2018		465,506	0	0	0	0	0	0	3,037	3,037	0	0	0
B8092101	SPRINGFIELD	PA		11/30/2018		297,374	0	0	0	0	0	0	1,946	1,946	0	0	0
C0120201	STROUDSBURG	PA		02/25/2021		1,926,971	0	0	0	0	0	0	12,485	12,485	0	0	0
C1042903	WASHINGTON	PA		08/27/2021		1,293,575	0	0	0	0	0	0	8,403	8,403	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013		651,183	0	0	0	0	0	0	20,931	20,931	0	0	0
B4102707	WEST CHESTER	PA		02/11/2015		349,337	0	0	0	0	0	0	9,038	9,038	0	0	0
C1092102	WHITEHALL	PA		12/08/2021		2,065,000	0	0	0	0	0	0	8,734	8,734	0	0	0
C1012103	AIKEN	SC		03/02/2021		3,450,562	0	0	0	0	0	0	22,610	22,610	0	0	0
B8100406	ANDERSON	SC		12/28/2018		655,774	0	0	0	0	0	0	4,202	4,202	0	0	0
C0021309	BAMBERG	SC		03/31/2020		1,119,512	0	0	0	0	0	0	16,433	16,433	0	0	0
A7091614	CHARLESTON	SC		11/30/2007		194,749	0	0	0	0	0	0	6,562	6,562	0	0	0
A7091615	CHARLESTON	SC		11/30/2007		140,181	0	0	0	0	0	0	4,724	4,724	0	0	0
A7091616	CHARLESTON	SC		11/30/2007		155,874	0	0	0	0	0	0	5,256	5,256	0	0	0
A7091619	CHARLESTON	SC		11/30/2007		183,056	0	0	0	0	0	0	6,164	6,164	0	0	0
A7091620	CHARLESTON	SC		11/30/2007		97,306	0	0	0	0	0	0	3,283	3,283	0	0	0
B2032905	CHARLESTON	SC		06/28/2012		295,602	0	0	0	0	0	0	5,434	5,434	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		295,602	0	0	0	0	0	0	5,434	5,434	0	0	0
B9030801	CHARLESTON	SC		06/12/2019		651,824	0	0	0	0	0	0	4,152	4,152	0	0	0
C0081101	CHARLESTON	SC		10/22/2020		1,803,188	0	0	0	0	0	0	11,358	11,358	0	0	0
A7040602	COLUMBIA	SC		06/20/2007		682,743	0	0	0	0	0	0	25,310	25,310	0	0	0
B0080902	COLUMBIA	SC		11/17/2010		351,548	0	0	0	0	0	0	8,410	8,410	0	0	0
B1020705	COLUMBIA	SC		04/08/2011		1,645,110	0	0	0	0	0	0	18,154	18,154	0	0	0
B2073004	COLUMBIA	SC		10/31/2012		816,104	0	0	0	0	0	0	8,371	8,371	0	0	0
B2073004-1	COLUMBIA	SC		01/15/2020		284,959	0	0	0	0	0	0	3,018	3,018	0	0	0
B3061211	COLUMBIA	SC		09/13/2013		110,901	0	0	0	0	0	0	868	868	0	0	0
B5022708	COLUMBIA	SC		06/30/2015		313,640	0	0	0	0	0	0	4,129	4,129	0	0	0
B6042101	COLUMBIA	SC		06/14/2016		352,279	0	0	0	0	0	0	4,358	4,358	0	0	0
B8061505	COLUMBIA	SC		08/23/2018		751,404	0	0	0	0	0	0	7,402	7,402	0	0	0
B8121402	COLUMBIA	SC		04/05/2019		1,661,721	0	0	0	0	0	0	9,807	9,807	0	0	0
B8121402-1	COLUMBIA	SC		10/15/2021		1,103,548	0	0	0	0	0	0	7,568	7,568	0	0	0
W8091102	COLUMBIA	SC		12/13/2018		2,322,115	0	0	0	0	0	0	10,185	10,185	0	0	0
W8091103	COLUMBIA	SC		12/13/2018		3,152,511	0	0	0	0	0	0	13,829	13,829	0	0	0
C0072202	CONWAY	SC		09/18/2020		1,438,814	0	0	0	0	0	0	9,261	9,261	0	0	0
B9123003	DILLON	SC		03/24/2020		2,320,134	0	0	0	0	0	0	33,502	33,502	0	0	0
C1083103	EASLEY	SC		11/29/2021		600,000	0	0	0	0	0	0	3,610	3,610	0	0	0
B3121205	FLORENCE	SC		02/05/2014		120,375	0	0	0	0	0	0	1,824	1,824	0	0	0
C1032301	FLORENCE	SC		06/21/2021		1,591,050	0	0	0	0	0	0	9,593	9,593	0	0	0
B8042305	FORT MILL	SC		07/20/2018		1,733,670	0	0	0	0	0	0	11,804	11,804	0	0	0
W8091104	FORT MILL	SC		12/13/2018		3,972,960	0	0	0	0	0	0	17,426	17,426	0	0	0
B1030705	GOOSE CREEK	SC		06/30/2011		416,799	0	0	0	0	0	0	5,351	5,351	0	0	0
A7032301	GREENVILLE	SC		06/07/2007		359,593	0	0	0	0	0	0	6,695	6,695	0	0	0
B2100303	GREENVILLE	SC		12/31/2012		742,202	0	0	0	0	0	0	5,031	5,031	0	0	0
B2112603	GREENVILLE	SC		01/23/2013		445,990	0	0	0	0	0	0	12,807	12,807	0	0	0
B4111702	GREENVILLE	SC		04/08/2015		451,185	0	0	0	0	0	0	6,312	6,312	0	0	0
B9100901	GREENVILLE	SC		01/23/2020		398,488	0	0	0	0	0	0	3,649	3,649	0	0	0
C1031202	HARDEEVILLE	SC		06/04/2021		544,259	0	0	0	0	0	0	3,226	3,226	0	0	0
B1021504	HOLLY HILL	SC		04/29/2011		195,181	0	0	0	0	0	0	9,987	9,987	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B9060703	HONEA PATH	SC		08/22/2019		1,196,054	0	0	0	0	0	0	7,891	7,891	0	0	0
B9061801	INMAN	SC		08/26/2019		1,192,945	0	0	0	0	0	0	7,941	7,941	0	0	0
B0120801	IRMO	SC		02/16/2011		472,051	0	0	0	0	0	0	6,306	6,306	0	0	0
C1080501	IRMO	SC		10/21/2021		640,571	0	0	0	0	0	0	3,847	3,847	0	0	0
C2012003	IRMO	SC		04/08/2022		0	0	0	0	0	0	0	22,340	22,340	0	0	0
A7091617	JOHNS ISLAND	SC		11/30/2007		163,704	0	0	0	0	0	0	5,516	5,516	0	0	0
B6111504	LORIS	SC		02/01/2017		873,907	0	0	0	0	0	0	6,620	6,620	0	0	0
B7091204	LYMAN	SC		12/08/2017		1,615,060	0	0	0	0	0	0	11,652	11,652	0	0	0
B4102703	MAULDIN	SC		12/19/2014		382,981	0	0	0	0	0	0	3,396	3,396	0	0	0
B5040306	MCCOLL	SC		08/20/2015		466,407	0	0	0	0	0	0	6,198	6,198	0	0	0
C0021201	MOORE	SC		04/10/2020		480,290	0	0	0	0	0	0	3,281	3,281	0	0	0
B5030603	MOUNT PLEASANT	SC		08/31/2015		5,569,828	0	0	0	0	0	0	34,693	34,693	0	0	0
B8080302	MOUNT PLEASANT	SC		10/30/2018		1,271,363	0	0	0	0	0	0	6,730	6,730	0	0	0
A9110601	MURRELLS INLET	SC		01/22/2010		1,477,282	0	0	0	0	0	0	21,507	21,507	0	0	0
B4031402	NORTH AUGUSTA	SC		06/26/2014		1,526,998	0	0	0	0	0	0	12,842	12,842	0	0	0
B8031202	NORTH AUGUSTA	SC		05/18/2018		356,483	0	0	0	0	0	0	1,630	1,630	0	0	0
A7101704	NORTH CHARLESTON	SC		01/07/2008		319,805	0	0	0	0	0	0	1,918	1,918	0	0	0
B6090601	NORTH CHARLESTON	SC		12/16/2016		787,122	0	0	0	0	0	0	6,467	6,467	0	0	0
C1061801	NORTH CHARLESTON	SC		09/15/2021		1,546,341	0	0	0	0	0	0	9,496	9,496	0	0	0
C0031805	SOUTH CONGAREE	SC		07/28/2020		779,497	0	0	0	0	0	0	7,118	7,118	0	0	0
B7032402	SPARTANBURG	SC		06/05/2017		2,247,343	0	0	0	0	0	0	11,194	11,194	0	0	0
C0121401	SUMTER	SC		02/17/2021		1,734,844	0	0	0	0	0	0	11,053	11,053	0	0	0
B4101701	WALTERBORO	SC		03/13/2015		1,221,316	0	0	0	0	0	0	8,123	8,123	0	0	0
B8050403	WEST COLUMBIA	SC		08/15/2018		3,352,768	0	0	0	0	0	0	20,494	20,494	0	0	0
B2121901	WINNSBORO	SC		04/23/2013		671,484	0	0	0	0	0	0	10,628	10,628	0	0	0
B2121901-1	WINNSBORO	SC		08/12/2016		265,958	0	0	0	0	0	0	3,080	3,080	0	0	0
B6052001	WINNSBORO	SC		09/16/2016		398,525	0	0	0	0	0	0	3,333	3,333	0	0	0
B5082006	GREGORY	SD		10/15/2015		163,281	0	0	0	0	0	0	2,059	2,059	0	0	0
B8032602	ALCOA	TN		05/25/2018		1,718,415	0	0	0	0	0	0	16,008	16,008	0	0	0
C2011803	ATHENS	TN		04/11/2022		0	0	0	0	0	0	0	27,976	27,976	0	0	0
C0081921	BARTLETT	TN		11/24/2020		1,665,041	0	0	0	0	0	0	9,919	9,919	0	0	0
B9090604	BRENTWOOD	TN		11/20/2019		1,376,200	0	0	0	0	0	0	13,550	13,550	0	0	0
B2091401	CHATTANOOGA	TN		12/18/2012		4,183,641	0	0	0	0	0	0	69,992	69,992	0	0	0
B2091401-1	CHATTANOOGA	TN		08/04/2014		774,420	0	0	0	0	0	0	12,957	12,957	0	0	0
B2103107	CHATTANOOGA	TN		01/08/2013		440,452	0	0	0	0	0	0	15,004	15,004	0	0	0
B8091804	CHATTANOOGA	TN		11/30/2018		1,524,886	0	0	0	0	0	0	9,495	9,495	0	0	0
C1091502	CHATTANOOGA	TN		12/14/2021		2,500,000	0	0	0	0	0	0	31,391	31,391	0	0	0
C1101507	CLARKSVILLE	TN		03/11/2022		0	0	0	0	0	0	0	11,391	11,391	0	0	0
B5111701	CLEVELAND	TN		01/20/2016		349,093	0	0	0	0	0	0	2,844	2,844	0	0	0
B8010901	CORDOVA	TN		02/27/2018		478,513	0	0	0	0	0	0	3,411	3,411	0	0	0
B9110802	CORDOVA	TN		01/15/2020		419,606	0	0	0	0	0	0	2,777	2,777	0	0	0
C0081910	CORDOVA	TN		11/23/2020		1,194,980	0	0	0	0	0	0	7,120	7,120	0	0	0
C1122703	CORDOVA	TN		03/16/2022		0	0	0	0	0	0	0	10,406	10,406	0	0	0
A7080101	COVINGTON	TN		10/19/2007		211,486	0	0	0	0	0	0	3,117	3,117	0	0	0
C2050203	FAIRVIEW	TN		07/22/2022		0	0	0	0	0	0	0	751,995	751,995	0	0	0
B6032306	FRANKLIN	TN		06/06/2016		3,357,983	0	0	0	0	0	0	29,363	29,363	0	0	0
C0081912	GERMANTOWN	TN		11/24/2020		963,129	0	0	0	0	0	0	5,739	5,739	0	0	0
C1113001	GREENEVILLE	TN		02/22/2022		0	0	0	0	0	0	0	16,269	16,269	0	0	0
C0091001	HIXSON	TN		12/29/2020		8,719,530	0	0	0	0	0	0	54,313	54,313	0	0	0
C1121402	JACKSON	TN		03/15/2022		0	0	0	0	0	0	0	14,280	14,280	0	0	0
B2103101	JOHNSON CITY	TN		12/14/2012		503,592	0	0	0	0	0	0	9,259	9,259	0	0	0
C1101504	JOHNSON CITY	TN		03/10/2022		0	0	0	0	0	0	0	5,057	5,057	0	0	0
C1101506	JOHNSON CITY	TN		03/10/2022		0	0	0	0	0	0	0	8,405	8,405	0	0	0
B3051501	KINGSPORT	TN		07/30/2013		1,564,758	0	0	0	0	0	0	15,949	15,949	0	0	0
C1101505	KINGSPORT	TN		02/28/2022		0	0	0	0	0	0	0	6,703	6,703	0	0	0
C2060702	KNOXVILLE	TN		08/31/2022		0	0	0	0	0	0	0	643,125	643,125	0	0	0
B6070804	MCKENZIE	TN		10/11/2016		272,771	0	0	0	0	0	0	5,518	5,518	0	0	0
B4061113	MEDINA	TN		08/21/2014		38,168	0	0	0	0	0	0	3,356	3,356	0	0	0
A6113001	MEMPHIS	TN		02/08/2007		323,582	0	0	0	0	0	0	6,394	6,394	0	0	0
A8012310	MEMPHIS	TN		04/01/2008		332,937	0	0	0	0	0	0	5,623	5,623	0	0	0

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B0082603	MEMPHIS	TN		12/09/2010		145,157	0	0	0	0	0	0	33,627	33,627	0	0	0
B1070501	MEMPHIS	TN		09/22/2011		412,176	0	0	0	0	0	0	19,910	19,910	0	0	0
B9060301	MEMPHIS	TN		08/16/2019		1,306,458	0	0	0	0	0	0	8,756	8,756	0	0	0
B9120201	MEMPHIS	TN		01/27/2020		4,016,963	0	0	0	0	0	0	26,589	26,589	0	0	0
C0081901	MEMPHIS	TN		11/23/2020		1,117,960	0	0	0	0	0	0	6,662	6,662	0	0	0
C0081902	MEMPHIS	TN		11/23/2020		1,194,980	0	0	0	0	0	0	7,120	7,120	0	0	0
C0081903	MEMPHIS	TN		11/23/2020		1,272,001	0	0	0	0	0	0	7,579	7,579	0	0	0
C0081904	MEMPHIS	TN		11/23/2020		906,757	0	0	0	0	0	0	5,402	5,402	0	0	0
C0081905	MEMPHIS	TN		11/23/2020		963,129	0	0	0	0	0	0	5,739	5,739	0	0	0
C0081906	MEMPHIS	TN		11/23/2020		1,117,960	0	0	0	0	0	0	6,662	6,662	0	0	0
C0081907	MEMPHIS	TN		11/23/2020		1,272,001	0	0	0	0	0	0	7,579	7,579	0	0	0
C0081908	MEMPHIS	TN		11/23/2020		1,040,149	0	0	0	0	0	0	6,198	6,198	0	0	0
C0081909	MEMPHIS	TN		11/23/2020		1,272,001	0	0	0	0	0	0	7,579	7,579	0	0	0
C0081911	MEMPHIS	TN		11/23/2020		1,927,057	0	0	0	0	0	0	11,482	11,482	0	0	0
C0081913	MEMPHIS	TN		11/24/2020		1,349,022	0	0	0	0	0	0	8,037	8,037	0	0	0
C0081914	MEMPHIS	TN		11/24/2020		1,272,001	0	0	0	0	0	0	7,579	7,579	0	0	0
C0081916	MEMPHIS	TN		11/24/2020		1,387,132	0	0	0	0	0	0	8,265	8,265	0	0	0
C0081917	MEMPHIS	TN		11/24/2020		1,464,153	0	0	0	0	0	0	8,723	8,723	0	0	0
C0081918	MEMPHIS	TN		11/24/2020		1,349,022	0	0	0	0	0	0	8,037	8,037	0	0	0
C0081919	MEMPHIS	TN		11/24/2020		1,194,980	0	0	0	0	0	0	7,120	7,120	0	0	0
C0081920	MEMPHIS	TN		11/24/2020		1,356,958	0	0	0	0	0	0	8,085	8,085	0	0	0
C0081922	MEMPHIS	TN		11/24/2020		1,678,534	0	0	0	0	0	0	10,001	10,001	0	0	0
C1012001	MEMPHIS	TN		04/05/2021		892,213	0	0	0	0	0	0	3,949	3,949	0	0	0
C1121403	MEMPHIS	TN		03/14/2022		0	0	0	0	0	0	0	10,791	10,791	0	0	0
C2031601	MEMPHIS	TN		05/20/2022		0	0	0	0	0	0	0	11,618	11,618	0	0	0
C1113002	MIDWAY	TN		02/22/2022		0	0	0	0	0	0	0	11,153	11,153	0	0	0
C1113002-1	MIDWAY	TN		05/10/2022		0	0	0	0	0	0	0	2,736	2,736	0	0	0
A3062705	MT JULIET	TN		09/23/2003		805,516	0	0	0	0	0	0	26,090	26,090	0	0	0
B4012801	MURFREESBORO	TN		03/10/2014		197,073	0	0	0	0	0	0	3,006	3,006	0	0	0
B4091102	MURFREESBORO	TN		11/10/2014		495,237	0	0	0	0	0	0	7,214	7,214	0	0	0
B6120702	MURFREESBORO	TN		04/12/2017		2,598,568	0	0	0	0	0	0	18,415	18,415	0	0	0
B9090605	MURFREESBORO	TN		11/20/2019		3,438,315	0	0	0	0	0	0	23,236	23,236	0	0	0
A8022102	NASHVILLE	TN		05/22/2008		136,050	0	0	0	0	0	0	4,383	4,383	0	0	0
B2110502	NASHVILLE	TN		01/11/2013		43,113	0	0	0	0	0	0	1,576	1,576	0	0	0
B4121501	NASHVILLE	TN		03/20/2015		739,544	0	0	0	0	0	0	6,763	6,763	0	0	0
B8040301	NASHVILLE	TN		06/28/2018		1,630,577	0	0	0	0	0	0	7,731	7,731	0	0	0
C0072301	NASHVILLE	TN		10/08/2020		6,043,949	0	0	0	0	0	0	29,662	29,662	0	0	0
C1082301	NASHVILLE	TN		10/12/2021		2,078,747	0	0	0	0	0	0	13,368	13,368	0	0	0
B9112202	OAK RIDGE	TN		02/20/2020		695,388	0	0	0	0	0	0	6,391	6,391	0	0	0
C1060301	OLD HICKORY	TN		08/19/2021		878,053	0	0	0	0	0	0	5,329	5,329	0	0	0
B4121102	PLEASANT VIEW	TN		04/09/2015		1,184,126	0	0	0	0	0	0	10,242	10,242	0	0	0
B6072106	SEVIERVILLE	TN		10/11/2016		277,505	0	0	0	0	0	0	2,340	2,340	0	0	0
B4092901	SMYRNA	TN		10/29/2014		744,326	0	0	0	0	0	0	6,551	6,551	0	0	0
C1070708	SODDY-DAISY	TN		10/15/2021		995,076	0	0	0	0	0	0	4,330	4,330	0	0	0
B5111702	SPEEDWELL	TN		01/20/2016		415,114	0	0	0	0	0	0	3,379	3,379	0	0	0
A7032106	TULLAHOMA	TN		06/15/2007		283,945	0	0	0	0	0	0	11,056	11,056	0	0	0
A7102205	ABILENE	TX		02/28/2008		105,960	0	0	0	0	0	0	1,608	1,608	0	0	0
B6042001	ABILENE	TX		07/20/2016		2,089,343	0	0	0	0	0	0	17,005	17,005	0	0	0
C1121303	ABILENE	TX		02/25/2022		0	0	0	0	0	0	0	7,906	7,906	0	0	0
C1080902	ADDISON	TX		09/21/2021		2,492,411	0	0	0	0	0	0	21,123	21,123	0	0	0
C1072702	ALAMO	TX		09/23/2021		1,668,044	0	0	0	0	0	0	21,324	21,324	0	0	0
B8101602	ALLEN	TX		12/21/2018		1,284,275	0	0	0	0	0	0	7,458	7,458	0	0	0
C1121401	ALLEN	TX		02/24/2022		0	0	0	0	0	0	0	12,830	12,830	0	0	0
B5050602	ALVIN	TX		07/13/2015		1,108,501	0	0	0	0	0	0	9,395	9,395	0	0	0
B6101301	ALVIN	TX		01/11/2017		1,716,448	0	0	0	0	0	0	20,904	20,904	0	0	0
B8101802	ALVIN	TX		01/16/2019		1,409,741	0	0	0	0	0	0	8,833	8,833	0	0	0
C0030901	ALVIN	TX		05/26/2020		2,567,661	0	0	0	0	0	0	18,008	18,008	0	0	0
B3011807	AMARILLO	TX		03/25/2013		715,753	0	0	0	0	0	0	10,239	10,239	0	0	0
C0013001	AMARILLO	TX		04/30/2020		15,875,645	0	0	0	0	0	0	221,724	221,724	0	0	0
C2010301	AMARILLO	TX		03/04/2022		0	0	0	0	0	0	0	7,442	7,442	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B4111302	ANDREWS	TX		02/27/2015		693,439	0	0	0	0	0	0	6,782	6,782	0	0	0
B2041902	ANGLETON	TX		06/19/2012		633,034	0	0	0	0	0	0	6,858	6,858	0	0	0
A5020401	ARLINGTON	TX		04/07/2005		631,004	0	0	0	0	0	0	16,093	16,093	0	0	0
A9080501	ARLINGTON	TX		09/30/2009		131,845	0	0	0	0	0	0	1,938	1,938	0	0	0
A9122102	ARLINGTON	TX		02/16/2010		778,575	0	0	0	0	0	0	20,331	20,331	0	0	0
B0061004	ARLINGTON	TX		08/20/2010		469,373	0	0	0	0	0	0	6,128	6,128	0	0	0
B2121905	ARLINGTON	TX		02/27/2013		580,969	0	0	0	0	0	0	6,003	6,003	0	0	0
B4013102	ARLINGTON	TX		05/01/2014		731,441	0	0	0	0	0	0	6,674	6,674	0	0	0
B4031803	ARLINGTON	TX		06/13/2014		487,421	0	0	0	0	0	0	6,546	6,546	0	0	0
B6100603	ARLINGTON	TX		12/13/2016		860,779	0	0	0	0	0	0	10,258	10,258	0	0	0
C0082501	ARLINGTON	TX		10/30/2020		4,293,322	0	0	0	0	0	0	27,038	27,038	0	0	0
C2010407	ARLINGTON	TX		03/10/2022		0	0	0	0	0	0	0	5,906	5,906	0	0	0
A6092501	ATASCOCITA	TX		11/20/2006		194,194	0	0	0	0	0	0	8,478	8,478	0	0	0
A7042003	AUSTIN	TX		07/13/2007		272,858	0	0	0	0	0	0	5,031	5,031	0	0	0
A7091102	AUSTIN	TX		12/13/2007		806,824	0	0	0	0	0	0	9,016	9,016	0	0	0
A8041804	AUSTIN	TX		07/16/2008		149,083	0	0	0	0	0	0	2,341	2,341	0	0	0
A8052802	AUSTIN	TX		07/23/2008		202,168	0	0	0	0	0	0	3,342	3,342	0	0	0
A8082003	AUSTIN	TX		10/23/2008		646,779	0	0	0	0	0	0	6,209	6,209	0	0	0
B0052102	AUSTIN	TX		07/28/2010		76,244	0	0	0	0	0	0	1,888	1,888	0	0	0
B1021702	AUSTIN	TX		05/09/2011		879,607	0	0	0	0	0	0	16,749	16,749	0	0	0
B1090201	AUSTIN	TX		11/18/2011		241,121	0	0	0	0	0	0	10,846	10,846	0	0	0
B2110602	AUSTIN	TX		01/30/2013		768,024	0	0	0	0	0	0	13,290	13,290	0	0	0
B2121702	AUSTIN	TX		03/12/2013		589,842	0	0	0	0	0	0	6,229	6,229	0	0	0
B3010802	AUSTIN	TX		04/03/2013		918,958	0	0	0	0	0	0	6,448	6,448	0	0	0
B3012803	AUSTIN	TX		03/29/2013		174,276	0	0	0	0	0	0	6,138	6,138	0	0	0
B3032201	AUSTIN	TX		06/03/2013		721,641	0	0	0	0	0	0	12,045	12,045	0	0	0
B3070802	AUSTIN	TX		09/19/2013		379,924	0	0	0	0	0	0	5,945	5,945	0	0	0
B4013002	AUSTIN	TX		04/30/2014		250,754	0	0	0	0	0	0	2,308	2,308	0	0	0
B4021204	AUSTIN	TX		04/30/2014		416,757	0	0	0	0	0	0	3,829	3,829	0	0	0
B4031004	AUSTIN	TX		05/30/2014		1,739,323	0	0	0	0	0	0	16,430	16,430	0	0	0
B4090802	AUSTIN	TX		11/10/2014		354,228	0	0	0	0	0	0	3,096	3,096	0	0	0
B4112001	AUSTIN	TX		03/10/2015		838,934	0	0	0	0	0	0	7,581	7,581	0	0	0
B5031102	AUSTIN	TX		05/26/2015		405,092	0	0	0	0	0	0	10,113	10,113	0	0	0
B5040103	AUSTIN	TX		11/10/2015		2,110,250	0	0	0	0	0	0	17,282	17,282	0	0	0
B5041303	AUSTIN	TX		06/25/2015		1,399,491	0	0	0	0	0	0	12,861	12,861	0	0	0
B5050503	AUSTIN	TX		07/22/2015		434,180	0	0	0	0	0	0	3,652	3,652	0	0	0
B5051201	AUSTIN	TX		08/14/2015		1,611,509	0	0	0	0	0	0	13,910	13,910	0	0	0
B5051302	AUSTIN	TX		06/19/2015		2,784,530	0	0	0	0	0	0	24,483	24,483	0	0	0
B5061001	AUSTIN	TX		08/28/2015		676,800	0	0	0	0	0	0	5,844	5,844	0	0	0
B6012101	AUSTIN	TX		03/18/2016		1,351,555	0	0	0	0	0	0	11,436	11,436	0	0	0
B6041401	AUSTIN	TX		07/08/2016		5,577,745	0	0	0	0	0	0	69,602	69,602	0	0	0
B6051104	AUSTIN	TX		08/08/2016		2,081,312	0	0	0	0	0	0	17,197	17,197	0	0	0
B6051804	AUSTIN	TX		07/22/2016		3,458,360	0	0	0	0	0	0	29,285	29,285	0	0	0
B6062801	AUSTIN	TX		09/30/2016		3,368,085	0	0	0	0	0	0	27,068	27,068	0	0	0
B6062801-1	AUSTIN	TX		10/28/2021		1,926,448	0	0	0	0	0	0	15,901	15,901	0	0	0
B6091502	AUSTIN	TX		12/01/2016		2,727,142	0	0	0	0	0	0	23,940	23,940	0	0	0
B6110907	AUSTIN	TX		02/28/2017		540,056	0	0	0	0	0	0	10,801	10,801	0	0	0
B7031306	AUSTIN	TX		06/21/2017		1,108,424	0	0	0	0	0	0	19,703	19,703	0	0	0
B7060601	AUSTIN	TX		08/01/2017		459,258	0	0	0	0	0	0	3,257	3,257	0	0	0
B7100901	AUSTIN	TX		11/21/2017		601,574	0	0	0	0	0	0	4,558	4,558	0	0	0
B8050401	AUSTIN	TX		07/12/2018		834,358	0	0	0	0	0	0	5,513	5,513	0	0	0
B8092002	AUSTIN	TX		11/30/2018		1,195,903	0	0	0	0	0	0	7,636	7,636	0	0	0
B8121404	AUSTIN	TX		02/06/2019		1,913,341	0	0	0	0	0	0	8,677	8,677	0	0	0
C0022105	AUSTIN	TX		04/27/2020		1,285,524	0	0	0	0	0	0	8,920	8,920	0	0	0
C0080301	AUSTIN	TX		10/09/2020		1,629,186	0	0	0	0	0	0	10,779	10,779	0	0	0
C1110302	AUSTIN	TX		01/12/2022		0	0	0	0	0	0	0	5,519	5,519	0	0	0
C2021102	AUSTIN	TX		05/06/2022		0	0	0	0	0	0	0	3,678	3,678	0	0	0
C2060601	AUSTIN	TX		08/16/2022		0	0	0	0	0	0	0	1,054,725	1,054,725	0	0	0
B2072703	AZLE	TX		10/04/2012		319,968	0	0	0	0	0	0	3,431	3,431	0	0	0
B5012304	BASTROP	TX		04/17/2015		366,385	0	0	0	0	0	0	3,330	3,330	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B8061401	BASTROP	TX		08/22/2018		268,468	0	0	0	0	0	0	1,757	1,757	0	0	0
A7092005	BAYTOWN	TX		12/12/2007		817,363	0	0	0	0	0	0	11,804	11,804	0	0	0
A8052901	BAYTOWN	TX		08/15/2008		359,163	0	0	0	0	0	0	11,501	11,501	0	0	0
B3022201	BAYTOWN	TX		05/06/2013		462,380	0	0	0	0	0	0	4,915	4,915	0	0	0
B7092002	BAYTOWN	TX		11/13/2017		1,324,831	0	0	0	0	0	0	9,757	9,757	0	0	0
B9111502	BAYTOWN	TX		03/12/2020		696,859	0	0	0	0	0	0	4,490	4,490	0	0	0
B9112102	BAYTOWN	TX		03/06/2020		810,758	0	0	0	0	0	0	5,224	5,224	0	0	0
C2033003	BAYTOWN	TX		06/17/2022		0	0	0	0	0	0	0	1,192,547	1,192,547	0	0	0
C2040402	BAYTOWN	TX		06/23/2022		0	0	0	0	0	0	0	1,009,558	1,009,558	0	0	0
B0032604	BEAUMONT	TX		06/08/2010		709,121	0	0	0	0	0	0	15,595	15,595	0	0	0
B0070901	BEAUMONT	TX		09/14/2010		295,523	0	0	0	0	0	0	17,715	17,715	0	0	0
B6030204	BEDFORD	TX		10/03/2016		1,249,597	0	0	0	0	0	0	9,714	9,714	0	0	0
B8091703	BEDFORD	TX		11/21/2018		771,458	0	0	0	0	0	0	7,222	7,222	0	0	0
B9080901	BEDFORD	TX		10/15/2019		412,113	0	0	0	0	0	0	2,714	2,714	0	0	0
B3051710	BELTON	TX		08/15/2013		683,048	0	0	0	0	0	0	7,112	7,112	0	0	0
B0011903	BOERNE	TX		03/12/2010		282,398	0	0	0	0	0	0	5,626	5,626	0	0	0
B2053102	BOERNE	TX		09/12/2012		398,801	0	0	0	0	0	0	4,052	4,052	0	0	0
C0081001	BRENHAM	TX		11/02/2020		2,748,558	0	0	0	0	0	0	24,467	24,467	0	0	0
B7051501	BRYAN	TX		07/20/2017		604,397	0	0	0	0	0	0	4,564	4,564	0	0	0
B8062001	BUDA	TX		08/17/2018		811,874	0	0	0	0	0	0	5,412	5,412	0	0	0
A4031801	BURLESON	TX		06/18/2004		108,836	0	0	0	0	0	0	10,245	10,245	0	0	0
A7030704	BURLESON	TX		04/30/2007		363,593	0	0	0	0	0	0	4,123	4,123	0	0	0
B6072801	BURLESON	TX		10/03/2016		3,871,845	0	0	0	0	0	0	31,758	31,758	0	0	0
B5052203	CARRIZO SPRINGS	TX		07/21/2015		695,954	0	0	0	0	0	0	5,973	5,973	0	0	0
B0082401	CARROLLTON	TX		11/01/2010		760,307	0	0	0	0	0	0	10,667	10,667	0	0	0
B8042605	CARROLLTON	TX		06/01/2018		898,498	0	0	0	0	0	0	5,973	5,973	0	0	0
B8051002	CARROLLTON	TX		07/26/2018		1,232,161	0	0	0	0	0	0	5,698	5,698	0	0	0
B8100802	CARROLLTON	TX		12/13/2018		465,608	0	0	0	0	0	0	2,863	2,863	0	0	0
C0010601	CARROLLTON	TX		03/23/2020		1,134,277	0	0	0	0	0	0	7,425	7,425	0	0	0
C1050702	CARROLLTON	TX		06/29/2021		903,341	0	0	0	0	0	0	5,731	5,731	0	0	0
B0061002	CEDAR HILL	TX		08/20/2010		229,255	0	0	0	0	0	0	3,099	3,099	0	0	0
B6121304	CEDAR PARK	TX		03/10/2017		985,206	0	0	0	0	0	0	10,919	10,919	0	0	0
B7031305	CEDAR PARK	TX		06/21/2017		528,468	0	0	0	0	0	0	9,393	9,393	0	0	0
B8040905	CEDAR PARK	TX		06/26/2018		553,617	0	0	0	0	0	0	3,739	3,739	0	0	0
C1112301	CEDAR PARK	TX		02/28/2022		0	0	0	0	0	0	0	22,637	22,637	0	0	0
C1112302	CEDAR PARK	TX		02/28/2022		0	0	0	0	0	0	0	12,550	12,550	0	0	0
C1112303	CEDAR PARK	TX		02/28/2022		0	0	0	0	0	0	0	8,613	8,613	0	0	0
C1121502	CEDAR PARK	TX		02/25/2022		0	0	0	0	0	0	0	4,857	4,857	0	0	0
C2022502	CENTER	TX		05/16/2022		0	0	0	0	0	0	0	7,455	7,455	0	0	0
C1011301	CHILDRESS	TX		04/02/2021		1,046,307	0	0	0	0	0	0	9,143	9,143	0	0	0
B8082101	CLUTE	TX		10/29/2018		995,430	0	0	0	0	0	0	9,663	9,663	0	0	0
B6011201	COLLEGE STATION	TX		03/30/2016		602,125	0	0	0	0	0	0	5,030	5,030	0	0	0
C1010401	COLLEGE STATION	TX		03/08/2021		2,306,380	0	0	0	0	0	0	15,363	15,363	0	0	0
B1020410	CONROE	TX		04/28/2011		946,700	0	0	0	0	0	0	12,676	12,676	0	0	0
B1111702	CONROE	TX		01/18/2012		818,068	0	0	0	0	0	0	16,954	16,954	0	0	0
B4042403	CONROE	TX		07/31/2014		674,845	0	0	0	0	0	0	6,043	6,043	0	0	0
B4100202	CONROE	TX		12/11/2014		487,662	0	0	0	0	0	0	4,495	4,495	0	0	0
B7100909	CONROE	TX		12/22/2017		1,375,736	0	0	0	0	0	0	10,070	10,070	0	0	0
B7100910	CONROE	TX		12/22/2017		2,488,485	0	0	0	0	0	0	18,214	18,214	0	0	0
B7110201	CONROE	TX		12/19/2017		484,745	0	0	0	0	0	0	3,601	3,601	0	0	0
B9112101	CONROE	TX		02/14/2020		561,104	0	0	0	0	0	0	3,637	3,637	0	0	0
B9112604	CONROE	TX		03/27/2020		4,459,223	0	0	0	0	0	0	28,722	28,722	0	0	0
B7012401	COPPELL	TX		04/06/2017		426,844	0	0	0	0	0	0	5,191	5,191	0	0	0
C2021004	COPPELL	TX		04/14/2022		0	0	0	0	0	0	0	5,489	5,489	0	0	0
A6071301	CORPUS CHRISTI	TX		12/31/2006		154,964	0	0	0	0	0	0	2,691	2,691	0	0	0
A8012307	CORPUS CHRISTI	TX		03/14/2008		220,369	0	0	0	0	0	0	3,810	3,810	0	0	0
A8090403	CORPUS CHRISTI	TX		11/24/2008		1,310,889	0	0	0	0	0	0	20,886	20,886	0	0	0
B1092102	CORPUS CHRISTI	TX		12/16/2011		614,913	0	0	0	0	0	0	7,190	7,190	0	0	0
B3032202	CORPUS CHRISTI	TX		06/26/2013		782,114	0	0	0	0	0	0	7,992	7,992	0	0	0
B5061801	CORPUS CHRISTI	TX		08/27/2015		1,593,836	0	0	0	0	0	0	13,933	13,933	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6101804	CORPUS CHRISTI	TX		01/13/2017		390,482	0	0	0	0	0	0	4,943	4,943	0	0	0
B7032707	CORPUS CHRISTI	TX		07/27/2017		11,127,373	0	0	0	0	0	0	57,170	57,170	0	0	0
B7092103	CORPUS CHRISTI	TX		12/01/2017		1,498,674	0	0	0	0	0	0	16,340	16,340	0	0	0
B9101001	CORPUS CHRISTI	TX		12/10/2019		831,973	0	0	0	0	0	0	8,043	8,043	0	0	0
C0072204	CORPUS CHRISTI	TX		09/24/2020		2,002,512	0	0	0	0	0	0	9,674	9,674	0	0	0
C2020403	CROCKETT	TX		04/27/2022		0	0	0	0	0	0	0	10,298	10,298	0	0	0
B7022304	CROWLEY	TX		05/10/2017		410,456	0	0	0	0	0	0	7,417	7,417	0	0	0
B2071301	CYPRESS	TX		09/27/2012		467,691	0	0	0	0	0	0	8,231	8,231	0	0	0
B4080502	CYPRESS	TX		09/30/2014		775,438	0	0	0	0	0	0	7,136	7,136	0	0	0
B5080702	CYPRESS	TX		10/30/2015		623,792	0	0	0	0	0	0	5,449	5,449	0	0	0
B5111105	CYPRESS	TX		01/26/2016		836,455	0	0	0	0	0	0	6,941	6,941	0	0	0
B6051602	CYPRESS	TX		07/27/2016		762,565	0	0	0	0	0	0	6,376	6,376	0	0	0
B8021301	CYPRESS	TX		04/20/2018		3,063,262	0	0	0	0	0	0	46,418	46,418	0	0	0
B9101601	CYPRESS	TX		01/10/2020		766,827	0	0	0	0	0	0	4,996	4,996	0	0	0
C1091701	CYPRESS	TX		11/23/2021		1,270,000	0	0	0	0	0	0	8,126	8,126	0	0	0
A5021001	DALLAS	TX		04/04/2005		306,267	0	0	0	0	0	0	6,552	6,552	0	0	0
B0042702	DALLAS	TX		07/01/2010		664,109	0	0	0	0	0	0	9,366	9,366	0	0	0
B0122201	DALLAS	TX		04/01/2011		874,651	0	0	0	0	0	0	12,033	12,033	0	0	0
B1081101	DALLAS	TX		11/16/2011		633,225	0	0	0	0	0	0	12,300	12,300	0	0	0
B2032901	DALLAS	TX		11/16/2012		1,641,690	0	0	0	0	0	0	24,277	24,277	0	0	0
B2040906	DALLAS	TX		09/13/2012		1,268,499	0	0	0	0	0	0	12,747	12,747	0	0	0
B2040906-1	DALLAS	TX		12/11/2017		1,225,082	0	0	0	0	0	0	12,713	12,713	0	0	0
B2052404	DALLAS	TX		08/31/2012		766,056	0	0	0	0	0	0	8,426	8,426	0	0	0
B3020501	DALLAS	TX		04/26/2013		790,085	0	0	0	0	0	0	9,321	9,321	0	0	0
B3030702	DALLAS	TX		06/10/2013		607,604	0	0	0	0	0	0	6,211	6,211	0	0	0
B3032503	DALLAS	TX		06/17/2013		1,200,463	0	0	0	0	0	0	11,919	11,919	0	0	0
B3051706	DALLAS	TX		07/25/2013		1,044,108	0	0	0	0	0	0	10,476	10,476	0	0	0
B3071202	DALLAS	TX		10/31/2013		1,065,738	0	0	0	0	0	0	9,557	9,557	0	0	0
B3071202-1	DALLAS	TX		10/26/2017		317,143	0	0	0	0	0	0	2,845	2,845	0	0	0
B3071203	DALLAS	TX		09/25/2013		614,621	0	0	0	0	0	0	5,687	5,687	0	0	0
B3110501	DALLAS	TX		01/22/2014		267,551	0	0	0	0	0	0	2,570	2,570	0	0	0
B4012404	DALLAS	TX		04/22/2014		233,982	0	0	0	0	0	0	1,981	1,981	0	0	0
B4012404-1	DALLAS	TX		05/12/2016		55,321	0	0	0	0	0	0	467	467	0	0	0
B5050510	DALLAS	TX		08/11/2015		493,625	0	0	0	0	0	0	6,291	6,291	0	0	0
B5112501	DALLAS	TX		01/28/2016		1,779,846	0	0	0	0	0	0	13,567	13,567	0	0	0
B6031403	DALLAS	TX		05/05/2016		424,399	0	0	0	0	0	0	5,276	5,276	0	0	0
B6041403	DALLAS	TX		06/06/2016		1,994,763	0	0	0	0	0	0	17,220	17,220	0	0	0
B6042201	DALLAS	TX		06/27/2016		3,240,230	0	0	0	0	0	0	27,249	27,249	0	0	0
B6062001	DALLAS	TX		08/23/2016		1,943,806	0	0	0	0	0	0	16,143	16,143	0	0	0
B7031309	DALLAS	TX		06/09/2017		1,916,516	0	0	0	0	0	0	19,920	19,920	0	0	0
B7032404	DALLAS	TX		05/31/2017		755,612	0	0	0	0	0	0	5,331	5,331	0	0	0
B7042103	DALLAS	TX		06/14/2017		942,700	0	0	0	0	0	0	10,323	10,323	0	0	0
B7082901	DALLAS	TX		10/12/2017		1,429,610	0	0	0	0	0	0	15,653	15,653	0	0	0
B7110801	DALLAS	TX		12/21/2017		1,468,191	0	0	0	0	0	0	10,643	10,643	0	0	0
B8012906	DALLAS	TX		04/20/2018		288,242	0	0	0	0	0	0	1,912	1,912	0	0	0
B8061502	DALLAS	TX		08/17/2018		736,732	0	0	0	0	0	0	4,468	4,468	0	0	0
B8061504	DALLAS	TX		08/23/2018		1,908,506	0	0	0	0	0	0	17,646	17,646	0	0	0
B8062902	DALLAS	TX		08/27/2018		436,308	0	0	0	0	0	0	2,646	2,646	0	0	0
B8072002	DALLAS	TX		09/20/2018		1,877,594	0	0	0	0	0	0	11,949	11,949	0	0	0
B9042403	DALLAS	TX		06/28/2019		490,648	0	0	0	0	0	0	4,446	4,446	0	0	0
B9071701	DALLAS	TX		09/25/2019		244,765	0	0	0	0	0	0	2,223	2,223	0	0	0
B9090504	DALLAS	TX		12/18/2019		903,027	0	0	0	0	0	0	13,471	13,471	0	0	0
C0051407	DALLAS	TX		07/31/2020		654,206	0	0	0	0	0	0	9,069	9,069	0	0	0
C0051502	DALLAS	TX		07/20/2020		6,365,903	0	0	0	0	0	0	58,845	58,845	0	0	0
C1031601	DALLAS	TX		06/14/2021		447,497	0	0	0	0	0	0	2,936	2,936	0	0	0
C1081802	DALLAS	TX		10/27/2021		1,635,465	0	0	0	0	0	0	13,961	13,961	0	0	0
C1111502	DALLAS	TX		01/28/2022		0	0	0	0	0	0	0	2,373	2,373	0	0	0
C2062702	DALLAS	TX		08/25/2022		0	0	0	0	0	0	0	573,668	573,668	0	0	0
B3031504	DEER PARK	TX		05/30/2013		1,134,637	0	0	0	0	0	0	12,062	12,062	0	0	0
B5020202	DEER PARK	TX		05/15/2015		916,306	0	0	0	0	0	0	8,171	8,171	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B5111707	DEER PARK	TX		01/25/2016		583,694	0	0	0	0	0	0	13,166	13,166	0	0	0
B5121101	DEER PARK	TX		03/11/2016		1,814,492	0	0	0	0	0	0	40,022	40,022	0	0	0
B7031301	DEER PARK	TX		06/05/2017		1,346,169	0	0	0	0	0	0	9,941	9,941	0	0	0
B9011511	DEER PARK	TX		04/22/2019		1,141,217	0	0	0	0	0	0	5,119	5,119	0	0	0
B9011512	DEER PARK	TX		04/22/2019		861,992	0	0	0	0	0	0	3,867	3,867	0	0	0
B9011518	DEER PARK	TX		04/22/2019		971,511	0	0	0	0	0	0	4,358	4,358	0	0	0
B9011519	DEER PARK	TX		04/22/2019		1,043,212	0	0	0	0	0	0	4,680	4,680	0	0	0
B9011520	DEER PARK	TX		04/22/2019		891,060	0	0	0	0	0	0	4,077	4,077	0	0	0
B9011521	DEER PARK	TX		04/22/2019		755,530	0	0	0	0	0	0	3,390	3,390	0	0	0
B9011531	DEER PARK	TX		04/22/2019		733,620	0	0	0	0	0	0	3,358	3,358	0	0	0
B9091702	DEER PARK	TX		12/13/2019		986,228	0	0	0	0	0	0	6,669	6,669	0	0	0
C0010602	DEER PARK	TX		02/27/2020		1,662,282	0	0	0	0	0	0	10,942	10,942	0	0	0
B5102702	DENTON	TX		01/08/2016		1,218,101	0	0	0	0	0	0	9,534	9,534	0	0	0
B7022301	DENTON	TX		05/10/2017		1,203,780	0	0	0	0	0	0	21,752	21,752	0	0	0
B9091206	DENTON	TX		11/22/2019		818,160	0	0	0	0	0	0	5,107	5,107	0	0	0
C2050209	DENTON	TX		07/07/2022		0	0	0	0	0	0	0	891,592	891,592	0	0	0
A7050101	DICKINSON	TX		07/27/2007		355,192	0	0	0	0	0	0	6,000	6,000	0	0	0
B3021203	DICKINSON	TX		04/29/2013		943,679	0	0	0	0	0	0	9,154	9,154	0	0	0
B6111101	DICKINSON	TX		01/24/2017		913,688	0	0	0	0	0	0	7,259	7,259	0	0	0
C0031804	DICKINSON	TX		06/11/2020		2,612,036	0	0	0	0	0	0	17,651	17,651	0	0	0
B3021201	DRIPPING SPRINGS	TX		04/17/2013		549,413	0	0	0	0	0	0	5,781	5,781	0	0	0
B6072803	DUNCANVILLE	TX		10/06/2016		1,084,094	0	0	0	0	0	0	8,893	8,893	0	0	0
B6111001	EDINBURG	TX		02/28/2017		1,370,748	0	0	0	0	0	0	60,314	60,314	0	0	0
B9051301	EDINBURG	TX		07/16/2019		511,675	0	0	0	0	0	0	4,712	4,712	0	0	0
A4072102	EL PASO	TX		08/31/2004		128,788	0	0	0	0	0	0	11,098	11,098	0	0	0
A6122301	EL PASO	TX		03/29/2007		390,215	0	0	0	0	0	0	6,860	6,860	0	0	0
A9040101	EL PASO	TX		06/09/2009		185,286	0	0	0	0	0	0	5,253	5,253	0	0	0
A9040701	EL PASO	TX		06/26/2009		563,552	0	0	0	0	0	0	22,771	22,771	0	0	0
B0060202	EL PASO	TX		08/05/2010		170,493	0	0	0	0	0	0	10,497	10,497	0	0	0
B1020301	EL PASO	TX		04/13/2011		200,028	0	0	0	0	0	0	9,241	9,241	0	0	0
B1020706	EL PASO	TX		04/13/2011		229,296	0	0	0	0	0	0	10,593	10,593	0	0	0
B1030102	EL PASO	TX		05/26/2011		472,188	0	0	0	0	0	0	21,288	21,288	0	0	0
B2031603	EL PASO	TX		05/23/2012		321,640	0	0	0	0	0	0	13,036	13,036	0	0	0
B2042003	EL PASO	TX		08/01/2012		1,818,065	0	0	0	0	0	0	12,703	12,703	0	0	0
B2060503	EL PASO	TX		08/02/2012		261,104	0	0	0	0	0	0	10,885	10,885	0	0	0
B2061304	EL PASO	TX		08/24/2012		1,091,148	0	0	0	0	0	0	39,109	39,109	0	0	0
B2112601	EL PASO	TX		02/27/2013		102,355	0	0	0	0	0	0	6,780	6,780	0	0	0
B3042901	EL PASO	TX		07/17/2013		539,508	0	0	0	0	0	0	8,921	8,921	0	0	0
B3082601	EL PASO	TX		11/21/2013		445,920	0	0	0	0	0	0	6,744	6,744	0	0	0
B5111804	EL PASO	TX		01/29/2016		335,989	0	0	0	0	0	0	7,620	7,620	0	0	0
B7032701	EL PASO	TX		06/07/2017		582,486	0	0	0	0	0	0	10,916	10,916	0	0	0
B7032702	EL PASO	TX		06/07/2017		824,147	0	0	0	0	0	0	15,346	15,346	0	0	0
B7112102	EL PASO	TX		02/09/2018		1,302,154	0	0	0	0	0	0	12,921	12,921	0	0	0
B7112103	EL PASO	TX		01/31/2018		1,073,322	0	0	0	0	0	0	10,730	10,730	0	0	0
B8032803	EL PASO	TX		06/25/2018		371,487	0	0	0	0	0	0	2,361	2,361	0	0	0
B9070501	EL PASO	TX		09/20/2019		2,862,630	0	0	0	0	0	0	16,962	16,962	0	0	0
B9082902	EL PASO	TX		12/10/2019		1,448,798	0	0	0	0	0	0	21,093	21,093	0	0	0
C0051802	EL PASO	TX		07/30/2020		4,599,179	0	0	0	0	0	0	29,444	29,444	0	0	0
C0072901	EL PASO	TX		10/28/2020		1,394,040	0	0	0	0	0	0	9,073	9,073	0	0	0
C2030903	EL PASO	TX		05/27/2022		0	0	0	0	0	0	0	14,607	14,607	0	0	0
B2091306	EULESS	TX		12/19/2012		346,511	0	0	0	0	0	0	3,508	3,508	0	0	0
B7020804	FLOWER MOUND	TX		04/26/2017		1,686,207	0	0	0	0	0	0	12,122	12,122	0	0	0
B8080301	FOREST HILL	TX		09/28/2018		694,000	0	0	0	0	0	0	4,183	4,183	0	0	0
A5092603	FORT WORTH	TX		11/30/2005		176,760	0	0	0	0	0	0	8,890	8,890	0	0	0
A6030905	FORT WORTH	TX		12/31/2006		45,595	0	0	0	0	0	0	2,268	2,268	0	0	0
A6091504	FORT WORTH	TX		01/10/2007		497,614	0	0	0	0	0	0	9,991	9,991	0	0	0
A7062502	FORT WORTH	TX		08/16/2007		817,221	0	0	0	0	0	0	14,917	14,917	0	0	0
B0061003	FORT WORTH	TX		08/20/2010		592,605	0	0	0	0	0	0	8,012	8,012	0	0	0
B4111404	FORT WORTH	TX		02/05/2015		456,281	0	0	0	0	0	0	4,041	4,041	0	0	0
B6033003	FORT WORTH	TX		07/15/2016		2,432,044	0	0	0	0	0	0	20,059	20,059	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6101302	FORT WORTH	TX		11/18/2016		376,747	0	0	0	0	0	0	4,521	4,521	0	0	0
B7031304	FORT WORTH	TX		06/21/2017		772,157	0	0	0	0	0	0	13,726	13,726	0	0	0
B7031307	FORT WORTH	TX		06/21/2017		684,979	0	0	0	0	0	0	12,176	12,176	0	0	0
B7100915	FORT WORTH	TX		12/07/2017		840,954	0	0	0	0	0	0	6,068	6,068	0	0	0
B9091707	FORT WORTH	TX		12/20/2019		1,191,468	0	0	0	0	0	0	5,441	5,441	0	0	0
C0051404	FORT WORTH	TX		07/30/2020		724,287	0	0	0	0	0	0	10,043	10,043	0	0	0
C1010803	FRIENDSWOOD	TX		04/08/2021		1,768,938	0	0	0	0	0	0	10,967	10,967	0	0	0
B1011102	FRISCO	TX		03/23/2011		2,813,878	0	0	0	0	0	0	61,482	61,482	0	0	0
B5120701	FRISCO	TX		02/11/2016		590,847	0	0	0	0	0	0	7,407	7,407	0	0	0
C1092902	FULSHEAR	TX		11/30/2021		10,500,000	0	0	0	0	0	0	64,917	64,917	0	0	0
B5063002	GALVESTON	TX		08/14/2015		418,945	0	0	0	0	0	0	3,619	3,619	0	0	0
B7072601	GALVESTON	TX		10/12/2017		752,659	0	0	0	0	0	0	6,070	6,070	0	0	0
A7070601	GARLAND	TX		09/19/2007		625,541	0	0	0	0	0	0	9,869	9,869	0	0	0
B2072702	GARLAND	TX		11/09/2012		588,599	0	0	0	0	0	0	20,523	20,523	0	0	0
B2082202	GARLAND	TX		10/29/2012		756,833	0	0	0	0	0	0	7,879	7,879	0	0	0
B5040204	GARLAND	TX		06/26/2015		249,950	0	0	0	0	0	0	3,408	3,408	0	0	0
B5120703	GARLAND	TX		02/11/2016		600,930	0	0	0	0	0	0	4,924	4,924	0	0	0
B9061303	GARLAND	TX		08/05/2019		732,895	0	0	0	0	0	0	4,911	4,911	0	0	0
B9062502	GARLAND	TX		10/23/2019		1,102,159	0	0	0	0	0	0	7,303	7,303	0	0	0
B9090502	GARLAND	TX		12/18/2019		744,986	0	0	0	0	0	0	11,115	11,115	0	0	0
B4090301	GEORGETOWN	TX		11/21/2014		266,963	0	0	0	0	0	0	2,450	2,450	0	0	0
B5081902	GEORGETOWN	TX		10/29/2015		171,217	0	0	0	0	0	0	1,479	1,479	0	0	0
B7031303	GEORGETOWN	TX		06/07/2017		1,282,814	0	0	0	0	0	0	22,800	22,800	0	0	0
B8053002	GEORGETOWN	TX		07/30/2018		902,709	0	0	0	0	0	0	6,055	6,055	0	0	0
B9080601	GEORGETOWN	TX		10/30/2019		1,945,575	0	0	0	0	0	0	13,096	13,096	0	0	0
B9080602	GEORGETOWN	TX		10/30/2019		1,400,815	0	0	0	0	0	0	9,429	9,429	0	0	0
C1031603	GEORGETOWN	TX		05/11/2021		3,328,190	0	0	0	0	0	0	20,522	20,522	0	0	0
B6040701	GRANBURY	TX		09/23/2016		2,107,779	0	0	0	0	0	0	17,398	17,398	0	0	0
B3120603	GRAND PRAIRIE	TX		02/14/2014		668,401	0	0	0	0	0	0	6,978	6,978	0	0	0
B3121704	GRAND PRAIRIE	TX		03/25/2014		814,755	0	0	0	0	0	0	7,629	7,629	0	0	0
B4041801	GRAND PRAIRIE	TX		06/30/2014		676,157	0	0	0	0	0	0	6,344	6,344	0	0	0
B6071801	GRAND PRAIRIE	TX		10/05/2016		840,242	0	0	0	0	0	0	7,173	7,173	0	0	0
B9052903	GRAND PRAIRIE	TX		07/30/2019		669,761	0	0	0	0	0	0	4,413	4,413	0	0	0
C0120302	GRAND PRAIRIE	TX		01/29/2021		1,251,942	0	0	0	0	0	0	8,706	8,706	0	0	0
B5030401	GRAPEVINE	TX		05/15/2015		901,261	0	0	0	0	0	0	8,490	8,490	0	0	0
B6021901	GRAPEVINE	TX		05/09/2016		992,124	0	0	0	0	0	0	8,180	8,180	0	0	0
B6050602	GRAPEVINE	TX		06/24/2016		5,194,379	0	0	0	0	0	0	43,178	43,178	0	0	0
C0031001	GRAPEVINE	TX		05/18/2020		577,632	0	0	0	0	0	0	3,925	3,925	0	0	0
A8020809	HARKER HEIGHTS	TX		04/18/2008		252,204	0	0	0	0	0	0	4,260	4,260	0	0	0
C1042902	HARKER HEIGHTS	TX		08/27/2021		584,518	0	0	0	0	0	0	3,797	3,797	0	0	0
B1011702	HARLINGEN	TX		03/22/2011		984,058	0	0	0	0	0	0	19,980	19,980	0	0	0
B5042301	HASLET	TX		06/19/2015		428,214	0	0	0	0	0	0	4,183	4,183	0	0	0
B7022303	HASLET	TX		05/10/2017		1,147,392	0	0	0	0	0	0	20,733	20,733	0	0	0
B9020501	HELOTES	TX		03/13/2019		1,696,411	0	0	0	0	0	0	10,610	10,610	0	0	0
B9022001	HELOTES	TX		03/29/2019		1,546,263	0	0	0	0	0	0	9,826	9,826	0	0	0
B5060402	HIDALGO	TX		08/20/2015		188,904	0	0	0	0	0	0	4,624	4,624	0	0	0
C1010802	HIDALGO	TX		03/19/2021		2,072,166	0	0	0	0	0	0	19,169	19,169	0	0	0
A4030301	HOUSTON	TX		05/03/2004		792,014	0	0	0	0	0	0	22,839	22,839	0	0	0
A4052502	HOUSTON	TX		08/19/2004		222,492	0	0	0	0	0	0	19,129	19,129	0	0	0
A5102607	HOUSTON	TX		12/31/2006		121,605	0	0	0	0	0	0	6,103	6,103	0	0	0
A6061902	HOUSTON	TX		09/06/2006		324,337	0	0	0	0	0	0	15,451	15,451	0	0	0
A6090801	HOUSTON	TX		11/17/2006		339,129	0	0	0	0	0	0	6,313	6,313	0	0	0
A6091202	HOUSTON	TX		11/30/2006		284,048	0	0	0	0	0	0	5,855	5,855	0	0	0
A7082104	HOUSTON	TX		01/14/2008		231,239	0	0	0	0	0	0	2,451	2,451	0	0	0
A7092104	HOUSTON	TX		12/06/2007		239,595	0	0	0	0	0	0	6,266	6,266	0	0	0
A7101103	HOUSTON	TX		12/20/2007		363,295	0	0	0	0	0	0	6,375	6,375	0	0	0
A7102403	HOUSTON	TX		01/09/2008		173,993	0	0	0	0	0	0	3,044	3,044	0	0	0
A7112007	HOUSTON	TX		01/23/2008		203,964	0	0	0	0	0	0	5,103	5,103	0	0	0
A8012401	HOUSTON	TX		05/05/2008		715,446	0	0	0	0	0	0	12,675	12,675	0	0	0
A8091101	HOUSTON	TX		11/21/2008		644,554	0	0	0	0	0	0	19,922	19,922	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8091802	HOUSTON	TX		11/25/2008		738,347	0	0	0	0	0	0	11,613	11,613	0	0	0
A8112101	HOUSTON	TX		01/30/2009		390,262	0	0	0	0	0	0	6,107	6,107	0	0	0
B0022604	HOUSTON	TX		04/30/2010		307,973	0	0	0	0	0	0	21,565	21,565	0	0	0
B0030103	HOUSTON	TX		05/24/2010		1,985,459	0	0	0	0	0	0	27,786	27,786	0	0	0
B0082602	HOUSTON	TX		12/10/2010		342,318	0	0	0	0	0	0	79,280	79,280	0	0	0
B0092901	HOUSTON	TX		12/30/2010		475,415	0	0	0	0	0	0	9,528	9,528	0	0	0
B1021006	HOUSTON	TX		04/19/2011		1,572,602	0	0	0	0	0	0	19,940	19,940	0	0	0
B1021701	HOUSTON	TX		05/09/2011		931,244	0	0	0	0	0	0	17,738	17,738	0	0	0
B1032202	HOUSTON	TX		06/30/2011		868,929	0	0	0	0	0	0	19,185	19,185	0	0	0
B1042801	HOUSTON	TX		06/30/2011		799,281	0	0	0	0	0	0	9,615	9,615	0	0	0
B1042802	HOUSTON	TX		07/11/2011		910,308	0	0	0	0	0	0	19,446	19,446	0	0	0
B1071103	HOUSTON	TX		09/29/2011		324,860	0	0	0	0	0	0	15,044	15,044	0	0	0
B1081501	HOUSTON	TX		11/01/2011		681,917	0	0	0	0	0	0	13,567	13,567	0	0	0
B1081502	HOUSTON	TX		11/01/2011		1,065,551	0	0	0	0	0	0	21,198	21,198	0	0	0
B1122901	HOUSTON	TX		02/21/2012		448,064	0	0	0	0	0	0	8,586	8,586	0	0	0
B2041004	HOUSTON	TX		06/29/2012		473,242	0	0	0	0	0	0	8,480	8,480	0	0	0
B2041901	HOUSTON	TX		06/22/2012		1,100,279	0	0	0	0	0	0	11,558	11,558	0	0	0
B2042301	HOUSTON	TX		07/25/2012		927,390	0	0	0	0	0	0	10,393	10,393	0	0	0
B2060504	HOUSTON	TX		09/27/2012		428,510	0	0	0	0	0	0	7,106	7,106	0	0	0
B2061303	HOUSTON	TX		09/28/2012		3,699,222	0	0	0	0	0	0	39,971	39,971	0	0	0
B2070204	HOUSTON	TX		09/25/2012		934,473	0	0	0	0	0	0	9,065	9,065	0	0	0
B2070204-1	HOUSTON	TX		01/20/2017		391,973	0	0	0	0	0	0	6,370	6,370	0	0	0
B2090401	HOUSTON	TX		10/29/2012		485,140	0	0	0	0	0	0	18,295	18,295	0	0	0
B2112101	HOUSTON	TX		02/26/2013		459,154	0	0	0	0	0	0	4,986	4,986	0	0	0
B2122801	HOUSTON	TX		02/21/2013		988,187	0	0	0	0	0	0	10,510	10,510	0	0	0
B3012301	HOUSTON	TX		03/27/2013		906,023	0	0	0	0	0	0	15,765	15,765	0	0	0
B3022503	HOUSTON	TX		06/10/2013		835,931	0	0	0	0	0	0	13,515	13,515	0	0	0
B3030403	HOUSTON	TX		05/21/2013		207,926	0	0	0	0	0	0	29,433	29,433	0	0	0
B3032007	HOUSTON	TX		06/28/2013		550,381	0	0	0	0	0	0	36,464	36,464	0	0	0
B3050601	HOUSTON	TX		07/16/2013		496,653	0	0	0	0	0	0	8,446	8,446	0	0	0
B3051001	HOUSTON	TX		08/12/2013		559,893	0	0	0	0	0	0	5,827	5,827	0	0	0
B3112204	HOUSTON	TX		02/21/2014		439,872	0	0	0	0	0	0	4,196	4,196	0	0	0
B3120502	HOUSTON	TX		02/28/2014		907,863	0	0	0	0	0	0	8,081	8,081	0	0	0
B3122001	HOUSTON	TX		03/11/2014		596,842	0	0	0	0	0	0	9,360	9,360	0	0	0
B4021402	HOUSTON	TX		05/01/2014		455,500	0	0	0	0	0	0	4,305	4,305	0	0	0
B4030705	HOUSTON	TX		05/29/2014		1,661,661	0	0	0	0	0	0	15,517	15,517	0	0	0
B4092202	HOUSTON	TX		12/03/2014		528,370	0	0	0	0	0	0	7,443	7,443	0	0	0
B4120906	HOUSTON	TX		02/09/2015		848,817	0	0	0	0	0	0	11,858	11,858	0	0	0
B4120909	HOUSTON	TX		02/11/2015		350,778	0	0	0	0	0	0	3,268	3,268	0	0	0
B5020203	HOUSTON	TX		04/23/2015		850,978	0	0	0	0	0	0	12,086	12,086	0	0	0
B5021301	HOUSTON	TX		04/14/2015		1,539,438	0	0	0	0	0	0	22,234	22,234	0	0	0
B5033101	HOUSTON	TX		06/12/2015		1,031,275	0	0	0	0	0	0	9,133	9,133	0	0	0
B5040201	HOUSTON	TX		06/11/2015		2,501,635	0	0	0	0	0	0	166,700	166,700	0	0	0
B5040202	HOUSTON	TX		06/15/2015		1,969,709	0	0	0	0	0	0	27,998	27,998	0	0	0
B5041001	HOUSTON	TX		06/19/2015		236,451	0	0	0	0	0	0	5,805	5,805	0	0	0
B5042703	HOUSTON	TX		06/25/2015		1,272,117	0	0	0	0	0	0	17,930	17,930	0	0	0
B5072201	HOUSTON	TX		09/02/2015		135,773	0	0	0	0	0	0	3,231	3,231	0	0	0
B5072703	HOUSTON	TX		10/05/2015		201,541	0	0	0	0	0	0	1,717	1,717	0	0	0
B5082603	HOUSTON	TX		11/13/2015		684,468	0	0	0	0	0	0	8,301	8,301	0	0	0
B5083101	HOUSTON	TX		11/10/2015		537,084	0	0	0	0	0	0	7,151	7,151	0	0	0
B5092902	HOUSTON	TX		11/18/2015		1,368,936	0	0	0	0	0	0	16,601	16,601	0	0	0
B5102201	HOUSTON	TX		02/22/2016		1,401,520	0	0	0	0	0	0	12,087	12,087	0	0	0
B5111301	HOUSTON	TX		01/26/2016		770,185	0	0	0	0	0	0	9,561	9,561	0	0	0
B5111303	HOUSTON	TX		02/10/2016		903,129	0	0	0	0	0	0	6,761	6,761	0	0	0
B6011901	HOUSTON	TX		03/22/2016		980,842	0	0	0	0	0	0	8,085	8,085	0	0	0
B6040802	HOUSTON	TX		06/15/2016		1,402,975	0	0	0	0	0	0	11,799	11,799	0	0	0
B6050201	HOUSTON	TX		09/29/2016		1,361,157	0	0	0	0	0	0	10,667	10,667	0	0	0
B6050202	HOUSTON	TX		07/29/2016		1,818,018	0	0	0	0	0	0	13,863	13,863	0	0	0
B6051601	HOUSTON	TX		07/27/2016		866,593	0	0	0	0	0	0	7,243	7,243	0	0	0
B6051701	HOUSTON	TX		07/12/2016		6,239,545	0	0	0	0	0	0	52,143	52,143	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6052601	HOUSTON	TX		09/28/2016		761,238	0	0	0	0	0	0	9,180	9,180	0	0	0
B6061701	HOUSTON	TX		09/13/2016		1,683,972	0	0	0	0	0	0	12,676	12,676	0	0	0
B6070801	HOUSTON	TX		09/09/2016		2,278,974	0	0	0	0	0	0	19,570	19,570	0	0	0
B6081201	HOUSTON	TX		11/02/2016		366,570	0	0	0	0	0	0	2,949	2,949	0	0	0
B6091902	HOUSTON	TX		11/23/2016		445,196	0	0	0	0	0	0	3,679	3,679	0	0	0
B6100605	HOUSTON	TX		12/09/2016		905,321	0	0	0	0	0	0	7,138	7,138	0	0	0
B6110904	HOUSTON	TX		01/13/2017		1,243,160	0	0	0	0	0	0	10,997	10,997	0	0	0
B6120201	HOUSTON	TX		03/10/2017		596,770	0	0	0	0	0	0	4,408	4,408	0	0	0
B7020901	HOUSTON	TX		04/20/2017		779,367	0	0	0	0	0	0	6,515	6,515	0	0	0
B7050501	HOUSTON	TX		07/25/2017		829,673	0	0	0	0	0	0	6,265	6,265	0	0	0
B7051505	HOUSTON	TX		07/31/2017		960,522	0	0	0	0	0	0	6,853	6,853	0	0	0
B7051602	HOUSTON	TX		08/07/2017		728,750	0	0	0	0	0	0	5,315	5,315	0	0	0
B7063001	HOUSTON	TX		08/25/2017		15,753,242	0	0	0	0	0	0	62,996	62,996	0	0	0
B7100201	HOUSTON	TX		12/15/2017		1,820,835	0	0	0	0	0	0	13,328	13,328	0	0	0
B7100202	HOUSTON	TX		12/15/2017		3,022,934	0	0	0	0	0	0	22,126	22,126	0	0	0
B7100203	HOUSTON	TX		12/15/2017		4,245,904	0	0	0	0	0	0	31,077	31,077	0	0	0
B7100906	HOUSTON	TX		12/22/2017		434,962	0	0	0	0	0	0	3,185	3,185	0	0	0
B7100907	HOUSTON	TX		12/22/2017		758,683	0	0	0	0	0	0	5,553	5,553	0	0	0
B7100908	HOUSTON	TX		12/22/2017		1,284,702	0	0	0	0	0	0	9,403	9,403	0	0	0
B7100912	HOUSTON	TX		12/22/2017		2,023,155	0	0	0	0	0	0	14,808	14,808	0	0	0
B7100912-1	HOUSTON	TX		02/15/2019		480,785	0	0	0	0	0	0	3,231	3,231	0	0	0
B7100913	HOUSTON	TX		12/22/2017		3,560,751	0	0	0	0	0	0	26,063	26,063	0	0	0
B7102604	HOUSTON	TX		01/10/2018		1,329,535	0	0	0	0	0	0	9,672	9,672	0	0	0
B7103003	HOUSTON	TX		01/10/2018		345,186	0	0	0	0	0	0	2,440	2,440	0	0	0
B8012305	HOUSTON	TX		05/24/2018		1,332,870	0	0	0	0	0	0	13,423	13,423	0	0	0
B8020804	HOUSTON	TX		04/13/2018		824,825	0	0	0	0	0	0	8,367	8,367	0	0	0
B8030201	HOUSTON	TX		05/16/2018		6,675,853	0	0	0	0	0	0	45,338	45,338	0	0	0
B8032603	HOUSTON	TX		07/23/2018		2,058,574	0	0	0	0	0	0	14,017	14,017	0	0	0
B8040303	HOUSTON	TX		05/17/2018		346,834	0	0	0	0	0	0	2,356	2,356	0	0	0
B8041101	HOUSTON	TX		06/21/2018		594,717	0	0	0	0	0	0	4,014	4,014	0	0	0
B8050901	HOUSTON	TX		07/18/2018		241,574	0	0	0	0	0	0	1,385	1,385	0	0	0
B8060702	HOUSTON	TX		08/10/2018		2,016,527	0	0	0	0	0	0	12,715	12,715	0	0	0
B8071202	HOUSTON	TX		08/30/2018		11,666,249	0	0	0	0	0	0	6,746	6,746	0	0	0
B8072303	HOUSTON	TX		10/26/2018		4,178,290	0	0	0	0	0	0	26,191	26,191	0	0	0
B8080803	HOUSTON	TX		10/09/2018		951,423	0	0	0	0	0	0	5,833	5,833	0	0	0
B8090603	HOUSTON	TX		11/14/2018		639,379	0	0	0	0	0	0	2,827	2,827	0	0	0
B8102501	HOUSTON	TX		01/04/2019		727,564	0	0	0	0	0	0	4,631	4,631	0	0	0
B8110504	HOUSTON	TX		01/17/2019		893,797	0	0	0	0	0	0	5,514	5,514	0	0	0
B8111301	HOUSTON	TX		01/31/2019		470,422	0	0	0	0	0	0	2,902	2,902	0	0	0
B8112601	HOUSTON	TX		02/22/2019		1,282,204	0	0	0	0	0	0	11,953	11,953	0	0	0
B9010301	HOUSTON	TX		03/07/2019		2,827,933	0	0	0	0	0	0	17,774	17,774	0	0	0
B9011502	HOUSTON	TX		04/22/2019		1,707,695	0	0	0	0	0	0	7,814	7,814	0	0	0
B9011504	HOUSTON	TX		04/22/2019		725,006	0	0	0	0	0	0	3,252	3,252	0	0	0
B9011505	HOUSTON	TX		04/22/2019		720,118	0	0	0	0	0	0	3,231	3,231	0	0	0
B9011506	HOUSTON	TX		04/22/2019		659,708	0	0	0	0	0	0	2,960	2,960	0	0	0
B9011507	HOUSTON	TX		04/22/2019		1,521,458	0	0	0	0	0	0	6,824	6,824	0	0	0
B9011509	HOUSTON	TX		04/22/2019		1,633,287	0	0	0	0	0	0	7,326	7,326	0	0	0
B9011510	HOUSTON	TX		04/22/2019		2,096,940	0	0	0	0	0	0	9,406	9,406	0	0	0
B9011513	HOUSTON	TX		04/22/2019		1,106,709	0	0	0	0	0	0	5,065	5,065	0	0	0
B9011514	HOUSTON	TX		04/22/2019		540,454	0	0	0	0	0	0	2,474	2,474	0	0	0
B9011515	HOUSTON	TX		04/22/2019		808,745	0	0	0	0	0	0	3,701	3,701	0	0	0
B9011516	HOUSTON	TX		04/22/2019		679,766	0	0	0	0	0	0	3,111	3,111	0	0	0
B9011517	HOUSTON	TX		04/22/2019		702,598	0	0	0	0	0	0	3,215	3,215	0	0	0
B9011522	HOUSTON	TX		04/22/2019		2,060,624	0	0	0	0	0	0	9,242	9,242	0	0	0
B9011523	HOUSTON	TX		04/22/2019		1,046,756	0	0	0	0	0	0	4,695	4,695	0	0	0
B9011524	HOUSTON	TX		04/22/2019		432,827	0	0	0	0	0	0	1,981	1,981	0	0	0
B9011525	HOUSTON	TX		04/22/2019		473,352	0	0	0	0	0	0	2,166	2,166	0	0	0
B9011526	HOUSTON	TX		04/22/2019		535,968	0	0	0	0	0	0	2,453	2,453	0	0	0
B9011527	HOUSTON	TX		04/22/2019		929,277	0	0	0	0	0	0	4,255	4,255	0	0	0
B9011528	HOUSTON	TX		04/22/2019		619,669	0	0	0	0	0	0	2,837	2,837	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B9011529	HOUSTON	TX		04/22/2019		931,948	0	0	0	0	0	0	4,181	4,181	0	0	0
B9011530	HOUSTON	TX		04/22/2019		532,041	0	0	0	0	0	0	2,435	2,435	0	0	0
B9011532	HOUSTON	TX		04/22/2019		406,286	0	0	0	0	0	0	1,860	1,860	0	0	0
B9011533	HOUSTON	TX		04/22/2019		562,632	0	0	0	0	0	0	2,524	2,524	0	0	0
B9011534	HOUSTON	TX		04/22/2019		751,038	0	0	0	0	0	0	3,369	3,369	0	0	0
B9011535	HOUSTON	TX		04/22/2019		1,699,005	0	0	0	0	0	0	7,621	7,621	0	0	0
B9011536	HOUSTON	TX		04/22/2019		1,868,867	0	0	0	0	0	0	8,551	8,551	0	0	0
B9071205	HOUSTON	TX		10/15/2019		1,341,945	0	0	0	0	0	0	8,457	8,457	0	0	0
B9071603	HOUSTON	TX		10/04/2019		1,025,911	0	0	0	0	0	0	6,539	6,539	0	0	0
B9072501	HOUSTON	TX		10/15/2019		696,777	0	0	0	0	0	0	6,824	6,824	0	0	0
B9091703	HOUSTON	TX		12/10/2019		863,652	0	0	0	0	0	0	5,840	5,840	0	0	0
B9111901	HOUSTON	TX		02/07/2020		2,609,375	0	0	0	0	0	0	16,902	16,902	0	0	0
B9112103	HOUSTON	TX		02/19/2020		699,374	0	0	0	0	0	0	4,604	4,604	0	0	0
C0011501	HOUSTON	TX		03/12/2020		589,805	0	0	0	0	0	0	5,595	5,595	0	0	0
C0012101	HOUSTON	TX		03/24/2020		1,862,129	0	0	0	0	0	0	12,387	12,387	0	0	0
C0021909	HOUSTON	TX		05/04/2020		1,537,332	0	0	0	0	0	0	9,954	9,954	0	0	0
C0030902	HOUSTON	TX		05/20/2020		2,070,696	0	0	0	0	0	0	14,522	14,522	0	0	0
C0032601	HOUSTON	TX		06/12/2020		902,934	0	0	0	0	0	0	36,795	36,795	0	0	0
C0061101	HOUSTON	TX		08/27/2020		3,256,118	0	0	0	0	0	0	21,770	21,770	0	0	0
C0072401	HOUSTON	TX		08/31/2020		5,241,494	0	0	0	0	0	0	33,372	33,372	0	0	0
C0083102	HOUSTON	TX		11/03/2020		821,279	0	0	0	0	0	0	7,499	7,499	0	0	0
C0091502	HOUSTON	TX		11/30/2020		3,765,956	0	0	0	0	0	0	34,373	34,373	0	0	0
C0091601	HOUSTON	TX		11/20/2020		1,823,194	0	0	0	0	0	0	11,611	11,611	0	0	0
C0102302	HOUSTON	TX		12/17/2020		3,199,182	0	0	0	0	0	0	29,757	29,757	0	0	0
C0102606	HOUSTON	TX		01/05/2021		10,062,344	0	0	0	0	0	0	67,716	67,716	0	0	0
C0102901	HOUSTON	TX		12/22/2020		8,149,133	0	0	0	0	0	0	56,025	56,025	0	0	0
C0111803	HOUSTON	TX		01/28/2021		2,508,556	0	0	0	0	0	0	16,067	16,067	0	0	0
C0111901	HOUSTON	TX		01/15/2021		392,376	0	0	0	0	0	0	2,390	2,390	0	0	0
C0111903	HOUSTON	TX		02/26/2021		2,574,569	0	0	0	0	0	0	17,239	17,239	0	0	0
C0120809	HOUSTON	TX		03/03/2021		4,009,884	0	0	0	0	0	0	27,156	27,156	0	0	0
C1020802	HOUSTON	TX		04/21/2021		2,906,391	0	0	0	0	0	0	18,632	18,632	0	0	0
C1020903	HOUSTON	TX		04/28/2021		1,003,397	0	0	0	0	0	0	6,432	6,432	0	0	0
C1021104	HOUSTON	TX		04/23/2021		859,872	0	0	0	0	0	0	7,810	7,810	0	0	0
C1021602	HOUSTON	TX		05/10/2021		2,921,282	0	0	0	0	0	0	19,264	19,264	0	0	0
C1051403	HOUSTON	TX		08/05/2021		910,609	0	0	0	0	0	0	9,685	9,685	0	0	0
C1051901	HOUSTON	TX		07/29/2021		971,913	0	0	0	0	0	0	6,241	6,241	0	0	0
C1071608	HOUSTON	TX		09/10/2021		1,494,579	0	0	0	0	0	0	9,497	9,497	0	0	0
C1081806	HOUSTON	TX		10/21/2021		1,965,051	0	0	0	0	0	0	16,773	16,773	0	0	0
C2010302	HOUSTON	TX		03/01/2022		0	0	0	0	0	0	0	7,323	7,323	0	0	0
C2012701	HOUSTON	TX		04/08/2022		0	0	0	0	0	0	0	17,284	17,284	0	0	0
C2012803	HOUSTON	TX		04/29/2022		0	0	0	0	0	0	0	6,999	6,999	0	0	0
C2031707	HOUSTON	TX		04/27/2022		0	0	0	0	0	0	0	4,647	4,647	0	0	0
C2042901	HOUSTON	TX		08/10/2022		0	0	0	0	0	0	0	4,116,000	4,116,000	0	0	0
C2051601	HOUSTON	TX		07/15/2022		0	0	0	0	0	0	0	948	948	0	0	0
B0081101	HUMBLE	TX		10/26/2010		287,528	0	0	0	0	0	0	3,858	3,858	0	0	0
B4022801	HUMBLE	TX		05/02/2014		626,285	0	0	0	0	0	0	16,854	16,854	0	0	0
B8021303	HUMBLE	TX		04/20/2018		3,822,753	0	0	0	0	0	0	57,927	57,927	0	0	0
B8080702	HUMBLE	TX		10/11/2018		448,920	0	0	0	0	0	0	2,754	2,754	0	0	0
B8121703	HUMBLE	TX		02/14/2019		361,384	0	0	0	0	0	0	2,250	2,250	0	0	0
B9081201	HUMBLE	TX		11/19/2019		970,776	0	0	0	0	0	0	6,600	6,600	0	0	0
C1040203	HUMBLE	TX		06/18/2021		807,571	0	0	0	0	0	0	4,628	4,628	0	0	0
C1081804	HUMBLE	TX		10/29/2021		1,572,041	0	0	0	0	0	0	13,419	13,419	0	0	0
C1090901	HUMBLE	TX		11/12/2021		3,975,000	0	0	0	0	0	0	25,432	25,432	0	0	0
C1110102	HUMBLE	TX		12/28/2021		6,700,000	0	0	0	0	0	0	28,338	28,338	0	0	0
A3111903	HUNTSVILLE	TX		03/22/2004		214,172	0	0	0	0	0	0	22,292	22,292	0	0	0
B7101203	HUTTO	TX		12/19/2017		431,834	0	0	0	0	0	0	3,162	3,162	0	0	0
B3041802	IRVING	TX		05/13/2013		1,227,288	0	0	0	0	0	0	12,631	12,631	0	0	0
B4123101	IRVING	TX		05/01/2015		872,485	0	0	0	0	0	0	12,293	12,293	0	0	0
B7051703	IRVING	TX		07/27/2017		3,892,301	0	0	0	0	0	0	29,121	29,121	0	0	0
B7051704	IRVING	TX		07/27/2017		2,339,811	0	0	0	0	0	0	17,171	17,171	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7051705	IRVING	TX		07/27/2017		1,297,421	0	0	0	0	0	0	9,708	9,708	0	0	0
C0051406	IRVING	TX		07/31/2020		640,174	0	0	0	0	0	0	8,877	8,877	0	0	0
C2010408	IRVING	TX		03/10/2022		0	0	0	0	0	0	0	3,986	3,986	0	0	0
C2042902	IRVING	TX		07/13/2022		0	0	0	0	0	0	0	891,548	891,548	0	0	0
C2060106	IRVING	TX		08/05/2022		0	0	0	0	0	0	0	823,200	823,200	0	0	0
A8060401	KATY	TX		02/03/2009		667,966	0	0	0	0	0	0	10,201	10,201	0	0	0
A9040104	KATY	TX		06/10/2009		769,607	0	0	0	0	0	0	19,175	19,175	0	0	0
B0040801	KATY	TX		05/28/2010		853,837	0	0	0	0	0	0	9,422	9,422	0	0	0
B3041002	KATY	TX		07/23/2013		245,713	0	0	0	0	0	0	4,180	4,180	0	0	0
B3050203	KATY	TX		07/25/2013		1,012,269	0	0	0	0	0	0	10,495	10,495	0	0	0
B3101001	KATY	TX		01/14/2014		1,102,680	0	0	0	0	0	0	10,593	10,593	0	0	0
B4030702	KATY	TX		05/19/2014		869,635	0	0	0	0	0	0	8,216	8,216	0	0	0
B5021003	KATY	TX		03/19/2015		957,664	0	0	0	0	0	0	8,910	8,910	0	0	0
B5080501	KATY	TX		10/14/2015		156,554	0	0	0	0	0	0	5,493	5,493	0	0	0
B5100802	KATY	TX		01/14/2016		753,564	0	0	0	0	0	0	7,427	7,427	0	0	0
B6012201	KATY	TX		03/18/2016		1,404,263	0	0	0	0	0	0	10,840	10,840	0	0	0
B6022204	KATY	TX		03/31/2016		1,922,243	0	0	0	0	0	0	16,263	16,263	0	0	0
B6050601	KATY	TX		07/20/2016		1,163,902	0	0	0	0	0	0	9,600	9,600	0	0	0
B6070601	KATY	TX		10/26/2016		1,158,993	0	0	0	0	0	0	9,634	9,634	0	0	0
B9020102	KATY	TX		05/02/2019		2,853,850	0	0	0	0	0	0	17,673	17,673	0	0	0
B9102203	KATY	TX		01/15/2020		820,324	0	0	0	0	0	0	5,517	5,517	0	0	0
C0030605	KATY	TX		05/27/2020		2,235,199	0	0	0	0	0	0	15,184	15,184	0	0	0
C2020704	KATY	TX		04/22/2022		0	0	0	0	0	0	0	6,732	6,732	0	0	0
A8011605	KELLER	TX		04/15/2008		425,248	0	0	0	0	0	0	6,288	6,288	0	0	0
B2091703	KELLER	TX		12/07/2012		572,080	0	0	0	0	0	0	5,868	5,868	0	0	0
A6042502	KILLEEN	TX		12/31/2006		176,113	0	0	0	0	0	0	3,784	3,784	0	0	0
B2031501	KILLEEN	TX		05/30/2012		1,095,018	0	0	0	0	0	0	11,059	11,059	0	0	0
A7032806	KINGWOOD	TX		06/25/2007		155,139	0	0	0	0	0	0	2,795	2,795	0	0	0
B3101601	KINGWOOD	TX		01/07/2014		938,240	0	0	0	0	0	0	7,972	7,972	0	0	0
A8041801	KYLE	TX		06/30/2008		275,151	0	0	0	0	0	0	4,527	4,527	0	0	0
A6042803	LA PORTE	TX		07/26/2006		1,465,090	0	0	0	0	0	0	46,444	46,444	0	0	0
B1051001	LA PORTE	TX		08/02/2011		577,604	0	0	0	0	0	0	5,720	5,720	0	0	0
B9011503	LA PORTE	TX		04/22/2019		1,610,533	0	0	0	0	0	0	7,369	7,369	0	0	0
B9011508	LA PORTE	TX		04/22/2019		885,794	0	0	0	0	0	0	4,053	4,053	0	0	0
B9040201	LAGUNA VISTA	TX		06/10/2019		321,102	0	0	0	0	0	0	3,048	3,048	0	0	0
B4021403	LAKE JACKSON	TX		04/11/2014		990,847	0	0	0	0	0	0	9,426	9,426	0	0	0
B5091401	LAKE JACKSON	TX		11/18/2015		1,364,933	0	0	0	0	0	0	10,139	10,139	0	0	0
A5051002	LANCASTER	TX		08/19/2005		177,764	0	0	0	0	0	0	11,211	11,211	0	0	0
A7101102	LANCASTER	TX		12/19/2007		275,369	0	0	0	0	0	0	4,663	4,663	0	0	0
C2040401	LAPORTE	TX		06/23/2022		0	0	0	0	0	0	0	2,368,578	2,368,578	0	0	0
A8070102	LAREDO	TX		10/01/2008		597,575	0	0	0	0	0	0	5,700	5,700	0	0	0
B0030902	LAREDO	TX		05/20/2010		1,100,853	0	0	0	0	0	0	15,416	15,416	0	0	0
B4122909	LAREDO	TX		02/20/2015		194,248	0	0	0	0	0	0	1,900	1,900	0	0	0
B5090201	LAREDO	TX		12/18/2015		756,443	0	0	0	0	0	0	6,526	6,526	0	0	0
B5090202	LAREDO	TX		12/18/2015		584,412	0	0	0	0	0	0	5,040	5,040	0	0	0
B5111803	LAREDO	TX		02/11/2016		251,584	0	0	0	0	0	0	2,143	2,143	0	0	0
B8012901	LAREDO	TX		05/04/2018		579,732	0	0	0	0	0	0	2,764	2,764	0	0	0
B8050406	LAREDO	TX		07/13/2018		313,692	0	0	0	0	0	0	2,011	2,011	0	0	0
B8091001	LAREDO	TX		11/14/2018		2,547,274	0	0	0	0	0	0	11,248	11,248	0	0	0
B8101701	LAREDO	TX		12/21/2018		2,117,473	0	0	0	0	0	0	12,253	12,253	0	0	0
B8111202	LAREDO	TX		02/28/2019		4,751,529	0	0	0	0	0	0	85,117	85,117	0	0	0
B9010402	LAREDO	TX		03/08/2019		245,268	0	0	0	0	0	0	2,297	2,297	0	0	0
B9073102	LAREDO	TX		09/30/2019		962,139	0	0	0	0	0	0	9,132	9,132	0	0	0
C1081803	LAREDO	TX		10/27/2021		498,617	0	0	0	0	0	0	4,259	4,259	0	0	0
B4011701	LEAGUE CITY	TX		03/24/2014		247,132	0	0	0	0	0	0	2,564	2,564	0	0	0
B4042301	LEAGUE CITY	TX		06/27/2014		1,566,294	0	0	0	0	0	0	9,521	9,521	0	0	0
B4070303	LEAGUE CITY	TX		09/19/2014		1,324,476	0	0	0	0	0	0	11,865	11,865	0	0	0
B6030901	LEAGUE CITY	TX		05/13/2016		3,147,655	0	0	0	0	0	0	27,335	27,335	0	0	0
B6112101	LEAGUE CITY	TX		02/06/2017		1,071,024	0	0	0	0	0	0	7,960	7,960	0	0	0
B6112802	LEAGUE CITY	TX		02/13/2017		1,921,974	0	0	0	0	0	0	14,285	14,285	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B9050305	LEAGUE CITY	TX		06/20/2019		503,859	0	0	0	0	0	0	3,364	3,364	0	0	0
B9070801	LEAGUE CITY	TX		08/23/2019		669,792	0	0	0	0	0	0	4,419	4,419	0	0	0
B5030205	LEWISVILLE	TX		04/17/2015		660,445	0	0	0	0	0	0	6,608	6,608	0	0	0
C1052403	LEWISVILLE	TX		08/23/2021		944,535	0	0	0	0	0	0	5,636	5,636	0	0	0
C1121001	LEWISVILLE	TX		02/11/2022		0	0	0	0	0	0	0	26,437	26,437	0	0	0
C0121601	LIBERTY HILL	TX		03/05/2021		1,404,298	0	0	0	0	0	0	9,202	9,202	0	0	0
B9013102	LIVE OAK	TX		03/28/2019		2,569,175	0	0	0	0	0	0	16,327	16,327	0	0	0
B3031403	LONGVIEW	TX		06/27/2013		779,315	0	0	0	0	0	0	8,050	8,050	0	0	0
C0063007	LONGVIEW	TX		09/03/2020		2,097,767	0	0	0	0	0	0	13,952	13,952	0	0	0
A4072103	LUBBOCK	TX		08/30/2004		115,856	0	0	0	0	0	0	10,003	10,003	0	0	0
B3011806	LUBBOCK	TX		03/25/2013		665,128	0	0	0	0	0	0	9,513	9,513	0	0	0
C1081902	LUBBOCK	TX		10/29/2021		1,039,596	0	0	0	0	0	0	6,031	6,031	0	0	0
C2010502	LUBBOCK	TX		03/09/2022		0	0	0	0	0	0	0	7,200	7,200	0	0	0
C1031004	LYTLE	TX		05/25/2021		621,958	0	0	0	0	0	0	3,901	3,901	0	0	0
B5032401	MADISONVILLE	TX		06/12/2015		748,756	0	0	0	0	0	0	18,931	18,931	0	0	0
B5021302	MAGNOLIA	TX		04/15/2015		750,715	0	0	0	0	0	0	6,988	6,988	0	0	0
C2011802	MAGNOLIA	TX		03/25/2022		0	0	0	0	0	0	0	10,210	10,210	0	0	0
B4090404	MANSFIELD	TX		10/16/2014		690,805	0	0	0	0	0	0	6,150	6,150	0	0	0
B8090506	MANSFIELD	TX		12/04/2018		689,890	0	0	0	0	0	0	2,681	2,681	0	0	0
B4090405	MARSHALL	TX		10/17/2014		617,107	0	0	0	0	0	0	5,630	5,630	0	0	0
B9031301	MATHIS	TX		05/23/2019		287,305	0	0	0	0	0	0	2,746	2,746	0	0	0
B3051403	MCALLEN	TX		08/28/2013		656,939	0	0	0	0	0	0	6,766	6,766	0	0	0
B3051404	MCALLEN	TX		08/28/2013		285,588	0	0	0	0	0	0	2,943	2,943	0	0	0
B3051405	MCALLEN	TX		08/28/2013		942,614	0	0	0	0	0	0	9,706	9,706	0	0	0
B3051406	MCALLEN	TX		08/28/2013		628,381	0	0	0	0	0	0	6,472	6,472	0	0	0
B3051407	MCALLEN	TX		08/28/2013		439,910	0	0	0	0	0	0	4,529	4,529	0	0	0
B3051408	MCALLEN	TX		08/28/2013		203,370	0	0	0	0	0	0	2,094	2,094	0	0	0
B3051409	MCALLEN	TX		08/28/2013		405,587	0	0	0	0	0	0	4,177	4,177	0	0	0
B3051411	MCALLEN	TX		08/28/2013		148,471	0	0	0	0	0	0	1,532	1,532	0	0	0
B3051412	MCALLEN	TX		08/28/2013		227,938	0	0	0	0	0	0	2,347	2,347	0	0	0
B3051413	MCALLEN	TX		08/28/2013		228,471	0	0	0	0	0	0	2,355	2,355	0	0	0
B3051414	MCALLEN	TX		08/28/2013		428,469	0	0	0	0	0	0	4,411	4,411	0	0	0
B3103105	MCALLEN	TX		01/23/2014		316,967	0	0	0	0	0	0	2,943	2,943	0	0	0
B3103106	MCALLEN	TX		01/23/2014		254,128	0	0	0	0	0	0	2,360	2,360	0	0	0
B3103107	MCALLEN	TX		01/23/2014		285,507	0	0	0	0	0	0	2,653	2,653	0	0	0
B3103108	MCALLEN	TX		01/23/2014		1,279,278	0	0	0	0	0	0	11,878	11,878	0	0	0
B8091303	MCALLEN	TX		11/30/2018		2,845,763	0	0	0	0	0	0	17,216	17,216	0	0	0
B9102301	MCALLEN	TX		01/08/2020		826,233	0	0	0	0	0	0	5,379	5,379	0	0	0
A7102407	MCKINNEY	TX		12/11/2007		301,157	0	0	0	0	0	0	4,939	4,939	0	0	0
B4010805	MCKINNEY	TX		03/31/2014		522,907	0	0	0	0	0	0	4,483	4,483	0	0	0
B4080701	MCKINNEY	TX		11/26/2014		765,394	0	0	0	0	0	0	6,877	6,877	0	0	0
B4110302	MCKINNEY	TX		12/11/2014		1,519,679	0	0	0	0	0	0	20,694	20,694	0	0	0
B5010905	MCKINNEY	TX		04/23/2015		468,980	0	0	0	0	0	0	4,157	4,157	0	0	0
B5110303	MCKINNEY	TX		02/03/2016		334,038	0	0	0	0	0	0	4,343	4,343	0	0	0
B8051101	MCKINNEY	TX		07/12/2018		475,115	0	0	0	0	0	0	3,140	3,140	0	0	0
B9050904	MCKINNEY	TX		08/30/2019		1,688,945	0	0	0	0	0	0	7,868	7,868	0	0	0
C0112001	MCKINNEY	TX		01/19/2021		4,009,766	0	0	0	0	0	0	25,684	25,684	0	0	0
C1120104	MCKINNEY	TX		01/31/2022		0	0	0	0	0	0	0	5,370	5,370	0	0	0
C2030101	MCKINNEY	TX		04/27/2022		0	0	0	0	0	0	0	17,788	17,788	0	0	0
B0111102	MESQUITE	TX		01/21/2011		802,471	0	0	0	0	0	0	10,800	10,800	0	0	0
B3062605	MESQUITE	TX		09/30/2013		1,881,002	0	0	0	0	0	0	18,600	18,600	0	0	0
B9090503	MESQUITE	TX		12/18/2019		763,539	0	0	0	0	0	0	11,393	11,393	0	0	0
B1042701	MIDLAND	TX		07/29/2011		1,339,254	0	0	0	0	0	0	17,058	17,058	0	0	0
B1042701-1	MIDLAND	TX		05/15/2015		354,332	0	0	0	0	0	0	4,514	4,514	0	0	0
B3042201	MIDLAND	TX		07/02/2013		724,487	0	0	0	0	0	0	7,436	7,436	0	0	0
B8090504	MIDLAND	TX		11/07/2018		333,596	0	0	0	0	0	0	2,053	2,053	0	0	0
B5082604	MILLSAP	TX		11/10/2015		1,089,213	0	0	0	0	0	0	24,991	24,991	0	0	0
B0041503	MISSION	TX		06/04/2010		961,512	0	0	0	0	0	0	14,017	14,017	0	0	0
B6020201	MISSION	TX		04/15/2016		1,597,409	0	0	0	0	0	0	13,429	13,429	0	0	0
B2080302	MISSOURI CITY	TX		10/04/2012		518,895	0	0	0	0	0	0	8,930	8,930	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2080303	MISSOURI CITY	TX		10/04/2012		400,898	0	0	0	0	0	0	6,903	6,903	0	0	0
B5092501	MISSOURI CITY	TX		12/07/2015		1,187,189	0	0	0	0	0	0	8,758	8,758	0	0	0
B8041201	MISSOURI CITY	TX		06/07/2018		748,591	0	0	0	0	0	0	3,482	3,482	0	0	0
B9101002	MISSOURI CITY	TX		01/14/2020		583,795	0	0	0	0	0	0	3,865	3,865	0	0	0
C1010702	MISSOURI CITY	TX		03/25/2021		2,928,966	0	0	0	0	0	0	19,192	19,192	0	0	0
C1070602	MISSOURI CITY	TX		09/01/2021		2,255,080	0	0	0	0	0	0	13,848	13,848	0	0	0
C1051701	MONTGOMERY	TX		07/30/2021		1,088,663	0	0	0	0	0	0	6,756	6,756	0	0	0
C0021105	NEW BRAUNFELS	TX		04/24/2020		793,573	0	0	0	0	0	0	5,250	5,250	0	0	0
B1122101	NORTH RICHLAND HILLS	TX		03/29/2012		1,056,661	0	0	0	0	0	0	13,193	13,193	0	0	0
B1122101-1	NORTH RICHLAND HILLS	TX		03/26/2020		388,864	0	0	0	0	0	0	4,859	4,859	0	0	0
C1021103	NORTH RICHLAND HILLS	TX		05/12/2021		2,412,677	0	0	0	0	0	0	15,387	15,387	0	0	0
C1052702	NORTH RICHLAND HILLS	TX		08/20/2021		1,074,938	0	0	0	0	0	0	6,749	6,749	0	0	0
A7031902	ODESSA	TX		05/31/2007		95,658	0	0	0	0	0	0	6,369	6,369	0	0	0
B9091604	ODESSA	TX		12/02/2019		807,236	0	0	0	0	0	0	8,801	8,801	0	0	0
C2050208	ODESSA	TX		07/13/2022		0	0	0	0	0	0	0	1,870,105	1,870,105	0	0	0
B5062201	ORANGE	TX		10/16/2015		891,684	0	0	0	0	0	0	8,089	8,089	0	0	0
B9050602	PANTEGO	TX		07/02/2019		772,520	0	0	0	0	0	0	4,959	4,959	0	0	0
B1041301	PASADENA	TX		07/13/2011		844,960	0	0	0	0	0	0	16,565	16,565	0	0	0
B1041511	PASADENA	TX		06/20/2011		259,772	0	0	0	0	0	0	12,711	12,711	0	0	0
B3061402	PASADENA	TX		09/05/2013		1,341,275	0	0	0	0	0	0	20,509	20,509	0	0	0
B6091904	PASADENA	TX		11/28/2016		366,570	0	0	0	0	0	0	2,949	2,949	0	0	0
B9090505	PASADENA	TX		12/18/2019		451,502	0	0	0	0	0	0	6,737	6,737	0	0	0
C0030204	PASADENA	TX		05/14/2020		1,272,716	0	0	0	0	0	0	18,542	18,542	0	0	0
C0051403	PASADENA	TX		07/30/2020		1,088,772	0	0	0	0	0	0	15,096	15,096	0	0	0
C1021203	PASADENA	TX		05/18/2021		3,404,345	0	0	0	0	0	0	29,949	29,949	0	0	0
B4082902	PEARLAND	TX		12/19/2014		1,234,552	0	0	0	0	0	0	8,480	8,480	0	0	0
B5062901	PEARLAND	TX		10/29/2015		306,136	0	0	0	0	0	0	3,931	3,931	0	0	0
B0032510	PFLUGERVILLE	TX		06/03/2010		91,672	0	0	0	0	0	0	2,307	2,307	0	0	0
B0081702	PFLUGERVILLE	TX		11/12/2010		290,378	0	0	0	0	0	0	4,006	4,006	0	0	0
B6081704	PFLUGERVILLE	TX		10/17/2016		1,948,934	0	0	0	0	0	0	16,417	16,417	0	0	0
B9020605	PFLUGERVILLE	TX		03/27/2019		376,266	0	0	0	0	0	0	2,440	2,440	0	0	0
C2032801	PFLUGERVILLE	TX		06/01/2022		0	0	0	0	0	0	0	2,847,824	2,847,824	0	0	0
C1042002	PHARR	TX		06/09/2021		1,082,602	0	0	0	0	0	0	6,753	6,753	0	0	0
C0031802	PINEHURST	TX		06/04/2020		2,660,851	0	0	0	0	0	0	16,579	16,579	0	0	0
A3031101	PLANO	TX		05/16/2003		63,603	0	0	0	0	0	0	10,530	10,530	0	0	0
A5051802	PLANO	TX		09/14/2005		441,720	0	0	0	0	0	0	24,226	24,226	0	0	0
A8090203	PLANO	TX		10/08/2008		732,667	0	0	0	0	0	0	11,227	11,227	0	0	0
B5090101	PLANO	TX		11/09/2015		327,358	0	0	0	0	0	0	2,806	2,806	0	0	0
B5092305	PLANO	TX		11/30/2015		569,810	0	0	0	0	0	0	4,886	4,886	0	0	0
B7101902	PLANO	TX		12/20/2017		443,372	0	0	0	0	0	0	4,785	4,785	0	0	0
B9090501	PLANO	TX		12/18/2019		1,083,618	0	0	0	0	0	0	16,167	16,167	0	0	0
C1110101	PLANO	TX		12/15/2021		4,620,000	0	0	0	0	0	0	19,541	19,541	0	0	0
W9111901	PLANO	TX		01/29/2020		2,873,979	0	0	0	0	0	0	9,516	9,516	0	0	0
A3011602	PLEASANTON	TX		03/25/2003		274,461	0	0	0	0	0	0	40,615	40,615	0	0	0
B6050206	POINT	TX		06/30/2016		435,272	0	0	0	0	0	0	3,613	3,613	0	0	0
B9103112	PORT ARTHUR	TX		02/04/2020		829,672	0	0	0	0	0	0	5,377	5,377	0	0	0
C2020301	PORT ARTHUR	TX		04/13/2022		0	0	0	0	0	0	0	4,731	4,731	0	0	0
C2040601	PORT ARTHUR	TX		06/13/2022		0	0	0	0	0	0	0	1,113,103	1,113,103	0	0	0
B4021201	PORTER	TX		04/10/2014		598,627	0	0	0	0	0	0	5,695	5,695	0	0	0
B6052602	RICHARDSON	TX		07/26/2016		2,097,714	0	0	0	0	0	0	17,330	17,330	0	0	0
B6110102	RICHMOND	TX		01/24/2017		366,231	0	0	0	0	0	0	2,870	2,870	0	0	0
B8011104	RICHMOND	TX		03/14/2018		673,681	0	0	0	0	0	0	7,264	7,264	0	0	0
B8021302	RICHMOND	TX		04/20/2018		12,018,681	0	0	0	0	0	0	182,121	182,121	0	0	0
C2041901	RICHMOND	TX		07/08/2022		0	0	0	0	0	0	0	2,674,842	2,674,842	0	0	0
B5061802	Richwood	TX		08/27/2015		1,459,918	0	0	0	0	0	0	12,761	12,761	0	0	0
B5022705	ROANOKE	TX		05/29/2015		1,055,515	0	0	0	0	0	0	9,337	9,337	0	0	0
B8092704	ROCKWALL	TX		12/17/2018		4,250,074	0	0	0	0	0	0	48,559	48,559	0	0	0
B3012402	ROSENBERG	TX		04/25/2013		318,986	0	0	0	0	0	0	3,202	3,202	0	0	0
B6110101	ROSENBERG	TX		01/24/2017		579,840	0	0	0	0	0	0	4,545	4,545	0	0	0
B6110402	ROSENBERG	TX		01/27/2017		682,201	0	0	0	0	0	0	5,421	5,421	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B7012302	ROSENBERG	TX		06/15/2017		4,504,447	0	0	0	0	0	0	34,211	34,211	0	0	0
C1081204	ROSENBERG	TX		10/25/2021		584,318	0	0	0	0	0	0	3,695	3,695	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007		157,190	0	0	0	0	0	0	2,787	2,787	0	0	0
A8091702	ROUND ROCK	TX		11/20/2008		976,181	0	0	0	0	0	0	15,438	15,438	0	0	0
A9042702	ROUND ROCK	TX		07/17/2009		411,094	0	0	0	0	0	0	9,705	9,705	0	0	0
B0020901	ROUND ROCK	TX		03/29/2010		1,699,086	0	0	0	0	0	0	24,739	24,739	0	0	0
B3010203	ROUND ROCK	TX		03/21/2013		370,973	0	0	0	0	0	0	3,875	3,875	0	0	0
B3102101	ROUND ROCK	TX		01/24/2014		2,603,153	0	0	0	0	0	0	38,517	38,517	0	0	0
B4101009	ROUND ROCK	TX		01/07/2015		366,688	0	0	0	0	0	0	3,357	3,357	0	0	0
B4122910	ROUND ROCK	TX		03/10/2015		201,598	0	0	0	0	0	0	14,493	14,493	0	0	0
B5032301	ROUND ROCK	TX		05/18/2015		870,416	0	0	0	0	0	0	7,953	7,953	0	0	0
B6030402	ROUND ROCK	TX		06/08/2016		1,578,467	0	0	0	0	0	0	12,789	12,789	0	0	0
B7061502	ROUND ROCK	TX		08/31/2017		1,100,207	0	0	0	0	0	0	5,601	5,601	0	0	0
C1020101	ROUND ROCK	TX		04/01/2021		3,459,104	0	0	0	0	0	0	22,548	22,548	0	0	0
C2050902	ROUND ROCK	TX		08/17/2022		0	0	0	0	0	0	0	668,850	668,850	0	0	0
A9050402	ROWLETT	TX		06/29/2009		364,741	0	0	0	0	0	0	10,294	10,294	0	0	0
B5121001	ROWLETT	TX		03/01/2016		2,601,834	0	0	0	0	0	0	24,069	24,069	0	0	0
C0113001	ROWLETT	TX		01/21/2021		1,827,193	0	0	0	0	0	0	11,511	11,511	0	0	0
A8091202	SACHSE	TX		11/20/2008		411,572	0	0	0	0	0	0	6,229	6,229	0	0	0
C0120802	SACHSE	TX		02/26/2021		3,267,478	0	0	0	0	0	0	21,168	21,168	0	0	0
B8013001	SAN ANGELO	TX		05/04/2018		495,495	0	0	0	0	0	0	2,363	2,363	0	0	0
C1052001	SAN ANGELO	TX		08/23/2021		667,773	0	0	0	0	0	0	4,340	4,340	0	0	0
C1081801	SAN ANGELO	TX		10/27/2021		498,617	0	0	0	0	0	0	4,259	4,259	0	0	0
A3072201	SAN ANTONIO	TX		12/31/2006		143,032	0	0	0	0	0	0	18,227	18,227	0	0	0
A4042303	SAN ANTONIO	TX		12/31/2006		254,189	0	0	0	0	0	0	19,998	19,998	0	0	0
A5030103	SAN ANTONIO	TX		05/13/2005		216,240	0	0	0	0	0	0	13,313	13,313	0	0	0
A6041101	SAN ANTONIO	TX		12/31/2006		61,074	0	0	0	0	0	0	2,961	2,961	0	0	0
A6112803	SAN ANTONIO	TX		04/30/2007		265,763	0	0	0	0	0	0	26,448	26,448	0	0	0
A7121202	SAN ANTONIO	TX		01/31/2008		304,116	0	0	0	0	0	0	5,393	5,393	0	0	0
A8021204	SAN ANTONIO	TX		07/01/2008		180,736	0	0	0	0	0	0	23,095	23,095	0	0	0
A9032303	SAN ANTONIO	TX		05/21/2009		552,589	0	0	0	0	0	0	7,719	7,719	0	0	0
B0030501	SAN ANTONIO	TX		05/10/2010		866,925	0	0	0	0	0	0	12,339	12,339	0	0	0
B0080607	SAN ANTONIO	TX		10/25/2010		65,285	0	0	0	0	0	0	3,928	3,928	0	0	0
B1041501	SAN ANTONIO	TX		06/16/2011		1,307,799	0	0	0	0	0	0	16,632	16,632	0	0	0
B1101902	SAN ANTONIO	TX		01/30/2012		623,221	0	0	0	0	0	0	25,492	25,492	0	0	0
B2020101	SAN ANTONIO	TX		03/27/2012		901,220	0	0	0	0	0	0	18,409	18,409	0	0	0
B2042402	SAN ANTONIO	TX		07/11/2012		167,125	0	0	0	0	0	0	1,706	1,706	0	0	0
B2082702	SAN ANTONIO	TX		10/30/2012		1,682,008	0	0	0	0	0	0	17,324	17,324	0	0	0
B2092802	SAN ANTONIO	TX		11/20/2012		393,338	0	0	0	0	0	0	14,593	14,593	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		152,585	0	0	0	0	0	0	5,595	5,595	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		486,402	0	0	0	0	0	0	5,064	5,064	0	0	0
B3021102-1	SAN ANTONIO	TX		09/17/2019		314,167	0	0	0	0	0	0	3,377	3,377	0	0	0
B3031301	SAN ANTONIO	TX		05/23/2013		328,361	0	0	0	0	0	0	3,456	3,456	0	0	0
B3032901	SAN ANTONIO	TX		06/10/2013		904,908	0	0	0	0	0	0	9,450	9,450	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013		481,505	0	0	0	0	0	0	4,820	4,820	0	0	0
B3070201	SAN ANTONIO	TX		09/23/2013		329,629	0	0	0	0	0	0	10,441	10,441	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		240,599	0	0	0	0	0	0	7,625	7,625	0	0	0
B3100301	SAN ANTONIO	TX		11/26/2013		306,864	0	0	0	0	0	0	9,375	9,375	0	0	0
B4050704	SAN ANTONIO	TX		07/15/2014		761,491	0	0	0	0	0	0	7,094	7,094	0	0	0
B4080401	SAN ANTONIO	TX		11/20/2014		466,468	0	0	0	0	0	0	4,164	4,164	0	0	0
B4080402	SAN ANTONIO	TX		11/17/2014		181,545	0	0	0	0	0	0	1,622	1,622	0	0	0
B5080701	SAN ANTONIO	TX		10/20/2015		830,067	0	0	0	0	0	0	6,888	6,888	0	0	0
B5092401	SAN ANTONIO	TX		01/14/2016		1,079,037	0	0	0	0	0	0	13,702	13,702	0	0	0
B5092402	SAN ANTONIO	TX		12/09/2015		537,016	0	0	0	0	0	0	7,030	7,030	0	0	0
B6010404	SAN ANTONIO	TX		02/29/2016		251,584	0	0	0	0	0	0	2,143	2,143	0	0	0
B6010804	SAN ANTONIO	TX		03/15/2016		1,742,014	0	0	0	0	0	0	14,739	14,739	0	0	0
B6010805	SAN ANTONIO	TX		03/15/2016		480,521	0	0	0	0	0	0	4,068	4,068	0	0	0
B6011501	SAN ANTONIO	TX		03/22/2016		451,607	0	0	0	0	0	0	3,772	3,772	0	0	0
B6100601	SAN ANTONIO	TX		11/30/2016		362,065	0	0	0	0	0	0	2,992	2,992	0	0	0
B7071001	SAN ANTONIO	TX		09/08/2017		895,548	0	0	0	0	0	0	6,069	6,069	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B8010401	SAN ANTONIO	TX		03/15/2018		407,433	0	0	0	0	0	0	2,008	2,008	0	0	0
B8103102	SAN ANTONIO	TX		01/16/2019		572,675	0	0	0	0	0	0	2,328	2,328	0	0	0
B9021101	SAN ANTONIO	TX		03/13/2019		2,463,799	0	0	0	0	0	0	15,844	15,844	0	0	0
B9040901	SAN ANTONIO	TX		05/31/2019		827,438	0	0	0	0	0	0	7,908	7,908	0	0	0
B9040902	SAN ANTONIO	TX		05/30/2019		611,363	0	0	0	0	0	0	5,845	5,845	0	0	0
B9042202	SAN ANTONIO	TX		06/28/2019		684,239	0	0	0	0	0	0	2,908	2,908	0	0	0
B9082903	SAN ANTONIO	TX		11/04/2019		3,575,664	0	0	0	0	0	0	23,404	23,404	0	0	0
B9122601	SAN ANTONIO	TX		02/26/2020		1,308,412	0	0	0	0	0	0	8,423	8,423	0	0	0
C0010901	SAN ANTONIO	TX		03/25/2020		2,710,636	0	0	0	0	0	0	25,090	25,090	0	0	0
C0030203	SAN ANTONIO	TX		04/27/2020		1,591,261	0	0	0	0	0	0	11,217	11,217	0	0	0
C0030501	SAN ANTONIO	TX		05/20/2020		1,658,771	0	0	0	0	0	0	11,269	11,269	0	0	0
C0080501	SAN ANTONIO	TX		10/30/2020		1,116,265	0	0	0	0	0	0	7,030	7,030	0	0	0
C0120804	SAN ANTONIO	TX		02/16/2021		2,775,606	0	0	0	0	0	0	18,280	18,280	0	0	0
C1032901	SAN ANTONIO	TX		06/08/2021		668,737	0	0	0	0	0	0	3,897	3,897	0	0	0
C1081805	SAN ANTONIO	TX		10/21/2021		954,453	0	0	0	0	0	0	8,148	8,148	0	0	0
C1092901	SAN ANTONIO	TX		12/13/2021		4,800,000	0	0	0	0	0	0	21,011	21,011	0	0	0
C1110902	SAN ANTONIO	TX		02/08/2022		0	0	0	0	0	0	0	36,792	36,792	0	0	0
C2012801	SAN ANTONIO	TX		04/06/2022		0	0	0	0	0	0	0	4,204	4,204	0	0	0
B0041502	SAN JUAN	TX		06/04/2010		805,830	0	0	0	0	0	0	11,846	11,846	0	0	0
B0061005	SAN MARCOS	TX		08/20/2010		175,962	0	0	0	0	0	0	2,298	2,298	0	0	0
B4111003	SAN MARCOS	TX		01/26/2015		1,429,168	0	0	0	0	0	0	14,410	14,410	0	0	0
B5072002	SAN MARCOS	TX		09/11/2015		626,524	0	0	0	0	0	0	4,719	4,719	0	0	0
C0051412	SAN MARCOS	TX		08/07/2020		1,194,560	0	0	0	0	0	0	7,858	7,858	0	0	0
C0031306	SANTA FE	TX		05/28/2020		1,242,411	0	0	0	0	0	0	8,714	8,714	0	0	0
B1052304	SCHERTZ	TX		08/18/2011		3,103,784	0	0	0	0	0	0	55,530	55,530	0	0	0
B8121701	SEABROOK	TX		02/25/2019		660,563	0	0	0	0	0	0	3,988	3,988	0	0	0
A9021204	SEGUIN	TX		04/16/2009		236,285	0	0	0	0	0	0	6,940	6,940	0	0	0
B4111301	SEMINOLE	TX		02/27/2015		811,896	0	0	0	0	0	0	7,941	7,941	0	0	0
B5111801	SHENANDOAH	TX		03/03/2016		1,216,364	0	0	0	0	0	0	9,071	9,071	0	0	0
B8101101	SHERMAN	TX		12/14/2018		3,312,474	0	0	0	0	0	0	20,049	20,049	0	0	0
A8093009	SOUTH HOUSTON	TX		11/24/2008		422,381	0	0	0	0	0	0	12,423	12,423	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		282,873	0	0	0	0	0	0	11,946	11,946	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		335,949	0	0	0	0	0	0	14,185	14,185	0	0	0
C1062203	SPICEWOOD	TX		08/16/2021		834,990	0	0	0	0	0	0	5,157	5,157	0	0	0
A3051303	SPRING	TX		07/30/2003		96,301	0	0	0	0	0	0	13,579	13,579	0	0	0
A7012301	SPRING	TX		06/21/2007		173,450	0	0	0	0	0	0	7,030	7,030	0	0	0
A8010201	SPRING	TX		03/10/2008		478,448	0	0	0	0	0	0	4,960	4,960	0	0	0
A8022206	SPRING	TX		05/12/2008		445,512	0	0	0	0	0	0	11,411	11,411	0	0	0
B1031401	SPRING	TX		05/05/2011		519,144	0	0	0	0	0	0	5,564	5,564	0	0	0
B3011602	SPRING	TX		03/08/2013		915,099	0	0	0	0	0	0	13,750	13,750	0	0	0
B4102202	SPRING	TX		02/03/2015		978,926	0	0	0	0	0	0	9,012	9,012	0	0	0
B4111001	SPRING	TX		02/06/2015		218,036	0	0	0	0	0	0	1,966	1,966	0	0	0
B5020903	SPRING	TX		03/18/2015		819,932	0	0	0	0	0	0	7,628	7,628	0	0	0
B5020904	SPRING	TX		03/18/2015		1,177,269	0	0	0	0	0	0	10,699	10,699	0	0	0
B6010602	SPRING	TX		04/04/2016		2,057,659	0	0	0	0	0	0	16,852	16,852	0	0	0
B9072201	SPRING	TX		10/10/2019		903,098	0	0	0	0	0	0	8,255	8,255	0	0	0
C0101601	SPRING	TX		12/11/2020		5,869,024	0	0	0	0	0	0	37,170	37,170	0	0	0
C1012201	SPRING	TX		03/25/2021		3,070,296	0	0	0	0	0	0	19,786	19,786	0	0	0
C1020102	SPRING	TX		04/28/2021		1,314,795	0	0	0	0	0	0	8,429	8,429	0	0	0
C1083006	SPRING	TX		10/28/2021		1,685,471	0	0	0	0	0	0	10,838	10,838	0	0	0
C1122902	SPRING	TX		03/29/2022		0	0	0	0	0	0	0	7,576	7,576	0	0	0
A8060402	STAFFORD	TX		08/18/2008		162,048	0	0	0	0	0	0	2,674	2,674	0	0	0
B4091101	STAFFORD	TX		12/05/2014		467,299	0	0	0	0	0	0	4,310	4,310	0	0	0
B7100911	STAFFORD	TX		12/22/2017		2,265,935	0	0	0	0	0	0	16,585	16,585	0	0	0
B8020803	STAFFORD	TX		05/01/2018		1,269,255	0	0	0	0	0	0	8,493	8,493	0	0	0
C2010601	STAFFORD	TX		03/23/2022		0	0	0	0	0	0	0	14,999	14,999	0	0	0
B6032803	SUGAR LAND	TX		06/01/2016		4,449,998	0	0	0	0	0	0	36,451	36,451	0	0	0
C0030506	SUGAR LAND	TX		05/08/2020		2,000,284	0	0	0	0	0	0	14,030	14,030	0	0	0
B7051202	SUNNYVALE	TX		07/21/2017		631,824	0	0	0	0	0	0	6,934	6,934	0	0	0
B8052901	TERRELL	TX		07/25/2018		763,784	0	0	0	0	0	0	5,047	5,047	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
C2030802	TEXAS CITY	TX		05/11/2022		0	0	0	0	0	0	0	2,485	2,485	0	0	0
B6041303	THE COLONY	TX		06/10/2016		1,540,925	0	0	0	0	0	0	18,122	18,122	0	0	0
B6060602	THE COLONY	TX		08/05/2016		439,881	0	0	0	0	0	0	3,607	3,607	0	0	0
A5080502	TOMBALL	TX		11/10/2005		370,277	0	0	0	0	0	0	8,727	8,727	0	0	0
B1081505	TOMBALL	TX		11/14/2011		574,279	0	0	0	0	0	0	12,118	12,118	0	0	0
B6050502	TOMBALL	TX		07/07/2016		2,732,094	0	0	0	0	0	0	23,135	23,135	0	0	0
B6111502	TOMBALL	TX		02/06/2017		1,176,423	0	0	0	0	0	0	13,949	13,949	0	0	0
B9042603	TOMBALL	TX		07/11/2019		691,895	0	0	0	0	0	0	4,312	4,312	0	0	0
C0082504	TOMBALL	TX		10/26/2020		10,723,417	0	0	0	0	0	0	69,787	69,787	0	0	0
C0102301	TOMBALL	TX		12/18/2020		1,866,614	0	0	0	0	0	0	12,047	12,047	0	0	0
C1081808	TOMBALL	TX		10/22/2021		1,123,647	0	0	0	0	0	0	7,226	7,226	0	0	0
B5050604	TYLER	TX		07/28/2015		1,152,863	0	0	0	0	0	0	9,388	9,388	0	0	0
B9102901	TYLER	TX		01/15/2020		532,195	0	0	0	0	0	0	3,413	3,413	0	0	0
C0063006	TYLER	TX		09/03/2020		2,408,543	0	0	0	0	0	0	16,020	16,020	0	0	0
B2031403	VICTORIA	TX		05/24/2012		1,450,445	0	0	0	0	0	0	14,882	14,882	0	0	0
B2062903	VICTORIA	TX		09/28/2012		513,847	0	0	0	0	0	0	9,049	9,049	0	0	0
B3070203	VICTORIA	TX		09/25/2013		163,322	0	0	0	0	0	0	5,176	5,176	0	0	0
B8013101	VICTORIA	TX		04/04/2018		378,858	0	0	0	0	0	0	6,116	6,116	0	0	0
B8100413	VICTORIA	TX		12/21/2018		2,697,294	0	0	0	0	0	0	16,326	16,326	0	0	0
B9060603	VICTORIA	TX		08/09/2019		606,562	0	0	0	0	0	0	3,939	3,939	0	0	0
B9060604	VICTORIA	TX		08/09/2019		415,015	0	0	0	0	0	0	2,695	2,695	0	0	0
B9080502	WACO	TX		10/30/2019		1,409,957	0	0	0	0	0	0	9,332	9,332	0	0	0
C1111004	WACO	TX		01/27/2022		0	0	0	0	0	0	0	4,232	4,232	0	0	0
B8091203	WAXAHACHIE	TX		11/20/2018		311,671	0	0	0	0	0	0	2,009	2,009	0	0	0
A8111401	WEATHERFORD	TX		01/22/2009		428,628	0	0	0	0	0	0	13,063	13,063	0	0	0
B6110403	WEATHERFORD	TX		01/17/2017		592,957	0	0	0	0	0	0	4,471	4,471	0	0	0
B6091903	WEBSTER	TX		11/23/2016		291,997	0	0	0	0	0	0	2,413	2,413	0	0	0
B0041501	WESLACO	TX		06/04/2010		961,512	0	0	0	0	0	0	14,017	14,017	0	0	0
B2091305	WICHITA FALLS	TX		12/19/2012		279,353	0	0	0	0	0	0	2,832	2,832	0	0	0
B4022401	WICHITA FALLS	TX		05/30/2014		63,331	0	0	0	0	0	0	613	613	0	0	0
B5022301	WICHITA FALLS	TX		03/24/2015		3,708,506	0	0	0	0	0	0	33,914	33,914	0	0	0
A2051307	AMERICAN FORK	UT		08/01/2002		862,814	0	0	0	0	0	0	34,591	34,591	0	0	0
A8042101	AMERICAN FORK	UT		07/11/2008		406,056	0	0	0	0	0	0	4,452	4,452	0	0	0
A7111901	BOUNTIFUL	UT		01/14/2008		89,221	0	0	0	0	0	0	5,612	5,612	0	0	0
B9100402	BOUNTIFUL	UT		02/19/2020		629,343	0	0	0	0	0	0	4,012	4,012	0	0	0
B4121503	CEDAR CITY	UT		01/30/2015		455,871	0	0	0	0	0	0	6,212	6,212	0	0	0
B9031102	CEDAR HILLS	UT		06/19/2019		376,101	0	0	0	0	0	0	2,397	2,397	0	0	0
A8052902	CENTERVILLE	UT		08/27/2008		145,836	0	0	0	0	0	0	4,723	4,723	0	0	0
A7082802	CLEARFIELD	UT		10/26/2007		220,100	0	0	0	0	0	0	3,887	3,887	0	0	0
B5050804	CLEARFIELD	UT		07/29/2015		1,015,936	0	0	0	0	0	0	9,052	9,052	0	0	0
B9101101	CLEARFIELD	UT		12/17/2019		414,850	0	0	0	0	0	0	2,806	2,806	0	0	0
B7101604	DRAPER	UT		12/15/2017		546,248	0	0	0	0	0	0	3,998	3,998	0	0	0
B9031101	DRAPER	UT		05/03/2019		353,864	0	0	0	0	0	0	2,303	2,303	0	0	0
C0081801	DRAPER	UT		10/22/2020		3,601,365	0	0	0	0	0	0	23,825	23,825	0	0	0
A3011503	FARMINGTON	UT		03/14/2003		89,959	0	0	0	0	0	0	22,522	22,522	0	0	0
B9092003	HERRIMAN	UT		12/06/2019		1,444,671	0	0	0	0	0	0	9,711	9,711	0	0	0
A6101005	KAYSVILLE	UT		12/28/2006		507,055	0	0	0	0	0	0	9,393	9,393	0	0	0
A7102303	KAYSVILLE	UT		01/17/2008		24,394	0	0	0	0	0	0	5,254	5,254	0	0	0
A8052903	LAYTON	UT		08/22/2008		145,212	0	0	0	0	0	0	4,701	4,701	0	0	0
B2021302	LAYTON	UT		03/28/2012		753,936	0	0	0	0	0	0	9,242	9,242	0	0	0
B8020201	LAYTON	UT		05/04/2018		2,533,898	0	0	0	0	0	0	17,043	17,043	0	0	0
B9071503	LAYTON	UT		10/23/2019		389,113	0	0	0	0	0	0	2,619	2,619	0	0	0
C0100802	LAYTON	UT		12/10/2020		831,824	0	0	0	0	0	0	5,183	5,183	0	0	0
C2033101	LAYTON	UT		06/13/2022		0	0	0	0	0	0	0	1,268,497	1,268,497	0	0	0
B1112502	LEHI	UT		02/29/2012		730,353	0	0	0	0	0	0	9,271	9,271	0	0	0
A7122103	LOGAN	UT		03/12/2008		292,142	0	0	0	0	0	0	4,979	4,979	0	0	0
A8081905	LOGAN	UT		10/24/2008		311,730	0	0	0	0	0	0	4,903	4,903	0	0	0
B0071503	LOGAN	UT		09/29/2010		509,931	0	0	0	0	0	0	11,141	11,141	0	0	0
B3062104	LOGAN	UT		09/30/2013		616,728	0	0	0	0	0	0	37,656	37,656	0	0	0
A7122003	MIDVALE	UT		02/08/2008		494,103	0	0	0	0	0	0	2,595	2,595	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1083010	MIDVALE	UT		01/31/2012		463,920	0	0	0	0	0	0	8,604	8,604	0	0	0
B9081303	MIDVALE	UT		10/18/2019		2,274,302	0	0	0	0	0	0	15,550	15,550	0	0	0
B3070806	MURRAY	UT		10/02/2013		326,910	0	0	0	0	0	0	3,084	3,084	0	0	0
B3103004	MURRAY	UT		12/17/2013		856,661	0	0	0	0	0	0	8,290	8,290	0	0	0
B4011002	MURRAY	UT		02/28/2014		476,748	0	0	0	0	0	0	4,496	4,496	0	0	0
B8100401	MURRAY	UT		12/14/2018		478,622	0	0	0	0	0	0	3,065	3,065	0	0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008		129,901	0	0	0	0	0	0	2,289	2,289	0	0	0
A7013104	OGDEN	UT		03/30/2007		137,098	0	0	0	0	0	0	2,632	2,632	0	0	0
C0030201	OGDEN	UT		04/23/2020		1,450,255	0	0	0	0	0	0	9,593	9,593	0	0	0
C2053102	OGDEN	UT		08/02/2022		0	0	0	0	0	0	0	720,300	720,300	0	0	0
W9100902	OGDEN	UT		01/17/2020		2,400,000	0	0	0	0	0	0	8,252	8,252	0	0	0
A5091505	OREM	UT		12/31/2006		125,561	0	0	0	0	0	0	5,488	5,488	0	0	0
B3010801	OREM	UT		03/07/2013		421,050	0	0	0	0	0	0	4,305	4,305	0	0	0
B4073102	OREM	UT		10/17/2014		324,791	0	0	0	0	0	0	3,001	3,001	0	0	0
B5022003	OREM	UT		03/31/2015		857,400	0	0	0	0	0	0	8,035	8,035	0	0	0
B5041407	OREM	UT		06/26/2015		1,006,511	0	0	0	0	0	0	9,252	9,252	0	0	0
B7030302	OREM	UT		05/17/2017		896,443	0	0	0	0	0	0	6,663	6,663	0	0	0
B6032201	PARK CITY	UT		08/10/2016		1,254,060	0	0	0	0	0	0	10,415	10,415	0	0	0
B6041305	PARK CITY	UT		06/30/2016		6,182,640	0	0	0	0	0	0	51,709	51,709	0	0	0
C0123101	PARK CITY	UT		03/10/2021		3,108,245	0	0	0	0	0	0	28,755	28,755	0	0	0
C2032202	PARK CITY	UT		08/15/2022		0	0	0	0	0	0	0	5,145,000	5,145,000	0	0	0
B3041904	PAYSON	UT		07/11/2013		224,122	0	0	0	0	0	0	2,349	2,349	0	0	0
B3110605	PAYSON	UT		03/27/2014		4,301,652	0	0	0	0	0	0	36,593	36,593	0	0	0
B3052006	PROVO	UT		08/20/2013		477,169	0	0	0	0	0	0	7,988	7,988	0	0	0
B3052007	PROVO	UT		08/20/2013		351,598	0	0	0	0	0	0	5,886	5,886	0	0	0
B9092405	PROVO	UT		12/17/2019		814,946	0	0	0	0	0	0	4,970	4,970	0	0	0
B4111401	RICHFIELD	UT		04/01/2015		566,607	0	0	0	0	0	0	13,906	13,906	0	0	0
B1082204	RIVERTON	UT		09/30/2011		745,559	0	0	0	0	0	0	9,269	9,269	0	0	0
B6061602	RIVERTON	UT		08/22/2016		882,065	0	0	0	0	0	0	7,425	7,425	0	0	0
B6122002	RIVERTON	UT		03/03/2017		584,739	0	0	0	0	0	0	4,340	4,340	0	0	0
A7082803	ROY	UT		10/26/2007		324,146	0	0	0	0	0	0	5,762	5,762	0	0	0
A7072606	SALT LAKE CITY	UT		10/10/2007		467,370	0	0	0	0	0	0	8,307	8,307	0	0	0
A8082503	SALT LAKE CITY	UT		10/01/2008		299,898	0	0	0	0	0	0	4,720	4,720	0	0	0
B1110803	SALT LAKE CITY	UT		12/29/2011		454,503	0	0	0	0	0	0	5,853	5,853	0	0	0
B3052008	SALT LAKE CITY	UT		08/28/2013		607,499	0	0	0	0	0	0	10,025	10,025	0	0	0
B3062403	SALT LAKE CITY	UT		08/28/2013		577,321	0	0	0	0	0	0	5,753	5,753	0	0	0
B4121804	SALT LAKE CITY	UT		05/11/2015		451,316	0	0	0	0	0	0	4,025	4,025	0	0	0
B7031002	SALT LAKE CITY	UT		05/25/2017		1,900,804	0	0	0	0	0	0	13,930	13,930	0	0	0
B8102401	SALT LAKE CITY	UT		02/26/2019		2,482,183	0	0	0	0	0	0	14,511	14,511	0	0	0
B8103105	SALT LAKE CITY	UT		02/26/2019		1,997,562	0	0	0	0	0	0	11,678	11,678	0	0	0
B9030503	SALT LAKE CITY	UT		05/16/2019		339,018	0	0	0	0	0	0	3,240	3,240	0	0	0
C1052402	SALT LAKE CITY	UT		06/25/2021		1,870,825	0	0	0	0	0	0	11,869	11,869	0	0	0
C1070703	SALT LAKE CITY	UT		10/13/2021		1,018,950	0	0	0	0	0	0	6,014	6,014	0	0	0
C2041502	SALT LAKE CITY	UT		07/08/2022		0	0	0	0	0	0	0	557,071	557,071	0	0	0
A5030304	SANDY	UT		05/17/2005		65,639	0	0	0	0	0	0	4,467	4,467	0	0	0
B3031311	SOUTH JORDAN	UT		05/30/2013		377,471	0	0	0	0	0	0	6,538	6,538	0	0	0
C1070705	SOUTH JORDAN	UT		10/20/2021		1,117,162	0	0	0	0	0	0	6,594	6,594	0	0	0
B7042501	SOUTH OGDEN	UT		08/01/2017		3,021,787	0	0	0	0	0	0	21,723	21,723	0	0	0
B2031604	SPANISH FORK	UT		06/11/2012		805,740	0	0	0	0	0	0	9,332	9,332	0	0	0
B6040401	SPANISH FORK	UT		06/16/2016		937,495	0	0	0	0	0	0	7,782	7,782	0	0	0
B5021901	SPRINGVILLE	UT		05/27/2015		2,632,258	0	0	0	0	0	0	33,162	33,162	0	0	0
C1100103	SPRINGVILLE	UT		12/17/2021		6,665,000	0	0	0	0	0	0	28,192	28,192	0	0	0
A8082901	TAYLORSVILLE	UT		10/24/2008		167,734	0	0	0	0	0	0	2,678	2,678	0	0	0
B5032503	TAYLORSVILLE	UT		07/10/2015		1,154,481	0	0	0	0	0	0	10,286	10,286	0	0	0
C1090702	TAYLORSVILLE	UT		11/30/2021		1,015,000	0	0	0	0	0	0	6,063	6,063	0	0	0
A7052502	TOOELE	UT		08/15/2007		788,561	0	0	0	0	0	0	8,499	8,499	0	0	0
B2062206	VERNAL	UT		09/28/2012		685,444	0	0	0	0	0	0	418,479	418,479	0	0	0
A8081403	WEST BOUNTIFUL	UT		10/27/2008		277,806	0	0	0	0	0	0	4,369	4,369	0	0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010		958,118	0	0	0	0	0	0	25,319	25,319	0	0	0
A6100401	WEST JORDAN	UT		12/15/2006		146,616	0	0	0	0	0	0	6,606	6,606	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B6111801	WEST JORDAN	UT		02/13/2017		1,009,747	0	0	0	0	0	0	7,864	7,864	0	0	0
B7092801	WEST JORDAN	UT		11/27/2017		563,832	0	0	0	0	0	0	4,172	4,172	0	0	0
C0093002	WEST JORDAN	UT		12/04/2020		3,738,646	0	0	0	0	0	0	18,554	18,554	0	0	0
C1122201	WEST JORDAN	UT		03/10/2022		0	0	0	0	0	0	0	7,780	7,780	0	0	0
C1070704	WEST POINT	UT		10/14/2021		863,447	0	0	0	0	0	0	5,096	5,096	0	0	0
A7061204	WEST VALLEY	UT		07/31/2007		213,939	0	0	0	0	0	0	3,944	3,944	0	0	0
A6082104	WEST VALLEY CITY	UT		12/31/2006		246,659	0	0	0	0	0	0	5,018	5,018	0	0	0
A7040506	WEST VALLEY CITY	UT		06/21/2007		409,472	0	0	0	0	0	0	15,489	15,489	0	0	0
A7052104	WEST VALLEY CITY	UT		08/14/2007		267,848	0	0	0	0	0	0	17,184	17,184	0	0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013		372,818	0	0	0	0	0	0	3,882	3,882	0	0	0
C0082101	WEST VALLEY CITY	UT		10/30/2020		780,071	0	0	0	0	0	0	4,832	4,832	0	0	0
C1062804	WEST VALLEY CITY	UT		09/08/2021		1,610,772	0	0	0	0	0	0	9,891	9,891	0	0	0
C2011403	WEST VALLEY CITY	UT		04/06/2022		0	0	0	0	0	0	0	12,869	12,869	0	0	0
A7112002	WOODS CROSS	UT		01/10/2008		166,938	0	0	0	0	0	0	2,883	2,883	0	0	0
B9020604	ALEXANDRIA	VA		04/30/2019		716,211	0	0	0	0	0	0	4,617	4,617	0	0	0
B7051508	BEALETON	VA		08/17/2017		2,814,998	0	0	0	0	0	0	20,143	20,143	0	0	0
B9121301	BEDFORD	VA		02/13/2020		4,078,318	0	0	0	0	0	0	19,289	19,289	0	0	0
C2041507	CHANTILLY	VA		06/24/2022		0	0	0	0	0	0	0	2,407,261	2,407,261	0	0	0
C1030301	CHARLOTTESVILLE	VA		05/05/2021		691,156	0	0	0	0	0	0	4,559	4,559	0	0	0
B2080902	CHESAPEAKE	VA		10/04/2012		419,025	0	0	0	0	0	0	4,505	4,505	0	0	0
C2021107	CHESAPEAKE	VA		04/25/2022		0	0	0	0	0	0	0	16,739	16,739	0	0	0
B9041907	CHESTER	VA		06/28/2019		773,652	0	0	0	0	0	0	3,502	3,502	0	0	0
C0120806	CHESTER	VA		02/26/2021		3,323,017	0	0	0	0	0	0	21,173	21,173	0	0	0
B3050903	CULPEPER	VA		07/24/2013		300,217	0	0	0	0	0	0	4,857	4,857	0	0	0
B3050903-1	CULPEPER	VA		12/11/2014		185,365	0	0	0	0	0	0	2,990	2,990	0	0	0
C1091301	CULPEPER	VA		11/19/2021		587,500	0	0	0	0	0	0	3,760	3,760	0	0	0
B6062402	DANVILLE	VA		08/25/2016		496,520	0	0	0	0	0	0	10,438	10,438	0	0	0
B4051203	FAIRFAX STATION	VA		07/30/2014		1,510,866	0	0	0	0	0	0	14,917	14,917	0	0	0
B3021104	FALLS CHURCH	VA		04/11/2013		1,149,723	0	0	0	0	0	0	39,751	39,751	0	0	0
B9020603	FALLS CHURCH	VA		04/26/2019		691,513	0	0	0	0	0	0	4,458	4,458	0	0	0
B9100103	FALLS CHURCH	VA		01/27/2020		3,692,375	0	0	0	0	0	0	17,813	17,813	0	0	0
C1113003	FARMVILLE	VA		02/22/2022		0	0	0	0	0	0	0	12,816	12,816	0	0	0
A6090501	FREDERICKSBURG	VA		01/18/2007		893,223	0	0	0	0	0	0	37,800	37,800	0	0	0
B4100303	FREDERICKSBURG	VA		12/29/2014		3,026,674	0	0	0	0	0	0	19,204	19,204	0	0	0
B7100601	FRONT ROYAL	VA		12/12/2017		407,830	0	0	0	0	0	0	2,776	2,776	0	0	0
B2091202	HAMPTON	VA		12/20/2012		1,117,702	0	0	0	0	0	0	11,318	11,318	0	0	0
C0012301	HAMPTON	VA		04/08/2020		817,620	0	0	0	0	0	0	5,409	5,409	0	0	0
C1022402	HAMPTON	VA		05/17/2021		808,545	0	0	0	0	0	0	5,071	5,071	0	0	0
C2022202	HAMPTON	VA		04/21/2022		0	0	0	0	0	0	0	18,520	18,520	0	0	0
C2022602	HAMPTON	VA		05/06/2022		0	0	0	0	0	0	0	19,703	19,703	0	0	0
B9091709	HARRISONBURG	VA		12/10/2019		697,082	0	0	0	0	0	0	3,182	3,182	0	0	0
C2011905	HERNDON	VA		04/19/2022		0	0	0	0	0	0	0	12,008	12,008	0	0	0
B8032201	KILMARNOCK	VA		06/06/2018		499,020	0	0	0	0	0	0	8,268	8,268	0	0	0
A7022603	KING GEORGE	VA		05/24/2007		1,553,984	0	0	0	0	0	0	28,360	28,360	0	0	0
A7030805	LEESBURG	VA		05/18/2007		333,259	0	0	0	0	0	0	6,268	6,268	0	0	0
B4052201	LEESBURG	VA		09/12/2014		118,868	0	0	0	0	0	0	1,186	1,186	0	0	0
B2021301	LORTON	VA		05/03/2012		625,333	0	0	0	0	0	0	7,565	7,565	0	0	0
C1052601	LYNCHBURG	VA		08/05/2021		1,791,366	0	0	0	0	0	0	11,440	11,440	0	0	0
B6051604	NEWPORT NEWS	VA		07/26/2016		6,692,407	0	0	0	0	0	0	38,143	38,143	0	0	0
B6051604-1	NEWPORT NEWS	VA		12/07/2016		955,494	0	0	0	0	0	0	5,259	5,259	0	0	0
B8020604	NEWPORT NEWS	VA		05/04/2018		635,900	0	0	0	0	0	0	4,999	4,999	0	0	0
C0052901	NEWPORT NEWS	VA		08/21/2020		2,871,596	0	0	0	0	0	0	18,584	18,584	0	0	0
B3041801	NORFOLK	VA		06/27/2013		592,102	0	0	0	0	0	0	9,810	9,810	0	0	0
B9092002	NORFOLK	VA		12/19/2019		809,746	0	0	0	0	0	0	3,697	3,697	0	0	0
A8021402	PETERSBURG	VA		04/30/2008		490,314	0	0	0	0	0	0	8,395	8,395	0	0	0
B8072601	POQUOSON	VA		10/12/2018		2,060,013	0	0	0	0	0	0	12,430	12,430	0	0	0
A7110902	PORTSMOUTH	VA		01/25/2008		263,605	0	0	0	0	0	0	4,612	4,612	0	0	0
C2021106	PORTSMOUTH	VA		04/22/2022		0	0	0	0	0	0	0	15,648	15,648	0	0	0
B1092901	PRINCE GEORGE	VA		12/14/2011		1,445,545	0	0	0	0	0	0	15,471	15,471	0	0	0
A8013101	QUINTON	VA		04/30/2008		625,951	0	0	0	0	0	0	10,716	10,716	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8011801	RICHMOND	VA		03/27/2008		463,797	0	0	0	0	0	0	8,016	8,016	0	0	0
B3101505	RICHMOND	VA		05/19/2014		1,025,844	0	0	0	0	0	0	14,777	14,777	0	0	0
B5032405	RICHMOND	VA		05/20/2015		5,785,029	0	0	0	0	0	0	53,504	53,504	0	0	0
B6040601	RICHMOND	VA		06/23/2016		801,708	0	0	0	0	0	0	6,742	6,742	0	0	0
B6120502	RICHMOND	VA		03/27/2017		586,042	0	0	0	0	0	0	6,564	6,564	0	0	0
B9052901	RICHMOND	VA		07/24/2019		993,669	0	0	0	0	0	0	6,492	6,492	0	0	0
A7110107	ROANOKE	VA		01/17/2008		155,326	0	0	0	0	0	0	5,586	5,586	0	0	0
B9041914	ROANOKE	VA		08/30/2019		356,868	0	0	0	0	0	0	1,664	1,664	0	0	0
C0073001	ROANOKE	VA		11/06/2020		821,053	0	0	0	0	0	0	4,975	4,975	0	0	0
C0110301	ROANOKE	VA		12/17/2020		8,234,019	0	0	0	0	0	0	56,609	56,609	0	0	0
C1030501	SALEM	VA		05/25/2021		790,916	0	0	0	0	0	0	4,714	4,714	0	0	0
W5042201	STAFFORD	VA		05/29/2015		3,797,042	0	0	0	0	0	0	17,870	17,870	0	0	0
B8103004	VIENNA	VA		01/30/2019		340,683	0	0	0	0	0	0	2,135	2,135	0	0	0
C1031001	VIENNA	VA		05/14/2021		3,543,619	0	0	0	0	0	0	22,982	22,982	0	0	0
B6072001	VIRGINIA BEACH	VA		10/05/2016		483,511	0	0	0	0	0	0	4,627	4,627	0	0	0
B7072603	VIRGINIA BEACH	VA		10/17/2017		396,204	0	0	0	0	0	0	6,700	6,700	0	0	0
B7072604	VIRGINIA BEACH	VA		10/17/2017		327,240	0	0	0	0	0	0	5,533	5,533	0	0	0
C0020602	WARRENTON	VA		03/26/2020		844,661	0	0	0	0	0	0	5,618	5,618	0	0	0
A7082103	WILLIAMSBURG	VA		11/27/2007		230,860	0	0	0	0	0	0	2,407	2,407	0	0	0
B2122703	WILLIAMSBURG	VA		03/29/2013		650,500	0	0	0	0	0	0	3,813	3,813	0	0	0
C1100701	WILLIAMSBURG	VA		12/17/2021		9,000,000	0	0	0	0	0	0	51,203	51,203	0	0	0
B3102201	WINCHESTER	VA		12/04/2013		714,671	0	0	0	0	0	0	6,004	6,004	0	0	0
C1073001	ABERDEEN	WA		10/07/2021		674,238	0	0	0	0	0	0	4,191	4,191	0	0	0
A9042201	ALGONA	WA		06/12/2009		1,419,335	0	0	0	0	0	0	68,324	68,324	0	0	0
A9101604	AUBURN	WA		12/30/2009		555,311	0	0	0	0	0	0	14,988	14,988	0	0	0
B0060703	AUBURN	WA		08/18/2010		428,792	0	0	0	0	0	0	26,344	26,344	0	0	0
B3042605	AUBURN	WA		09/11/2013		237,547	0	0	0	0	0	0	7,390	7,390	0	0	0
B8101702	BAINBRIDGE ISLAND	WA		12/12/2018		1,501,516	0	0	0	0	0	0	9,292	9,292	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		576,543	0	0	0	0	0	0	5,787	5,787	0	0	0
B5020401	BELLEVUE	WA		05/06/2015		1,389,280	0	0	0	0	0	0	12,215	12,215	0	0	0
B8011901	BELLEVUE	WA		03/28/2018		6,783,986	0	0	0	0	0	0	48,753	48,753	0	0	0
B1080103	BELLINGHAM	WA		10/13/2011		697,312	0	0	0	0	0	0	8,684	8,684	0	0	0
B2052301	BOTHELL	WA		07/20/2012		1,082,845	0	0	0	0	0	0	43,020	43,020	0	0	0
B4061103	BOTHELL	WA		07/30/2014		4,675,543	0	0	0	0	0	0	39,350	39,350	0	0	0
B9122003	BOTHELL	WA		02/13/2020		1,843,356	0	0	0	0	0	0	12,328	12,328	0	0	0
B3020703	BURIEN	WA		04/26/2013		1,310,745	0	0	0	0	0	0	22,129	22,129	0	0	0
B9112001	BURIEN	WA		02/07/2020		2,009,841	0	0	0	0	0	0	12,811	12,811	0	0	0
A9021905	BURLINGTON	WA		04/15/2009		426,560	0	0	0	0	0	0	6,650	6,650	0	0	0
A9060801	BURLINGTON	WA		07/31/2009		635,449	0	0	0	0	0	0	14,483	14,483	0	0	0
A90608013	BURLINGTON	WA		07/30/2010		112,102	0	0	0	0	0	0	2,555	2,555	0	0	0
B1082503	BURLINGTON	WA		12/20/2011		87,844	0	0	0	0	0	0	1,016	1,016	0	0	0
B8051802	BURLINGTON	WA		08/13/2018		418,590	0	0	0	0	0	0	2,708	2,708	0	0	0
C2040503	CHEHALIS	WA		06/24/2022		0	0	0	0	0	0	0	1,449,622	1,449,622	0	0	0
B2120604	EDMONDS	WA		02/27/2013		1,497,205	0	0	0	0	0	0	15,632	15,632	0	0	0
B0020503	EVERETT	WA		03/31/2010		188,025	0	0	0	0	0	0	4,855	4,855	0	0	0
B1020302	EVERETT	WA		03/31/2011		855,447	0	0	0	0	0	0	11,541	11,541	0	0	0
B2011603	EVERETT	WA		03/06/2012		431,233	0	0	0	0	0	0	4,736	4,736	0	0	0
B3013010	EVERETT	WA		05/01/2013		515,269	0	0	0	0	0	0	8,680	8,680	0	0	0
B3022101	EVERETT	WA		05/21/2013		1,074,862	0	0	0	0	0	0	10,825	10,825	0	0	0
B3031906	EVERETT	WA		05/31/2013		641,917	0	0	0	0	0	0	6,637	6,637	0	0	0
B3050302	EVERETT	WA		07/26/2013		877,854	0	0	0	0	0	0	9,204	9,204	0	0	0
B6011502	EVERETT	WA		04/08/2016		1,930,939	0	0	0	0	0	0	16,233	16,233	0	0	0
B6011502-1	EVERETT	WA		07/20/2020		3,227,917	0	0	0	0	0	0	19,672	19,672	0	0	0
B8011802	EVERETT	WA		04/30/2018		452,158	0	0	0	0	0	0	3,473	3,473	0	0	0
B3032001	FEDERAL WAY	WA		06/28/2013		397,765	0	0	0	0	0	0	6,731	6,731	0	0	0
B3041201	FEDERAL WAY	WA		06/27/2013		407,387	0	0	0	0	0	0	4,347	4,347	0	0	0
B3042606	FEDERAL WAY	WA		09/04/2013		147,329	0	0	0	0	0	0	4,585	4,585	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		565,070	0	0	0	0	0	0	17,837	17,837	0	0	0
B7021801	FEDERAL WAY	WA		05/01/2017		1,053,446	0	0	0	0	0	0	7,720	7,720	0	0	0
B7032101	FEDERAL WAY	WA		06/28/2017		3,799,925	0	0	0	0	0	0	26,972	26,972	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B4111701	FERNDALE	WA		01/21/2015		1,049,356	0	0	0	0	0	0	9,041	9,041	0	0	0
B4072802	FIFE	WA		09/22/2014		598,291	0	0	0	0	0	0	5,497	5,497	0	0	0
B4072802-1	FIFE	WA		06/17/2021		854,420	0	0	0	0	0	0	8,423	8,423	0	0	0
B8052501	FIRCREST	WA		08/03/2018		1,774,056	0	0	0	0	0	0	11,361	11,361	0	0	0
C0052002	GRANITE FALLS	WA		07/22/2020		1,870,605	0	0	0	0	0	0	8,941	8,941	0	0	0
B6021203	KENNEWICK	WA		05/10/2016		577,921	0	0	0	0	0	0	4,766	4,766	0	0	0
C0072407	KENNEWICK	WA		10/08/2020		1,320,067	0	0	0	0	0	0	5,722	5,722	0	0	0
B2070202	KENT	WA		11/01/2012		798,477	0	0	0	0	0	0	8,490	8,490	0	0	0
B2112001	KENT	WA		02/19/2013		592,178	0	0	0	0	0	0	9,711	9,711	0	0	0
B2121205	KENT	WA		02/15/2013		275,578	0	0	0	0	0	0	7,034	7,034	0	0	0
B3013007	KENT	WA		06/14/2013		4,600,882	0	0	0	0	0	0	77,857	77,857	0	0	0
B5021704	KENT	WA		05/06/2015		408,721	0	0	0	0	0	0	5,675	5,675	0	0	0
B6101202	KENT	WA		11/17/2016		1,767,571	0	0	0	0	0	0	14,408	14,408	0	0	0
B8030202	KENT	WA		06/04/2018		1,479,675	0	0	0	0	0	0	7,035	7,035	0	0	0
B2051708	KINGSTON	WA		07/31/2012		455,727	0	0	0	0	0	0	5,074	5,074	0	0	0
A7012303	KIRKLAND	WA		05/14/2007		198,773	0	0	0	0	0	0	3,763	3,763	0	0	0
B0050702	KIRKLAND	WA		07/09/2010		190,863	0	0	0	0	0	0	4,702	4,702	0	0	0
B0060902	KIRKLAND	WA		07/15/2010		875,975	0	0	0	0	0	0	55,281	55,281	0	0	0
B0120806	KIRKLAND	WA		01/21/2011		931,149	0	0	0	0	0	0	51,077	51,077	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		1,107,079	0	0	0	0	0	0	53,497	53,497	0	0	0
B2122108	KIRKLAND	WA		04/12/2013		1,112,412	0	0	0	0	0	0	18,784	18,784	0	0	0
C1031701	KIRKLAND	WA		05/17/2021		4,726,890	0	0	0	0	0	0	29,641	29,641	0	0	0
A8070201	LACEY	WA		09/23/2008		849,401	0	0	0	0	0	0	13,484	13,484	0	0	0
A3050905	LYNNWOOD	WA		12/31/2006		91,690	0	0	0	0	0	0	13,639	13,639	0	0	0
A5121301	LYNNWOOD	WA		02/06/2006		127,765	0	0	0	0	0	0	9,339	9,339	0	0	0
A9031202	LYNNWOOD	WA		05/21/2009		1,461,542	0	0	0	0	0	0	139,513	139,513	0	0	0
B8041301	LYNNWOOD	WA		06/04/2018		1,891,727	0	0	0	0	0	0	12,455	12,455	0	0	0
B2121204	MARYSVILLE	WA		02/15/2013		1,101,867	0	0	0	0	0	0	28,106	28,106	0	0	0
C0120704	MARYSVILLE	WA		02/08/2021		3,454,849	0	0	0	0	0	0	22,755	22,755	0	0	0
B3121702	MERCER ISLAND	WA		02/12/2014		368,775	0	0	0	0	0	0	6,118	6,118	0	0	0
B6031107	MILTON	WA		07/18/2016		2,383,532	0	0	0	0	0	0	14,052	14,052	0	0	0
B0031101	MONROE	WA		04/15/2010		816,192	0	0	0	0	0	0	55,410	55,410	0	0	0
B2100206	MONROE	WA		12/12/2012		1,645,796	0	0	0	0	0	0	17,572	17,572	0	0	0
B9110102	MOUNT VERNON	WA		01/24/2020		934,799	0	0	0	0	0	0	6,090	6,090	0	0	0
B4082003	MT VERNON	WA		11/14/2014		1,914,327	0	0	0	0	0	0	17,765	17,765	0	0	0
B3031811	MUKILTEO	WA		06/19/2013		647,528	0	0	0	0	0	0	21,736	21,736	0	0	0
B5031803	MUKILTEO	WA		04/24/2015		1,598,896	0	0	0	0	0	0	14,527	14,527	0	0	0
B4120804	OAK HARBOR	WA		02/02/2015		398,928	0	0	0	0	0	0	5,666	5,666	0	0	0
B1110701	OLYMPIA	WA		02/03/2012		3,079,191	0	0	0	0	0	0	31,684	31,684	0	0	0
B2070201	OLYMPIA	WA		08/31/2012		602,430	0	0	0	0	0	0	6,619	6,619	0	0	0
B2102308	OLYMPIA	WA		12/31/2012		361,881	0	0	0	0	0	0	8,385	8,385	0	0	0
B7061402	OLYMPIA	WA		08/18/2017		757,804	0	0	0	0	0	0	5,606	5,606	0	0	0
C0060503	OLYMPIA	WA		08/14/2020		582,065	0	0	0	0	0	0	3,770	3,770	0	0	0
C1110104	OMAK	WA		01/10/2022		0	0	0	0	0	0	0	30,225	30,225	0	0	0
B3073102	PASCO	WA		10/09/2013		118,865	0	0	0	0	0	0	15,271	15,271	0	0	0
B9103110	PASCO	WA		01/21/2020		1,825,787	0	0	0	0	0	0	11,893	11,893	0	0	0
A8020807	PORT ANGELES	WA		06/03/2008		628,907	0	0	0	0	0	0	5,950	5,950	0	0	0
B3032707	PORT ORCHARD	WA		05/23/2013		617,442	0	0	0	0	0	0	6,565	6,565	0	0	0
B2092103	POULSBO	WA		11/08/2012		526,554	0	0	0	0	0	0	5,966	5,966	0	0	0
B5030504	POULSBO	WA		06/01/2015		1,054,971	0	0	0	0	0	0	9,696	9,696	0	0	0
B3041705	PUYALLUP	WA		06/03/2013		473,286	0	0	0	0	0	0	5,326	5,326	0	0	0
B3051606	PUYALLUP	WA		08/12/2013		567,549	0	0	0	0	0	0	5,842	5,842	0	0	0
B8092701	PUYALLUP	WA		12/03/2018		1,338,637	0	0	0	0	0	0	20,820	20,820	0	0	0
B8100201	PUYALLUP	WA		11/28/2018		984,837	0	0	0	0	0	0	4,366	4,366	0	0	0
B6062201	REDMOND	WA		09/14/2016		6,401,420	0	0	0	0	0	0	52,135	52,135	0	0	0
A7042301	RENTON	WA		07/17/2007		141,947	0	0	0	0	0	0	5,607	5,607	0	0	0
B3010804	RENTON	WA		03/13/2013		240,119	0	0	0	0	0	0	8,372	8,372	0	0	0
B3042609	RENTON	WA		09/05/2013		321,580	0	0	0	0	0	0	9,999	9,999	0	0	0
B6031106	RENTON	WA		07/18/2016		2,887,510	0	0	0	0	0	0	17,023	17,023	0	0	0
B9060401	RENTON	WA		06/26/2019		1,168,383	0	0	0	0	0	0	7,799	7,799	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8050905	RICHLAND	WA		07/31/2008		560,547	0	0	0	0	0	0	5,687	5,687	0	0	0
A80509053	RICHLAND	WA		03/31/2010		303,396	0	0	0	0	0	0	3,379	3,379	0	0	0
B8040901	RITZVILLE	WA		06/28/2018		587,952	0	0	0	0	0	0	3,912	3,912	0	0	0
W8091301	SAMMAMISH	WA		10/31/2018		3,652,901	0	0	0	0	0	0	11,687	11,687	0	0	0
A9071701	SEATAC	WA		10/06/2009		471,477	0	0	0	0	0	0	12,866	12,866	0	0	0
A2092502	SEATTLE	WA		11/21/2002		37,309	0	0	0	0	0	0	9,441	9,441	0	0	0
A3011302	SEATTLE	WA		04/01/2003		11,760	0	0	0	0	0	0	1,573	1,573	0	0	0
A3061906	SEATTLE	WA		08/29/2003		133,076	0	0	0	0	0	0	18,744	18,744	0	0	0
A3081203	SEATTLE	WA		10/29/2003		124,704	0	0	0	0	0	0	15,897	15,897	0	0	0
A5081501	SEATTLE	WA		12/31/2006		169,331	0	0	0	0	0	0	9,973	9,973	0	0	0
A7091203	SEATTLE	WA		11/06/2007		388,027	0	0	0	0	0	0	4,217	4,217	0	0	0
A7121014	SEATTLE	WA		02/25/2008		127,473	0	0	0	0	0	0	2,209	2,209	0	0	0
A8041601	SEATTLE	WA		07/08/2008		667,948	0	0	0	0	0	0	98,747	98,747	0	0	0
A8091503	SEATTLE	WA		11/25/2008		2,520,644	0	0	0	0	0	0	24,846	24,846	0	0	0
A8091903	SEATTLE	WA		11/18/2008		729,178	0	0	0	0	0	0	7,189	7,189	0	0	0
A9030204	SEATTLE	WA		05/20/2009		1,162,565	0	0	0	0	0	0	17,826	17,826	0	0	0
B0020507	SEATTLE	WA		03/16/2010		515,438	0	0	0	0	0	0	7,566	7,566	0	0	0
B0061103	SEATTLE	WA		08/20/2010		111,217	0	0	0	0	0	0	1,530	1,530	0	0	0
B1052504	SEATTLE	WA		08/03/2011		858,247	0	0	0	0	0	0	15,362	15,362	0	0	0
B1092601	SEATTLE	WA		01/31/2012		773,348	0	0	0	0	0	0	9,703	9,703	0	0	0
B2103112	SEATTLE	WA		12/14/2012		1,796,490	0	0	0	0	0	0	19,587	19,587	0	0	0
B2103112-1	SEATTLE	WA		11/22/2013		199,773	0	0	0	0	0	0	2,003	2,003	0	0	0
B3042601	SEATTLE	WA		07/18/2013		461,948	0	0	0	0	0	0	15,287	15,287	0	0	0
B3042608	SEATTLE	WA		08/27/2013		493,359	0	0	0	0	0	0	15,569	15,569	0	0	0
B3052201	SEATTLE	WA		08/07/2013		499,973	0	0	0	0	0	0	8,133	8,133	0	0	0
B3082701	SEATTLE	WA		10/28/2013		322,760	0	0	0	0	0	0	3,204	3,204	0	0	0
B4120506	SEATTLE	WA		02/10/2015		895,688	0	0	0	0	0	0	8,148	8,148	0	0	0
B5081003	SEATTLE	WA		10/22/2015		243,572	0	0	0	0	0	0	2,128	2,128	0	0	0
B5081004	SEATTLE	WA		10/22/2015		243,572	0	0	0	0	0	0	2,128	2,128	0	0	0
B6040801	SEATTLE	WA		06/16/2016		736,583	0	0	0	0	0	0	6,115	6,115	0	0	0
B8020606	SEATTLE	WA		03/30/2018		840,445	0	0	0	0	0	0	8,684	8,684	0	0	0
B8081002	SEATTLE	WA		09/27/2018		371,935	0	0	0	0	0	0	2,465	2,465	0	0	0
B9052002	SEATTLE	WA		08/12/2019		1,282,776	0	0	0	0	0	0	5,979	5,979	0	0	0
B9121603	SEATTLE	WA		03/02/2020		890,576	0	0	0	0	0	0	5,925	5,925	0	0	0
C0083104	SEATTLE	WA		11/10/2020		2,811,639	0	0	0	0	0	0	18,503	18,503	0	0	0
W8091901	SEATTLE	WA		10/31/2018		3,957,617	0	0	0	0	0	0	13,532	13,532	0	0	0
A2111401	SEQUIM	WA		02/27/2003		141,556	0	0	0	0	0	0	23,425	23,425	0	0	0
B5030505	SEQUIM	WA		06/01/2015		931,090	0	0	0	0	0	0	13,124	13,124	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		713,017	0	0	0	0	0	0	7,966	7,966	0	0	0
B2121207	SNOHOMISH	WA		02/15/2013		453,728	0	0	0	0	0	0	11,578	11,578	0	0	0
B7090502	SNOHOMISH	WA		11/30/2017		626,301	0	0	0	0	0	0	4,436	4,436	0	0	0
B8101704	SNOHOMISH	WA		12/18/2018		517,850	0	0	0	0	0	0	3,316	3,316	0	0	0
B1041802	SPOKANE	WA		08/19/2011		442,388	0	0	0	0	0	0	5,439	5,439	0	0	0
B5010601	SPOKANE	WA		04/01/2015		864,162	0	0	0	0	0	0	11,769	11,769	0	0	0
C2041509	SPOKANE	WA		07/14/2022		0	0	0	0	0	0	0	6,589,315	6,589,315	0	0	0
B7012602	SPOKANE VALLEY	WA		04/20/2017		1,227,316	0	0	0	0	0	0	8,678	8,678	0	0	0
B7112203	SPOKANE VALLEY	WA		02/26/2018		3,268,002	0	0	0	0	0	0	22,787	22,787	0	0	0
B6021204	SUNNYSIDE	WA		05/10/2016		642,128	0	0	0	0	0	0	5,296	5,296	0	0	0
B1122002	TACOMA	WA		03/08/2012		1,619,847	0	0	0	0	0	0	17,783	17,783	0	0	0
B2101002	TACOMA	WA		11/30/2012		1,695,659	0	0	0	0	0	0	17,265	17,265	0	0	0
B3051605	TACOMA	WA		08/12/2013		507,549	0	0	0	0	0	0	5,227	5,227	0	0	0
B3051607	TACOMA	WA		08/06/2013		541,208	0	0	0	0	0	0	5,633	5,633	0	0	0
B3051608	TACOMA	WA		08/06/2013		246,345	0	0	0	0	0	0	2,564	2,564	0	0	0
B4021003	TACOMA	WA		04/15/2014		514,035	0	0	0	0	0	0	4,778	4,778	0	0	0
B9083004	TACOMA	WA		11/18/2019		1,764,267	0	0	0	0	0	0	11,995	11,995	0	0	0
C1051001	TACOMA	WA		07/23/2021		940,775	0	0	0	0	0	0	6,039	6,039	0	0	0
C1092806	TACOMA	WA		12/17/2021		7,540,000	0	0	0	0	0	0	50,134	50,134	0	0	0
C2030301	TACOMA	WA		04/26/2022		0	0	0	0	0	0	0	15,927	15,927	0	0	0
WC002003	TACOMA	WA		04/30/2020		4,000,000	0	0	0	0	0	0	12,952	12,952	0	0	0
A8121101	TUKWILA	WA		02/17/2009		675,472	0	0	0	0	0	0	10,316	10,316	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1032503	TUMWATER	WA		06/14/2011		582,494	0	0	0	0	0	0	6,370	6,370	0	0	0
B3050703	UNIVERSITY PLACE	WA		07/23/2013		255,201	0	0	0	0	0	0	8,416	8,416	0	0	0
A7102902	VANCOUVER	WA		12/19/2007		256,709	0	0	0	0	0	0	4,504	4,504	0	0	0
B0071604	VANCOUVER	WA		09/20/2010		346,474	0	0	0	0	0	0	4,811	4,811	0	0	0
B2041903	VANCOUVER	WA		06/14/2012		448,553	0	0	0	0	0	0	3,491	3,491	0	0	0
B2082101	VANCOUVER	WA		12/05/2012		1,273,321	0	0	0	0	0	0	13,310	13,310	0	0	0
B2120602	VANCOUVER	WA		02/14/2013		44,675	0	0	0	0	0	0	8,938	8,938	0	0	0
B3011502	VANCOUVER	WA		03/15/2013		548,301	0	0	0	0	0	0	5,667	5,667	0	0	0
B3072902	VANCOUVER	WA		09/18/2013		238,783	0	0	0	0	0	0	4,018	4,018	0	0	0
B4043003	VANCOUVER	WA		06/23/2014		374,405	0	0	0	0	0	0	5,517	5,517	0	0	0
B4043003-1	VANCOUVER	WA		09/08/2015		257,530	0	0	0	0	0	0	3,761	3,761	0	0	0
B4102901	VANCOUVER	WA		01/05/2015		1,244,340	0	0	0	0	0	0	17,967	17,967	0	0	0
B5111204	VANCOUVER	WA		01/20/2016		450,940	0	0	0	0	0	0	5,856	5,856	0	0	0
B6030705	VANCOUVER	WA		05/17/2016		526,109	0	0	0	0	0	0	11,417	11,417	0	0	0
B6120202	VANCOUVER	WA		05/01/2017		3,312,015	0	0	0	0	0	0	17,525	17,525	0	0	0
B6120501	VANCOUVER	WA		02/21/2017		735,328	0	0	0	0	0	0	5,431	5,431	0	0	0
B8010902	VANCOUVER	WA		02/28/2018		2,351,755	0	0	0	0	0	0	17,005	17,005	0	0	0
B8110703	VANCOUVER	WA		02/15/2019		2,601,513	0	0	0	0	0	0	16,198	16,198	0	0	0
B9073001	VANCOUVER	WA		09/27/2019		3,327,412	0	0	0	0	0	0	22,172	22,172	0	0	0
C0071501	VANCOUVER	WA		09/09/2020		2,215,433	0	0	0	0	0	0	14,497	14,497	0	0	0
C0090401	VANCOUVER	WA		11/20/2020		2,631,377	0	0	0	0	0	0	12,591	12,591	0	0	0
C0090402	VANCOUVER	WA		11/02/2020		880,536	0	0	0	0	0	0	5,515	5,515	0	0	0
C1072301	VANCOUVER	WA		09/23/2021		8,324,807	0	0	0	0	0	0	38,805	38,805	0	0	0
C2012804	VANCOUVER	WA		04/15/2022		0	0	0	0	0	0	0	7,207	7,207	0	0	0
W8100902	VANCOUVER	WA		11/16/2018		1,975,428	0	0	0	0	0	0	6,570	6,570	0	0	0
A6053104	WALLA WALLA	WA		10/30/2006		889,706	0	0	0	0	0	0	16,449	16,449	0	0	0
B3052009	WALLA WALLA	WA		07/23/2013		98,896	0	0	0	0	0	0	14,710	14,710	0	0	0
B7121502	WOODINVILLE	WA		02/15/2018		532,503	0	0	0	0	0	0	3,740	3,740	0	0	0
B6022601	YELM	WA		03/28/2016		874,500	0	0	0	0	0	0	11,178	11,178	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012		465,139	0	0	0	0	0	0	12,303	12,303	0	0	0
B7011901	GLENDALE	WI		04/10/2017		1,219,416	0	0	0	0	0	0	9,510	9,510	0	0	0
B5111003	GREEN BAY	WI		02/11/2016		767,518	0	0	0	0	0	0	6,368	6,368	0	0	0
B8071102	GREEN BAY	WI		08/31/2018		975,959	0	0	0	0	0	0	9,615	9,615	0	0	0
B9091704	GREEN BAY	WI		12/06/2019		511,320	0	0	0	0	0	0	2,335	2,335	0	0	0
B7061201	MADISON	WI		09/01/2017		1,108,463	0	0	0	0	0	0	8,033	8,033	0	0	0
B9051502	MADISON	WI		07/30/2019		1,610,327	0	0	0	0	0	0	15,177	15,177	0	0	0
C0072403	MADISON	WI		10/09/2020		791,738	0	0	0	0	0	0	3,507	3,507	0	0	0
C2053101	MADISON	WI		08/04/2022		0	0	0	0	0	0	0	6,920,025	6,920,025	0	0	0
C1090301	MANITOWOC	WI		10/21/2021		797,848	0	0	0	0	0	0	4,959	4,959	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		1,099,693	0	0	0	0	0	0	15,359	15,359	0	0	0
B7042401	MEQUON	WI		06/30/2017		1,316,877	0	0	0	0	0	0	9,726	9,726	0	0	0
C1021704	MEQUON	WI		07/01/2021		2,856,245	0	0	0	0	0	0	18,334	18,334	0	0	0
A6082103	MILWAUKEE	WI		10/17/2006		236,800	0	0	0	0	0	0	4,153	4,153	0	0	0
B6092603	MILWAUKEE	WI		12/15/2016		1,094,977	0	0	0	0	0	0	8,657	8,657	0	0	0
C1021703	MILWAUKEE	WI		07/01/2021		1,160,348	0	0	0	0	0	0	7,449	7,449	0	0	0
C0120808	MT. PLEASANT	WI		02/11/2021		1,507,063	0	0	0	0	0	0	10,092	10,092	0	0	0
B3012802	OSHKOSH	WI		05/22/2013		648,737	0	0	0	0	0	0	11,003	11,003	0	0	0
B2102602	PORTAGE	WI		01/25/2013		2,278,480	0	0	0	0	0	0	21,460	21,460	0	0	0
C1050303	RACINE	WI		07/08/2021		4,462,541	0	0	0	0	0	0	28,166	28,166	0	0	0
C0120810	SOUTH MILWAUKEE	WI		02/11/2021		1,130,297	0	0	0	0	0	0	7,569	7,569	0	0	0
B6072704	STURTEVANT	WI		09/14/2016		1,284,901	0	0	0	0	0	0	10,553	10,553	0	0	0
C1021705	WAUKESHA	WI		07/01/2021		2,454,585	0	0	0	0	0	0	15,756	15,756	0	0	0
B8071101	WAUNAKEE	WI		08/31/2018		735,926	0	0	0	0	0	0	7,250	7,250	0	0	0
B3010803	WEST ALLIS	WI		03/15/2013		215,392	0	0	0	0	0	0	7,076	7,076	0	0	0
C1031003	MARTINSBURG	WV		07/09/2021		902,882	0	0	0	0	0	0	5,510	5,510	0	0	0
C0102204	MORGANTOWN	WV		04/21/2021		5,707,523	0	0	0	0	0	0	37,204	37,204	0	0	0
C0102205	MORGANTOWN	WV		04/21/2021		5,643,901	0	0	0	0	0	0	49,954	49,954	0	0	0
C0102206	MORGANTOWN	WV		03/30/2021		1,686,136	0	0	0	0	0	0	10,688	10,688	0	0	0
C1100401	MORGANTOWN	WV		12/27/2021		16,000,000	0	0	0	0	0	0	80,175	80,175	0	0	0
C0090904	RANSON	WV		12/23/2020		1,572,959	0	0	0	0	0	0	10,129	10,129	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
WC003003	SHEPHERDSTOWN	WV		05/29/2020		10,821,681	0	0	0	0	0	0	33,469	33,469	0	0	0
0299999. Mortgages with partial repayments						6,868,737,092	0	0	0	0	0	0	302,598,547	302,598,547	0	0	0
B7020802	SAN ANTONIO	TX		04/21/2017	08/01/2021	918,320	0	0	0	14,441	14,441	0	932,761	322,330	0	(610,431)	(610,431)
B7020803	SAN ANTONIO	TX		04/21/2017	08/01/2021	1,141,531	0	0	0	16,595	16,595	0	1,158,125	400,613	0	(757,448)	(757,448)
0399999. Mortgages disposed						2,059,851	0	0	0	31,036	31,036	0	2,090,886	722,943	0	(1,367,879)	(1,367,879)
0599999 - Totals						7,087,687,996	0	0	0	31,036	31,036	0	524,800,044	523,432,101	0	(1,367,879)	(1,367,879)

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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Morrison Street Income Fund, L.P.	Lake Oswego	OR	Morrison Street Capital		12/28/2021		0	50,400,000	0	0	47.200
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated								0	50,400,000	0	0	XXX
000000-00-0	CREA Fund 54	Indianapolis	IN	City Real Estate Advisors, Inc.		07/09/2020		0	1,577,016	0	0	7.529
000000-00-0	CREA Fund 32	Indianapolis	IN	City Real Estate Advisors, Inc.		07/09/2020		0	331,307	0	0	24.811
000000-00-0	R4 CA I	New York	NY	R4 Capital		07/09/2020		0	1,441,180	0	0	44.207
000000-00-0	R4 CA III	New York	NY	R4 Capital		07/09/2020		0	1,717,650	0	0	19.340
000000-00-0	WNC Fund 9	Irvine	CA	WNC & Associates		07/09/2020		0	184,490	0	0	10.752
000000-00-0	WNC Fund 11	Irvine	CA	WNC & Associates		07/09/2020		0	709,570	0	0	33.416
000000-00-0	CREA Fund 31	Indianapolis	IN	City Real Estate Advisors, Inc.		01/11/2013		0	516,531	0	0	99.990
000000-00-0	CREA Fund 57	Indianapolis	IN	City Real Estate Advisors, Inc.		01/02/2018		0	21,588	0	0	15.330
000000-00-0	CREA Fund 23	Indianapolis	IN	City Real Estate Advisors, Inc.		09/28/2011		0	71,615	0	0	7.935
000000-00-0	R4 Miami	Miami	FL	R4 Miami Housing Partners LP		04/10/2020		0	464,376	0	0	25.800
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								0	7,035,323	0	0	XXX
000000-00-0	USB NMTC 2020-4	St Louis	MO	U.S. Bancorp Community Development Corporation		08/07/2020		0	8,399,999	0	0	100.000
4699999. Any Other Class of Assets - Unaffiliated								0	8,399,999	0	0	XXX
000000-00-0	Standard QOZ Fund I, LLC	Portland	OR	Standard QOZ Fund I, LLC		03/31/2021		0	26,650	0	0	99.000
4799999. Any Other Class of Assets - Affiliated								0	26,650	0	0	XXX
4899999. Total - Unaffiliated								0	65,835,322	0	0	XXX
4999999. Total - Affiliated								0	26,650	0	0	XXX
5099999 - Totals								0	65,861,972	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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Morrison Street Income Fund, L.P.	Lake Oswego	OR	Morrison Street Capital	12/28/2021		50,455,620	0	0	0	0	0	0	0	99,216	0	0	0	1,179,858
1199999. Non-Registered Private Funds - Mortgage Loans - Unaffiliated							50,455,620	0	0	0	0	0	0	0	99,216	0	0	0	1,179,858
000000-00-0	Garnet Fund 41	Dover	DE	AEGON USA Realty Advisors, LLC	03/13/2015		8,146,955	0	0	0	0	0	0	0	10,700	0	0	0	0
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							8,146,955	0	0	0	0	0	0	0	10,700	0	0	0	0
4899999. Total - Unaffiliated							58,602,575	0	0	0	0	0	0	0	109,916	0	0	0	1,179,858

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 in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							58,602,575	0	0	0	0	0	0	0	109,916	0	0	0	1,179,858

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
010869-JL-0	ALAMEDA CA CORRIDOR-B		07/01/2022	JP MORGAN CHASE		3,000,000	3,000,000	0	1.E FE
02765U-PH-1	AMERICAN MUNI PWR-OHI		08/11/2022	PIPER JAFFRAY, INC.		1,697,789	1,860,000	0	1.F FE
032556-LU-4	ANAHEIM HSG & PUB IMP		08/10/2022	BARCLAYS BANK PLC		2,338,485	2,350,000	27,332	1.D FE
25483V-XE-9	DISTRICT OF COLUMBIA		07/06/2022	WELLS FARGO BANK		1,116,825	1,250,000	8,528	1.F FE
25483V-XH-2	DISTRICT OF COLUMBIA		07/06/2022	WELLS FARGO BANK		854,740	1,000,000	7,496	1.F FE
30328C-AA-3	FARM 2022-1 A		07/27/2022	CREDIT SUISSE		22,510,110	25,000,000	17,639	1.B FE
34446A-AU-2	FOND DU LAC CO - REV		08/12/2022	UBS PAINE WEBBER		775,000	775,000	0	1.C FE
34446A-AW-8	FOND DU LAC CO - REV		08/12/2022	UBS PAINE WEBBER		1,470,000	1,470,000	0	1.C FE
34446A-AX-6	FOND DU LAC CO - REV		08/12/2022	UBS PAINE WEBBER		2,315,000	2,315,000	0	1.C FE
34446A-AY-4	FOND DU LAC CO - REV		08/12/2022	UBS PAINE WEBBER		1,210,000	1,210,000	0	1.C FE
45506D-WY-7	INDIANA FIN AUTH-A		09/21/2022	PIPER JAFFRAY, INC.		868,960	1,000,000	8,255	1.B FE
49126P-FB-1	KENTUCKY ECON DEV FIN AUTH		09/01/2022	ALLIANZGI		9,342,059	9,955,306	75,826	2.B FE
576004-HF-5	MASSACHUSETTS CMNWLTH		08/17/2022	JEFFERIES & CO., INC.		5,000,000	5,000,000	0	1.A FE
59335K-CU-9	MIAMI-DADE -A-3-TXBL		07/18/2022	VARIOUS BROKERS		1,216,635	1,500,000	9,819	1.F FE
64985V-AE-6	NYS ENERGY-A-TXBL		07/27/2022	RAMIREZ		825,000	825,000	0	1.F FE
64985V-AF-3	NYS ENERGY-A-TXBL		07/27/2022	RAMIREZ		855,000	855,000	0	1.F FE
64985V-AG-1	NYS ENERGY-A-TXBL		07/27/2022	RAMIREZ		840,000	840,000	0	1.F FE
64985V-AH-9	NYS ENERGY-A-TXBL		07/27/2022	RAMIREZ		2,955,000	2,955,000	0	1.F FE
69666J-HL-5	PALM SPRINGS FIN AUTH		07/12/2022	PIPER JAFFRAY, INC.		2,052,372	2,335,000	5,104	1.C FE
73358X-GP-1	NY & NJ PORT AUTH-235		09/16/2022	CITIGROUP GLOBAL MARKETS		2,250,000	2,250,000	0	1.D FE
735389-X3-7	PORT OF SEATTLE-C-REF		08/03/2022	CITIGROUP GLOBAL MARKETS		1,100,000	1,100,000	0	1.E FE
735389-X4-5	PORT OF SEATTLE-C-REF		08/03/2022	CITIGROUP GLOBAL MARKETS		1,090,000	1,090,000	0	1.E FE
735389-X5-2	PORT OF SEATTLE-C-REF		08/03/2022	CITIGROUP GLOBAL MARKETS		1,100,000	1,100,000	0	1.E FE
76913D-GA-9	RIVERSIDE CNTY CA INF		09/01/2022	CITIGROUP GLOBAL MARKETS		1,694,580	2,000,000	14,792	1.D FE
798136-YA-9	SAN JOSE-C-REF-REV		09/27/2022	WELLS FARGO BANK		902,700	1,125,000	2,153	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						69,380,255	74,160,306	176,944	XXX
001055-AF-9	AFLAC INC		09/13/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,127,236	1,042,000	5,601	1.G FE
001055-BJ-0	AFLAC INC		07/06/2022	MORGAN STANLEY & COMPANY		4,784,950	5,000,000	48,500	1.G FE
010392-EC-8	ALABAMA POWER CO		08/31/2022	AMHERST PIERPONT SECURITIES LLC		1,086,040	1,000,000	2,692	1.G FE
02361D-AM-2	AMEREN ILLINOIS CO		07/13/2022	AMHERST PIERPONT SECURITIES LLC		1,935,440	2,000,000	8,000	1.F FE
02361D-AS-9	AMEREN ILLINOIS CO		08/31/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		978,660	1,000,000	11,294	1.F FE
025537-AM-3	AMERICAN ELECTRIC POWER		07/25/2022	WELLS FARGO BANK		2,976,030	3,000,000	20,067	2.B FE
025816-DA-4	AMERICAN EXPRESS CO		07/25/2022	CREDIT SUISSE		5,000,000	5,000,000	0	1.F FE
030288-AC-8	AMERICAN TRANSMISSION SY		09/20/2022	SEAPORT GROUP SECURITIES		3,362,613	4,115,000	20,295	2.A FE
03040W-AD-7	AMERICAN WATER CAPITAL C		09/21/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,099,770	1,000,000	28,936	2.A FE
031162-DH-0	AMGEN INC		08/15/2022	BANK OF AMERICA - MERRIL LYNCH		3,994,680	4,000,000	0	2.A FE
03236X-AC-1	AXIS 2022-2A B		09/14/2022	TRUIST SECURITIES		2,999,802	3,000,000	0	1.D FE
03740L-AF-9	AON CORP/AON GLOBAL HOLD		09/07/2022	CITIGROUP GLOBAL MARKETS		2,997,660	3,000,000	0	2.A FE
037735-DA-2	APPALACHIAN POWER CO		07/28/2022	CIBC WORLD MARKETS		2,992,110	3,000,000	0	1.G FE
04285E-AM-9	ARRW 2022-2 A1		07/07/2022	CREDIT SUISSE		1,975,815	2,000,000	11,550	1.A FE
04505A-AA-7	ASHTEAD CAPITAL INC		08/04/2022	CITIGROUP GLOBAL MARKETS		990,090	1,000,000	0	2.C FE
04544G-AH-2	ABSHE 2006-HE4 M1		09/27/2022	CAPITALIZED INTEREST		21,782	21,782	0	1.D FM
052769-AG-1	AUTODESK INC		07/05/2022	GOLDMAN SACHS & COMPANY		4,423,900	5,000,000	68,083	2.B FE
053332-BB-7	AUTOZONE INC		07/19/2022	BANK OF AMERICA - MERRIL LYNCH		2,997,150	3,000,000	0	2.B FE
05368V-AA-4	AVIENT CORP		07/27/2022	JP MORGAN CHASE		629,433	627,000	0	3.C FE
05377R-FP-4	AESOP 2022-4A A		07/12/2022	JP MORGAN CHASE		3,998,453	4,000,000	0	1.A FE
055980-AA-4	BPR 2022-STAR A		08/09/2022	MORGAN STANLEY & COMPANY		9,450,676	9,500,000	0	1.A FE
058498-AT-3	BALL CORP		08/08/2022	VARIOUS		1,122,298	1,110,000	6,063	3.A FE
058498-AW-6	BALL CORP		08/05/2022	VARIOUS		1,348,038	1,587,000	22,031	3.A FE
06051G-KW-8	BANK OF AMERICA CORP		07/19/2022	BANK OF AMERICA - MERRIL LYNCH		3,000,000	3,000,000	0	1.F FE
06406R-BK-2	BANK OF NY MELLON CORP		07/19/2022	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0	1.E FE
072868-AC-6	BAYLOR UNIVERSITY		09/01/2022	VARIOUS BROKERS		1,793,820	2,000,000	1,116	1.E FE
08860D-AB-9	BHG 2022-C B		09/12/2022	CREDIT SUISSE		1,999,790	2,000,000	0	1.D FE
09247X-AQ-4	BLACKROCK INC		07/12/2022	WELLS FARGO BANK		1,684,882	1,900,000	9,373	1.D FE
09261B-AD-2	BLACKSTONE HOLDINGS FINA		07/12/2022	CITIGROUP GLOBAL MARKETS		4,021,000	5,000,000	45,556	1.E FE
10084J-AA-4	BOLD 2022-3 A		07/15/2022	NOMURA SECURITIES		1,818,772	2,000,000	0	1.A FE

SCHEDULE D - PART 3

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

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10373Q-BL-3	BP CAP MARKETS AMERICA		07/12/2022	TRUIST SECURITIES		4,772,300	5,000,000	49,449	1.F FE
10637W-AA-7	BABS 2022-RM5 A		09/30/2022	BREAN CAPITAL, LLC		2,730,117	3,000,000	0	1.A FE
10638N-AA-6	BABS 2022-RM3 A		08/30/2022	CAPITALIZED INTEREST		14,581	14,581	0	1.A FE
110122-DF-2	BRISTOL-MYERS SQUIBB CO		08/29/2022	STIFEL NICOLAUS		3,260,940	3,000,000	64,600	1.F FE
114259-AV-6	BROOKLYN UNION GAS CO		08/02/2022	JP MORGAN CHASE		3,000,000	3,000,000	0	2.A FE
14040H-CV-5	CAPITAL ONE FINANCIAL CO		07/25/2022	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0	2.A FE
14318M-AF-6	CARMX 2022-3 B		07/12/2022	RBC CAPITAL MARKET CORP		3,499,523	3,500,000	0	1.C FE
14686M-AD-5	CRVNA 2022-P3 A4		08/30/2022	DEUTSCHE BANC		999,660	1,000,000	0	1.A FE
149123-BL-4	CATERPILLAR INC		09/28/2022	STIFEL NICOLAUS		3,028,170	3,000,000	6,625	1.F FE
151895-F@-3	CENTERPOINT PROPERTIES TRUST		07/14/2022	GOLDMAN SACHS & COMPANY		10,000,000	10,000,000	0	1.G FE
15189W-AH-3	CENTERPOINT ENERGY RES		09/21/2022	FTN FINANCIAL		1,031,050	1,000,000	11,050	2.A FE
15189X-AZ-1	CENTERPOINT ENER HOUSTON		09/12/2022	CREDIT SUISSE		2,989,350	3,000,000	0	1.F FE
15189Y-AD-8	CENTERPOINT ENERGY RESOU		09/28/2022	FTN FINANCIAL		1,042,210	1,000,000	10,243	2.A FE
15477C-AA-3	CENTRAL PARENT/MERGER SU		07/14/2022	VARIOUS		875,514	882,000	5,143	4.A FE
20030N-BP-5	COMCAST CORP		08/11/2022	MORGAN STANLEY & COMPANY		3,014,910	3,000,000	0	1.G FE
200339-EX-3	COMERICA BANK		08/18/2022	JP MORGAN CHASE		3,000,000	3,000,000	0	2.A FE
210518-DP-8	CONSUMERS ENERGY CO		08/01/2022	JP MORGAN CHASE		1,998,500	2,000,000	0	1.E FE
23166M-AA-1	CUSHMAN & WAKEFIELD US		07/18/2022	CITIGROUP GLOBAL MARKETS		389,975	410,000	4,793	3.C FE
23331A-BP-3	D.R. HORTON INC		07/21/2022	JP MORGAN CHASE		2,529,090	3,000,000	11,667	2.A FE
23918K-AS-7	DAVITA INC		07/05/2022	GOLDMAN SACHS & COMPANY		876,488	1,113,000	5,148	4.A FE
24765*-AA-3	PETERSHILL PARTNERS		08/24/2022	BANK OF AMERICA - MERRIL LYNCH		4,000,000	4,000,000	0	1.F FE
25389J-AU-0	DIGITAL REALTY TRUST LP		07/19/2022	WELLS FARGO BANK		2,517,817	2,741,000	5,482	2.B FE
25389J-AV-8	DIGITAL REALTY TRUST LP		09/22/2022	BANK OF AMERICA - MERRIL LYNCH		4,995,900	5,000,000	0	2.B FE
254687-EB-8	WALT DISNEY COMPANY/THE		09/27/2022	CANTOR FITZGERALD, LP		2,126,780	2,000,000	36,978	1.G FE
256677-AL-9	DOLLAR GENERAL CORP		09/06/2022	GOLDMAN SACHS & COMPANY		2,989,620	3,000,000	0	2.B FE
25746U-DP-1	DOMINION ENERGY INC		08/09/2022	BNP PARIBUS		3,972,840	4,000,000	0	2.B FE
260003-AF-5	DOVER CORP		09/21/2022	VARIOUS		2,717,246	2,700,000	53,093	2.A FE
260543-DC-4	DOW CHEMICAL CO/THE		08/29/2022	VARIOUS BROKERS		1,726,837	2,080,000	12,861	2.A FE
263534-CP-2	E.I. DU PONT DE NEMOURS		07/07/2022	FTN FINANCIAL		3,912,525	4,500,000	50,600	1.G FE
26441C-BS-3	DUKE ENERGY CORP		08/24/2022	MITSUBISHI		3,951,520	4,000,000	7,167	2.B FE
26884A-BM-4	ERP OPERATING LP		07/19/2022	WELLS FARGO BANK		3,522,400	4,000,000	43,333	1.G FE
276480-AH-3	EASTERN GAS TRAN		07/05/2022	AMHERST PIERPONT SECURITIES LLC		2,749,230	3,000,000	13,000	1.G FE
277432-AW-0	EASTMAN CHEMICAL CO		08/09/2022	U S BANCORP INVESTMENTS, INC		2,983,890	3,000,000	26,250	2.B FE
278865-BE-9	ECOLAB INC		09/29/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		978,560	1,000,000	1,200	1.G FE
283695-BQ-6	EL PASO NATURAL GAS		08/23/2022	GOLDMAN SACHS & COMPANY		1,794,740	2,000,000	1,944	2.B FE
28628B-AA-6	ELFI 2021-A A		08/18/2022	BMO CAPITAL MARKETS CORP BONDS		4,331,473	4,793,814	5,501	1.A FE
29336T-AD-2	ENLINK MIDSTREAM LLC		08/17/2022	VARIOUS		1,368,529	1,363,000	0	3.A FE
29364G-AL-7	ENTERGY CORP		08/01/2022	VARIOUS		3,547,842	4,013,000	13,249	2.B FE
29364W-AV-0	ENTERGY LOUISIANA LLC		08/18/2022	DAIWA CAPITAL MARKET		492,195	500,000	2,544	1.F FE
29365B-AB-9	ENTEGRIS ESCROW CORP		07/11/2022	VARIOUS		412,150	428,000	862	3.B FE
29365T-AF-1	ENTERGY TEXAS INC		07/14/2022	FTN FINANCIAL		953,130	1,000,000	4,504	1.G FE
29374F-AC-7	EFF 2022-3 A3		08/16/2022	BANK OF AMERICA - MERRIL LYNCH		2,249,330	2,250,000	0	1.A FE
302491-AU-9	FMC CORP		08/01/2022	AMHERST PIERPONT SECURITIES LLC		1,411,980	1,500,000	17,538	2.C FE
30303M-8D-7	META PLATFORMS INC		09/20/2022	VARIOUS		12,729,030	13,000,000	13,796	1.E FE
31620M-BW-5	FIDELITY NATL INFO SERV		07/06/2022	JP MORGAN CHASE		4,992,050	5,000,000	0	2.B FE
316773-DG-2	FIFTH THIRD BANCORP		07/25/2022	GOLDMAN SACHS & COMPANY		8,000,000	8,000,000	0	2.A FE
31737K-AA-8	FASST 2022-S4 A1A		09/26/2022	RAYMOND JAMES & ASSOCIATES		4,503,125	5,000,000	0	1.A PL
337738-AU-2	FISERV INC		09/27/2022	CITIGROUP GLOBAL MARKETS		2,179,275	2,500,000	21,389	2.B FE
337738-BC-1	FISERV INC		08/30/2022	VARIOUS BROKERS		686,456	800,000	5,300	2.B FE
33830J-AC-9	GUYS 2021-1A A2		08/24/2022	GUGGENHEIM		2,053,545	2,493,750	5,353	2.C FE
345397-B3-6	FORD MOTOR CREDIT CO LLC		08/12/2022	VARIOUS		1,065,940	1,192,000	11,430	3.A FE
345397-ZR-7	FORD MOTOR CREDIT CO LLC		08/12/2022	CITIGROUP GLOBAL MARKETS		195,473	201,000	2,940	3.A FE
361448-BK-8	GATX CORP		08/08/2022	CITIGROUP GLOBAL MARKETS		2,971,470	3,000,000	0	2.B FE
364760-AP-3	GAP INC/THE		11/16/2021	GOLDMAN SACHS & COMPANY		(1,154)	0	0	3.C FE
37940X-AB-8	GLOBAL PAYMENTS INC		07/14/2022	BANK OF AMERICA - MERRIL LYNCH		1,742,420	2,000,000	27,200	2.C FE
37940X-AN-2	GLOBAL PAYMENTS INC		08/08/2022	JP MORGAN CHASE		999,490	1,000,000	0	2.C FE
380241-AA-7	GDRD 2022-1 A2		08/12/2022	BARCLAYS CAPITAL INC FIXED		6,000,000	6,000,000	0	2.C FE

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39138Q-AA-3	GREAT-WEST LIFECO FIN 18		07/18/2022	AMHERST PIERPONT SECURITIES LLC		3,893,195	3,975,000	28,152	1.F FE
418056-AZ-0	HASBRO INC		07/19/2022	CANTOR FITZGERALD, LP		4,632,900	5,000,000	33,583	2.B FE
42329H-AA-6	HELIOS SOFT/ION CORP SOL		08/04/2022	VARIOUS		1,162,370	1,446,000	15,409	4.B FE
43283G-AA-0	HGVT 2022-2A A		08/01/2022	WELLS FARGO BANK		2,999,455	3,000,000	0	1.A FE
449652-AA-4	ILPT 2022-LPF2 A		09/08/2022	CITIGROUP GLOBAL MARKETS		997,485	1,000,000	0	1.A FE
45138L-AP-8	IDAHO POWER CO		09/28/2022	AMHERST PIERPONT SECURITIES LLC		2,030,700	2,000,000	4,583	1.F FE
45167R-AG-9	IDEX CORP		07/25/2022	TRUIST SECURITIES		1,114,990	1,262,000	9,044	2.B FE
454889-AM-8	INDIANA MICHIGAN POWER		07/20/2022	AMHERST PIERPONT SECURITIES LLC		1,674,510	1,500,000	32,015	1.G FE
458140-BZ-2	INTEL CORP		08/02/2022	JP MORGAN CHASE		5,985,120	6,000,000	0	1.E FE
46647P-DG-8	JPMORGAN CHASE & CO		07/18/2022	JP MORGAN CHASE		5,000,000	5,000,000	0	1.E FE
46647P-DK-9	JPMORGAN CHASE & CO		09/07/2022	JP MORGAN CHASE		3,000,000	3,000,000	0	1.G FE
46655V-AB-8	JPMMT 2022-8 A2		07/27/2022	JP MORGAN CHASE		4,019,256	4,074,000	14,259	1.A FE
47837R-AD-2	JOHNSON CONTROLS/TYCO FI		08/23/2022	VARIOUS		4,976,585	6,112,000	52,136	2.B FE
47837R-AE-0	JOHNSON CONTROLS/TYCO FI		09/06/2022	MORGAN STANLEY & COMPANY		2,462,725	2,500,000	0	2.B FE
48203R-AP-9	JUNIPER NETWORKS INC		07/14/2022	VARIOUS		1,996,058	2,525,000	5,093	2.B FE
482480-AF-7	KLA CORP		09/21/2022	MESIROW CAPITAL MARKETS		2,579,175	2,500,000	55,715	1.G FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		07/25/2022	VARIOUS		154,013	187,000	2,977	4.A FE
489170-AF-7	KENNAMETAL INC		07/12/2022	FTN FINANCIAL		1,210,290	1,500,000	15,517	2.B FE
49456B-AP-6	KINDER MORGAN INC		07/25/2022	TD SECURITIES (USA) LLC		2,948,225	2,975,000	51,881	2.B FE
50077L-BF-2	KRAFT HEINZ FOODS CO		07/25/2022	GOLDMAN SACHS & COMPANY		3,896,400	4,000,000	68,944	2.C FE
501044-CK-5	KROGER CO		09/26/2022	FHN FINANCIAL		2,176,440	2,000,000	62,483	2.A FE
501687-AB-3	LADAR 2022-1A B		08/09/2022	JP MORGAN CHASE		999,926	1,000,000	0	1.F FE
50168Q-AC-9	LABL INC		10/22/2021	GOLDMAN SACHS & COMPANY		(3,775)	0	0	4.C FE
532457-BC-1	ELI LILLY & CO		09/26/2022	MESIROW CAPITAL MARKETS		2,658,075	2,500,000	54,955	1.F FE
55261F-AQ-7	M&T BANK CORPORATION		08/09/2022	RBC CAPITAL MARKET CORP		3,000,000	3,000,000	0	1.G FE
55966#-AA-0	MAGNOLIA OPERATIONS/POCAHONTAS PARKWAY		07/20/2022	ALLIANZGI		8,998,000	10,000,000	26,944	2.C PL
57109N-AB-5	MFT 2022-3A B		09/12/2022	GOLDMAN SACHS & COMPANY		1,489,360	1,500,000	0	1.D FE
579780-AN-7	MCCORMICK & CO		07/13/2022	BANK OF AMERICA - MERRIL LYNCH		1,913,160	2,000,000	28,333	2.B FE
585055-BT-2	MEDTRONIC INC		09/26/2022	AMHERST PIERPONT SECURITIES LLC		2,778,570	3,000,000	4,740	1.G FE
59217G-FD-6	MET LIFE GLOB FUNDING I		08/18/2022	VARIOUS		2,997,120	3,000,000	0	1.D FE
60687@-AA-0	MOAPA SOUTHERN PAIUTE SOLAR INVESTCO LLC		09/12/2022	ALLIANZGI		10,161,000	10,000,000	230,850	2.B PL
615369-AZ-8	MOODYS CORPORATION		08/02/2022	BANK OF AMERICA - MERRIL LYNCH		4,979,450	5,000,000	0	2.A FE
61747Y-ET-8	MORGAN STANLEY		07/18/2022	MORGAN STANLEY & COMPANY		5,000,000	5,000,000	0	1.F FE
61946U-AA-0	MSAIC 2022-2A A		08/09/2022	DEUTSCHE BANC		3,961,769	4,000,000	122	1.D FE
62909J-AA-8	NFAS 2022-1 A		09/19/2022	GUGGENHEIM		1,990,408	2,000,000	0	1.C FE
631005-BC-8	NARRAGANSETT ELECTRIC		07/11/2022	MIZUHO SECURITIES USA INC		1,419,813	1,335,000	24,671	1.G FE
631005-BH-7	NARRAGANSETT ELECTRIC		08/25/2022	FTN FINANCIAL		1,946,400	2,000,000	6,096	1.G FE
637432-NZ-4	NATIONAL RURAL UTIL COOP		08/10/2022	MIZUHO SECURITIES USA INC		2,989,170	3,000,000	0	1.E FE
64952G-AE-8	NEW YORK LIFE INSURANCE		07/05/2022	FTN FINANCIAL		680,546	605,000	5,134	1.C FE
649840-CT-0	NY STATE ELECTRIC & GAS		09/19/2022	AMHERST PIERPONT SECURITIES LLC		2,417,490	3,000,000	30,458	1.G FE
65339K-BJ-8	NEXTERA ENERGY CAPITAL		09/30/2022	VARIOUS		2,044,333	2,287,000	667	2.A FE
65342R-AF-7	NFP CORP		08/12/2022	VARIOUS		618,450	615,000	0	4.B FE
668771-AK-4	NORTONLIFELOCK INC		09/09/2022	BANK OF AMERICA - MERRIL LYNCH		778,730	778,000	0	3.C FE
668771-AL-2	NORTONLIFELOCK INC		09/13/2022	VARIOUS		1,518,263	1,516,000	0	3.C FE
67080L-AA-3	NUVEEN LLC		07/18/2022	AMHERST PIERPONT SECURITIES LLC		3,515,846	3,580,000	31,424	1.C FE
677347-CH-7	OHIO EDISON CO		09/22/2022	RBC CAPITAL MARKET CORP		2,993,730	3,000,000	0	2.A FE
682189-AQ-8	ON SEMICONDUCTOR CORP		07/27/2022	CITIGROUP GLOBAL MARKETS		1,587,000	1,725,000	27,480	3.B FE
68233J-CJ-1	ONCOR ELECTRIC DELIVERY		09/06/2022	PNC CAPITAL MARKETS		1,998,060	2,000,000	0	1.F FE
68268V-AB-1	OMFIT 2022-2A B		08/31/2022	RBC CAPITAL MARKET CORP		2,999,201	3,000,000	0	1.C FE
693342-AG-2	PG&E WILDFIRE RECOVERY		07/13/2022	CITIGROUP GLOBAL MARKETS		3,499,780	3,500,000	0	1.A FE
693506-BR-7	PPG INDUSTRIES INC		08/29/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		906,980	1,000,000	1,244	1.G FE
69351U-AH-6	PPL ELECTRIC UTILITIES		07/07/2022	MORGAN STANLEY & COMPANY		1,601,304	1,404,000	36,726	1.E FE
69351U-AM-5	PPL ELECTRIC UTILITIES		09/20/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,104,600	1,000,000	22,049	1.E FE
69351U-AR-4	PPL ELECTRIC UTILITIES		08/31/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		986,650	1,000,000	6,201	1.E FE
70410D-AD-0	PWNE 2022-1 B		07/26/2022	RBC CAPITAL MARKET CORP		4,999,672	5,000,000	0	1.E FE
70806C-AC-6	PNTPK 2022-5A A1F		09/23/2022	CREDIT SUISSE		5,000,000	5,000,000	0	1.A FE
74456Q-BM-7	PUBLIC SERVICE ELECTRIC, MW@20		07/13/2022	AMHERST PIERPONT SECURITIES LLC		880,130	1,000,000	8,325	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74970F-AA-5	RPIT 2022-3 A		08/04/2022	NOMURA SECURITIES		1,860,761	2,000,000	0	1.A FE
75524K-PG-3	CITIZENS BANK NA/RI		08/04/2022	MORGAN STANLEY & COMPANY		7,000,000	7,000,000	0	2.A FE
75886F-AE-7	REGENERON PHARMACEUTICAL		08/01/2022	AMHERST PIERPONT SECURITIES LLC		3,364,680	4,000,000	26,833	2.C FE
760759-AV-2	REPUBLIC SERVICES INC		07/28/2022	AMHERST PIERPONT SECURITIES LLC		889,600	1,000,000	9,583	2.B FE
771367-CD-9	ROCHESTER GAS & ELECTRIC		08/31/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		724,539	765,000	5,995	1.F FE
78409V-AY-0	S&P GLOBAL INC		07/13/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,021,970	1,000,000	21,639	1.G FE
78409V-AZ-7	S&P GLOBAL INC		09/30/2022	TD SECURITIES (USA) LLC		2,825,970	3,000,000	54,188	1.G FE
78433D-AA-2	SEB4P 2021-1A A2		08/29/2022	OPPENHEIMER & CO. INC		1,774,303	1,995,000	8,261	2.C FE
78449C-AA-6	SMB 2022-C A1A		08/02/2022	RBC CAPITAL MARKET CORP		2,999,948	3,000,000	0	1.A FE
82650T-AA-5	SRFC 2022-2A A		07/08/2022	BANK OF AMERICA - MERRIL LYNCH		2,999,817	3,000,000	0	1.A FE
827048-AW-9	SILGAN HOLDINGS INC		08/22/2022	VARIOUS		2,074,658	2,191,000	33,015	3.B
83088G-A@-4	SKYWAY CONCESSION COMPANY LLC		09/01/2022	ALLIANZGI		9,587,000	10,000,000	80,181	2.A PL
8426EP-AF-5	SOUTHERN CO GAS CAPITAL		09/06/2022	JP MORGAN CHASE		1,994,400	2,000,000	0	2.A FE
857477-BV-4	STATE STREET CORP		08/01/2022	BANK OF AMERICA - MERRIL LYNCH		4,000,000	4,000,000	0	1.E FE
85855C-AB-6	STELLANTIS FIN US INC		07/05/2022	CITIGROUP GLOBAL MARKETS		2,433,990	3,000,000	25,116	2.B FE
85855C-AE-0	STELLANTIS FIN US INC		09/07/2022	CITIGROUP GLOBAL MARKETS		4,995,600	5,000,000	0	2.B FE
86744V-AA-9	SNVA 2022-B A		08/12/2022	CREDIT SUISSE		4,965,362	5,000,000	0	1.G FE
87264A-CV-5	T-MOBILE USA INC		09/12/2022	CITIGROUP GLOBAL MARKETS		2,995,230	3,000,000	0	2.C FE
87612E-BP-0	TARGET CORP		09/06/2022	DEUTSCHE BANC		4,991,200	5,000,000	0	1.F FE
882384-AD-2	TEXAS EASTERN TRANSMISSI		07/27/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,180,158	2,276,000	3,098	1.G FE
889175-BF-1	TOLEDO EDISON COMPANY		08/24/2022	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,562,991	2,817,000	23,847	1.G FE
89788N-AA-8	TRUIST FINANCIAL CORP		08/23/2022	WELLS FARGO BANK		2,308,951	2,375,000	8,757	1.G FE
906548-CP-5	UNION ELECTRIC CO		09/29/2022	AMHERST PIERPONT SECURITIES LLC		2,284,875	2,500,000	4,375	1.F FE
92259K-AA-8	VCC 2022-4 A		08/05/2022	BARCLAYS CAPITAL INC FIXED		1,999,549	2,000,000	12,824	1.A FE
92556H-AD-9	PARAMOUNT GLOBAL		07/07/2022	GOLDMAN SACHS & COMPANY		2,833,189	3,181,000	19,298	2.B FE
92556H-AE-7	PARAMOUNT GLOBAL		07/28/2022	BANK OF AMERICA N.A. IV		1,606,610	1,694,000	35,779	3.A FE
95000U-3A-9	WELLS FARGO & COMPANY		07/18/2022	WELLS FARGO BANK		5,000,000	5,000,000	0	1.E FE
969457-BZ-2	WILLIAMS COMPANIES INC		09/29/2022	DEUTSCHE BANC		3,613,800	4,000,000	28,417	2.B FE
976826-BQ-9	WISCONSIN POWER & LIGHT		08/08/2022	MITSUBISHI		1,976,440	2,000,000	0	1.G FE
31429K-AH-6	FED CAISSES DESJARDINS	A	08/16/2022	BMO CAPITAL MARKETS		14,998,050	15,000,000	0	1.E FE
349553-AM-9	FORTIS INC	A	07/11/2022	GOLDMAN SACHS & COMPANY		2,821,290	3,000,000	25,204	2.C FE
67077M-AW-8	NUTRIEN LTD	A	08/31/2022	VARIOUS		1,934,677	2,176,000	19,436	2.B FE
78016F-ZS-6	ROYAL BANK OF CANADA	A	07/25/2022	RBC CAPITAL MARKET CORP		4,999,950	5,000,000	0	1.E FE
00913R-AF-3	AIR LIQUIDE FINANCE	D	07/12/2022	BANK OF AMERICA - MERRIL LYNCH		688,805	775,000	6,006	1.F FE
05578A-E4-6	BPCE SA	D	07/12/2022	RBC CAPITAL MARKET CORP		1,999,920	2,000,000	0	1.E FE
05583J-AM-4	BPCE SA	D	07/11/2022	VARIOUS		5,003,615	5,000,000	0	2.A FE
05964H-AS-4	BANCO SANTANDER SA	D	08/11/2022	VARIOUS BROKERS		2,000,000	2,000,000	0	1.G FE
06675D-CE-0	BANQUE FED CRED MUTUEL	D	07/06/2022	WELLS FARGO BANK		5,000,000	5,000,000	0	1.D FE
06738E-BY-0	BARCLAYS PLC	D	08/02/2022	BARCLAYS BANK PLC		5,000,000	5,000,000	0	2.B FE
07134C-AC-1	BATPK 2022-1A B1	D	09/09/2022	WELLS FARGO BANK		5,000,000	5,000,000	0	1.C FE
11102A-AE-1	BRITISH TELECOMMUNICATIO	D	08/29/2022	GOLDMAN SACHS & COMPANY		3,190,760	3,645,000	36,855	2.B FE
168831-AB-1	CHILE ELECTRICITY PEC SPA	D	07/14/2022	ALLIANZGI		3,145,071	3,936,258	0	2.B FE
225401-AV-0	CREDIT SUISSE GROUP AG	D	08/08/2022	CREDIT SUISSE		3,000,000	3,000,000	0	2.B FE
25160P-AJ-6	DEUTSCHE BANK NY	D	07/12/2022	DEUTSCHE BANC		3,000,000	3,000,000	0	2.B FE
29246A-AE-0	EMPWR 2022-1A B	D	09/23/2022	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	0	1.C FE
404280-DG-1	HSBC HOLDINGS PLC	D	08/04/2022	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0	1.G FE
45262B-AF-0	IMPERIAL BRANDS FIN PLC	D	07/20/2022	BANK OF AMERICA - MERRIL LYNCH		989,560	1,000,000	0	2.B FE
50220P-AC-7	LSEGA FINANCING PLC	D	08/09/2022	AMHERST PIERPONT SECURITIES LLC		1,780,300	2,000,000	13,889	1.G FE
55608J-BG-2	MACQUARIE GROUP LTD	D	08/02/2022	BANK OF AMERICA - MERRIL LYNCH		5,000,000	5,000,000	0	1.G FE
606822-CL-6	MITSUBISHI UFJ FIN GRP	D	07/11/2022	MORGAN STANLEY & COMPANY		7,000,000	7,000,000	0	1.G FE
606822-CN-2	MITSUBISHI UFJ FIN GRP	D	09/06/2022	MORGAN STANLEY & COMPANY		3,000,000	3,000,000	0	1.G FE
60682L-AH-5	MITSUBISHI HC CAPITAL	D	09/08/2022	MORGAN STANLEY & COMPANY		4,000,000	4,000,000	0	1.G FE
60687Y-CL-1	MIZUHO FINANCIAL GROUP	D	09/07/2022	MIZUHO SECURITIES USA INC		5,000,000	5,000,000	0	1.G FE
62954W-AK-1	NTT FINANCE CORP	D	07/20/2022	MORGAN STANLEY & COMPANY		2,000,000	2,000,000	0	1.F FE
63861V-AH-0	NATIONWIDE BLDG SOCIETY	D	07/20/2022	MORGAN STANLEY & COMPANY		4,995,400	5,000,000	0	1.E FE
653937-AC-6	1988M 2022-1A B1	D	09/23/2022	JP MORGAN CHASE		5,000,000	5,000,000	0	1.C FE
65558R-AD-1	NORDEA BANK ABP	D	09/15/2022	BARCLAYS BANK PLC		1,998,700	2,000,000	0	1.F FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
656029-AJ-4	NORINCHUKIN BANK	D	09/07/2022	JP MORGAN CHASE		3,000,000	3,000,000	0	1.E FE
70016W-AE-4	PKBLU 2022-1A B1	D	08/05/2022	MORGAN STANLEY & COMPANY		2,000,000	2,000,000	0	1.C FE
74977R-DR-2	COOPERATIEVE RABOBANK UA	D	08/15/2022	BANK OF AMERICA - MERRIL LYNCH		5,000,000	5,000,000	0	1.G FE
806854-AJ-4	SCHLUMBERGER INVESTMENT	D	09/30/2022	TRUIST SECURITIES		1,672,840	2,000,000	14,428	1.F FE
86563V-BE-8	SUMITOMO MITSUI TR BK LT	D	09/06/2022	GOLDMAN SACHS & COMPANY		4,989,700	5,000,000	0	1.F FE
87020P-AT-4	SWEDBANK AB	D	09/12/2022	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	1.G FE
88676L-AJ-0	TKO 2022-1A BF	D	07/07/2022	JEFFERIES & CO., INC.		2,400,000	2,400,000	0	1.C FE
902613-AS-7	UBS GROUP AG	D	08/01/2022	UBS PAINE WEBBER		5,000,000	5,000,000	0	1.G FE
961214-FG-3	WESTPAC BANKING CORP	D	08/03/2022	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	2.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						623,280,254	643,505,185	2,376,623	XXX
000000-00-0	ALLIANCE TECH GROUP		08/01/2022	RESTRUCTURE		83,601	83,601	0	4.B FE
000000-00-0	ALLIANCE TECH GROUP		08/01/2022	RESTRUCTURE		253,946	253,946	0	4.B FE
000000-00-0	OLYMPUS US BIDCO LLC		08/22/2022	BANK OF NEW YORK		1,336,500	1,350,000	0	4.B FE
000000-00-0	GS ACQUISITIONCO, INC		08/19/2022	RESTRUCTURE		93,860	93,861	0	3.B PL
000000-00-0	VENSURE EMPLOYER SERVICES		08/19/2022	VARIOUS		263,879	263,879	0	2.B PL
000000-00-0	SUMMIT BUYER, LLC		09/26/2022	BANK OF NEW YORK		179,317	179,318	0	3.A PL
000000-00-0	VITAL RECORDS CONTROL		07/15/2022	BANK OF NEW YORK		49,925	49,925	0	4.C PL
000000-00-0	ALLIANCE TECH GROUP		07/22/2022	BANK OF NEW YORK		132,241	132,241	0	3.B PL
000000-00-0	VENSURE EMPLOYER SERVICES		08/11/2022	BANK OF NEW YORK		263,879	263,879	0	4.B FE
000000-00-0	WHITSONS HOLDING GROUP		08/04/2022	BANK OF NEW YORK		290,828	290,828	0	2.C PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC		07/29/2022	BANK OF NEW YORK		90,602	90,602	0	2.C PL
000000-00-0	SAFETY PRODUCTS HOLDINGS LLC		09/19/2022	BANK OF NEW YORK		13,581	13,581	0	3.B PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS, LLC		07/15/2022	BANK OF NEW YORK		42,889	42,889	0	3.A PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC		09/30/2022	BANK OF NEW YORK		373,445	373,445	0	2.B PL
000000-00-0	GS ACQUISITIONCO, INC		08/10/2022	BANK OF NEW YORK		93,861	93,861	0	3.B PL
000000-00-0	SNOWBALL HOLDINGS LP		09/30/2022	BANK OF NEW YORK		304,598	304,598	0	3.A PL
000000-00-0	INTEGRITY MARKETING ACQUISITION		08/22/2022	BANK OF NEW YORK		30,989	30,989	0	3.C PL
000000-00-0	GHR HEALTHCARE		09/13/2022	BANK OF NEW YORK		135,933	135,933	0	2.C PL
000000-00-0	RESA HOLDING COMPANY		08/12/2022	BANK OF NEW YORK		159,570	159,570	0	2.B PL
000000-00-0	ALTA BUYER LLC		08/18/2022	BANK OF NEW YORK		1,063,830	1,063,830	0	2.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						5,257,274	5,270,776	0	XXX
2509999997. Total - Bonds - Part 3						697,917,783	722,936,267	2,553,567	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						697,917,783	722,936,267	2,553,567	XXX
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	XXX
99C000-02-5	FHLB DES MOINES		09/30/2022	DIRECT FROM ISSUER	14,183.000	1,418,300		0	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,418,300	XXX	0	XXX
5989999997. Total - Common Stocks - Part 3						1,418,300	XXX	0	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						1,418,300	XXX	0	XXX
5999999999. Total - Preferred and Common Stocks						1,418,300	XXX	0	XXX
6009999999 - Totals						699,336,083	XXX	2,553,567	XXX

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE		08/15/2022	VARIOUS		26,201	26,202	26,202	26,202	0	0	0	0	0	26,202	0	0	0	331	08/15/2024	1.A
903730-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		09/20/2022	SINKING FUND REDEMPTION		86,957	86,957	86,957	86,957	0	0	0	0	0	86,957	0	0	0	1,424	12/20/2024	1.A
912810-EM-6	U S TREASURY, BOND		08/15/2022	MATURITY		50,000	50,000	52,578	50,128	0	(128)	0	(128)	0	50,000	0	0	0	3,625	08/15/2022	1.A
0109999999. Subtotal - Bonds - U.S. Governments						163,158	163,159	165,737	163,287	0	(128)	0	(128)	0	163,159	0	0	0	5,380	XXX	XXX
20772J-XA-5	CONNECTICUT ST-A-TXBL		07/13/2022	VARIOUS BROKERS		996,320	1,000,000	1,002,330	1,000,484	0	(154)	0	(154)	0	1,000,330	0	(4,010)	(4,010)	25,731	09/01/2023	1.D FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						996,320	1,000,000	1,002,330	1,000,484	0	(154)	0	(154)	0	1,000,330	0	(4,010)	(4,010)	25,731	XXX	XXX
12741#-AA-3	ANTELOPE VLY CA CMNT CLG DIST		09/15/2022	SINKING FUND REDEMPTION		5,334	5,334	5,334	5,334	0	0	0	0	0	5,334	0	0	0	141	09/15/2049	1.C
797398-DU-5	SAN DIEGO		08/15/2022	SINKING FUND REDEMPTION		3,150,000	3,150,000	3,648,708	3,167,433	0	(17,433)	0	(17,433)	0	3,150,000	0	0	0	186,197	08/15/2024	1.B FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						3,155,334	3,155,334	3,654,042	3,172,767	0	(17,433)	0	(17,433)	0	3,155,334	0	0	0	186,338	XXX	XXX
033167-CF-2	ANCHORAGE AK COPS		07/01/2022	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,650	07/01/2022	1.C FE
12719#-AA-1	VA - LANSING CTL		08/15/2022	SINKING FUND REDEMPTION		26,188	26,189	26,189	26,189	0	0	0	0	0	26,189	0	0	0	553	08/15/2040	1.B
167562-RJ-8	CHICAGO ARPT-A-REF		07/13/2022	VARIOUS BROKERS		798,744	800,000	800,000	800,000	0	0	0	0	0	800,000	0	(1,256)	(1,256)	28,823	01/01/2023	1.G FE
29270C-L3-7	ENERGY NW ELEC-B-REF		07/01/2022	SINKING FUND REDEMPTION		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,970	07/01/2024	1.C FE
30328C-AA-3	FARM 2022-1 A		09/01/2022	MBS PAYDOWN		319,961	319,962	288,095	0	0	233	0	233	0	319,962	0	0	0	677	07/25/2051	1.B FE
3128LX-GZ-7	FG G02016		09/01/2022	MBS PAYDOWN		2,930	2,930	2,894	2,926	0	5	0	5	0	2,930	0	0	0	93	11/01/2035	1.A
312935-XY-0	FG A88795		09/01/2022	MBS PAYDOWN		3,803	3,803	3,751	3,790	0	13	0	13	0	3,803	0	0	0	127	02/01/2033	1.A
31297G-MK-4	FG A28462		09/01/2022	MBS PAYDOWN		2,920	2,920	2,888	2,918	0	2	0	2	0	2,920	0	0	0	98	11/01/2034	1.A
31297H-4M-8	FG A29828		09/01/2022	MBS PAYDOWN		996	996	980	996	0	0	0	0	0	996	0	0	0	33	02/01/2035	1.A
31297T-XD-0	FG A37876		09/01/2022	MBS PAYDOWN		6,430	6,430	6,340	6,419	0	11	0	11	0	6,430	0	0	0	208	09/01/2035	1.A
3133MS-K4-1	FEDERAL HOME LOAN BANK, BOND		08/15/2022	MATURITY		2,250,000	2,250,000	2,132,078	2,243,975	0	6,025	0	6,025	0	2,250,000	0	0	0	118,125	08/15/2022	1.A
313637-ZF-0	FN 109742		09/01/2022	MBS PAYDOWN		10,882	10,882	11,061	10,883	0	(1)	0	(1)	0	10,882	0	0	0	324	09/01/2048	1.A
31371L-ZS-1	FN 255553		09/01/2022	MBS PAYDOWN		4,299	4,299	4,243	4,294	0	5	0	5	0	4,299	0	0	0	133	01/01/2035	1.A
31371M-RQ-2	FN 256195		09/01/2022	MBS PAYDOWN		893	894	887	894	0	1	0	1	0	894	0	0	0	28	04/01/2036	1.A
3137FB-TC-0	FHMS K728 X1		09/26/2022	INTEREST ONLY PAYMENT		0	0	7,617	718	0	(718)	0	(718)	0	0	0	0	0	893	08/25/2024	1.A
3137FL-2N-3	FHMS K-1510 X1		09/26/2022	INTEREST ONLY PAYMENT		0	0	633	30	0	(30)	0	(30)	0	0	0	0	0	43	01/25/2034	1.A
3137FL-YL-2	FHMS K-1511 X1		09/26/2022	INTEREST ONLY PAYMENT		0	0	1,694	82	0	(82)	0	(82)	0	0	0	0	0	115	03/25/2034	1.A
3137FM-D4-1	FHMS KG01 X1		09/26/2022	INTEREST ONLY PAYMENT		0	0	1,571	107	0	(107)	0	(107)	0	0	0	0	0	150	04/25/2029	1.A
31381S-CW-0	FN 469085		09/01/2022	MBS PAYDOWN		1,080	1,080	1,202	1,089	0	(9)	0	(9)	0	1,080	0	0	0	41	09/01/2041	1.A
31402D-GN-4	FN 725705		09/01/2022	MBS PAYDOWN		4,143	4,143	4,066	4,133	0	10	0	10	0	4,143	0	0	0	137	08/01/2034	1.A
31402R-FT-1	FN 735578		09/01/2022	MBS PAYDOWN		3,615	3,615	3,529	3,603	0	12	0	12	0	3,615	0	0	0	120	06/01/2035	1.A
31403D-GY-9	FN 745515		09/01/2022	MBS PAYDOWN		3,598	3,598	3,548	3,590	0	8	0	8	0	3,598	0	0	0	120	05/01/2036	1.A
31403D-T3-3	FN 745870		09/01/2022	MBS PAYDOWN		4,046	4,046	3,956	4,032	0	14	0	14	0	4,046	0	0	0	131	10/01/2036	1.A
31405G-AU-4	FN 788519		09/01/2022	MBS PAYDOWN		1,612	1,612	1,591	1,610	0	2	0	2	0	1,612	0	0	0	54	07/01/2034	1.A
31407H-HS-8	FN 831041		09/01/2022	MBS PAYDOWN		1,565	1,565	1,530	1,562	0	3	0	3	0	1,565	0	0	0	52	10/01/2035	1.A
31407K-L6-4	FN 832949		09/01/2022	MBS PAYDOWN		1,210	1,210	1,192	1,207	0	2	0	2	0	1,210	0	0	0	40	09/01/2035	1.A
31408F-6B-0	FN 850566		09/01/2022	MBS PAYDOWN		1,770	1,770	1,738	1,768	0	2	0	2	0	1,770	0	0	0	54	01/01/2036	1.A
31409E-FW-6	FN 868781		09/01/2022	MBS PAYDOWN		1,555	1,555	1,533	1,554	0	1	0	1	0	1,555	0	0	0	51	04/01/2036	1.A
34710R-BC-3	FORT COLLINS ELEC-B		07/13/2022	VARIOUS BROKERS		1,402,590	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	2,590	2,590	30,106	12/01/2024	1.D FE
34710R-BD-1	FORT COLLINS ELEC-B		07/14/2022	VARIOUS BROKERS		500,445	500,000	500,000	500,000	0	0	0	0	0	500,000	0	445	445	11,054	12/01/2025	1.D FE
39081H-CC-4	GREAT LAKES WTR-C-REF		07/01/2022	MATURITY		2,550,000	2,550,000	2,546,328	2,549,519	0	481	0	481	0	2,550,000	0	0	0	86,700	07/01/2022	1.E FE
45506D-4A-0	INDIANA ST FIN AUTH-B		09/15/2022	MATURITY		375,000	375,000	375,000	375,000	0	0	0	0	0	375,000	0	0	0	9,870	09/15/2022	2.B FE
478045-AA-5	JOHN SEVIER COMB CYCLE		07/15/2022	SINKING FUND REDEMPTION		49,440	49,440	51,771	49,507	0	(67)	0	(67)	0	49,440	0	0	0	2,287	01/15/2042	1.C FE
575898-DT-5	MASSACHUSETTS ST PORT		07/01/2022	SINKING FUND REDEMPTION		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,350	07/01/2029	1.E FE
594712-UB-5	MICHIGAN ST UNIV-A		08/15/2022	SINKING FUND REDEMPTION		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,066	08/15/2024	1.C FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
597495-BT-6	MIDLAND CO		09/08/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,754	09/15/2030	1.D FE
68286#-AA-6	BGS FBI WESTCHESTER		09/05/2022	SINKING FUND REDEMPTION		55,094	55,094	54,961	54,961	0	0	0	0	0	54,961	0	133	133	1,377	07/05/2032	1.B
733911-CD-1	PORT CORPUS CHRISTI-B		07/14/2022	VARIOUS BROKERS		496,405	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(3,595)	(3,595)	11,208	12/01/2025	1.E FE
73541W-AF-9	PORT ST LUCIE-REF		07/01/2022	MATURITY		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	14,085	07/01/2022	1.D FE
73541W-BB-7	PORT ST LUCIE-A-REF		07/14/2022	VARIOUS BROKERS		1,008,760	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	8,760	8,760	28,591	05/01/2027	1.D FE
773038-DN-1	ROCKDALE CNTY GA WTR & SEWERAGE AUTH		07/27/2022	VARIOUS BROKERS		1,395,855	1,400,000	1,437,520	1,406,130	0	(2,335)	0	(2,335)	0	1,403,795	0	(7,939)	(7,939)	43,154	07/01/2023	1.C FE
83162C-MT-7	SBAP 2003-20A 1		07/01/2022	MBS PAYDOWN		13,514	13,514	13,243	13,438	0	76	0	76	0	13,514	0	0	0	662	01/01/2023	1.A
83162C-PR-8	SBAP 2005-20G 1		07/01/2022	MBS PAYDOWN		21,365	21,365	20,366	21,077	0	288	0	288	0	21,365	0	0	0	1,015	07/01/2025	1.A
83162C-QA-4	SBAP 2006-20A 1		07/01/2022	MBS PAYDOWN		20,236	20,236	20,236	20,236	0	0	0	0	0	20,236	0	0	0	1,054	01/01/2026	1.A
83162C-QV-8	SBAP 2007-20B 1		08/01/2022	MBS PAYDOWN		12,551	12,551	12,551	12,551	0	0	0	0	0	12,551	0	0	0	689	02/01/2027	1.A
83162C-SH-7	SBAP 2009-20B 1		08/01/2022	MBS PAYDOWN		44,738	44,738	44,738	44,738	0	0	0	0	0	44,738	0	0	0	2,130	02/01/2029	1.A
83162C-SK-0	SBAP 2009-20C 1		09/01/2022	MBS PAYDOWN		67,555	67,555	73,487	68,729	0	(1,174)	0	(1,174)	0	67,555	0	0	0	3,148	03/01/2029	1.A
83162C-TA-1	SBAP 2010-20A 1		07/01/2022	MBS PAYDOWN		94,728	94,728	102,721	96,271	0	(1,543)	0	(1,543)	0	94,728	0	0	0	4,149	01/01/2030	1.A
83162C-TB-9	SBAP 2010-20B 1		08/01/2022	MBS PAYDOWN		29,924	29,924	29,924	29,924	0	0	0	0	0	29,924	0	0	0	1,239	02/01/2030	1.A
83162C-TK-9	SBAP 2010-20G 1		07/01/2022	MBS PAYDOWN		24,348	24,348	24,348	24,348	0	0	0	0	0	24,348	0	0	0	925	07/01/2030	1.A
83162C-TL-7	SBAP 2010-20H 1		08/01/2022	MBS PAYDOWN		20,847	20,847	20,847	20,847	0	0	0	0	0	20,847	0	0	0	734	08/01/2030	1.A
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/15/2022	SINKING FUND REDEMPTION		97,672	97,672	102,018	98,046	0	(374)	0	(374)	0	97,672	0	0	0	3,756	08/15/2033	1.D FE
91756T-AK-7	UTAH ST MUNI PWR AGY, MW		07/01/2022	MATURITY		1,750,000	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	0	0	39,585	07/01/2022	1.E FE
95737N-AA-7	WESTCHESTER CNTY NY C		08/01/2022	SINKING FUND REDEMPTION		135,000	135,000	135,000	135,000	0	0	0	0	0	135,000	0	0	0	3,983	08/01/2030	1.E FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,338,307	17,335,511	17,249,865	17,018,691	0	754	0	754	0	17,339,173	0	(862)	(862)	539,514	XXX	XXX
00028#-AA-2	AAAM A-1 PASSTHRU TR		09/15/2022	SINKING FUND REDEMPTION		281,657	281,657	281,657	281,832	0	0	0	0	0	281,832	0	(175)	(175)	5,503	05/25/2025	1.F PL
001055-AM-4	AFLAC INC, MW@20		09/30/2022	CALLED BY ISSUER at 100.000		3,772,000	3,772,000	3,867,786	3,815,069	0	(10,837)	0	(10,837)	0	3,804,232	0	(32,232)	(32,232)	119,643	11/15/2024	1.G FE
00105H-DZ-6	AFC 1999-2 1A		09/25/2022	MBS PAYDOWN		8,313	8,313	7,638	8,538	0	(225)	0	(225)	0	8,313	0	0	0	91	06/25/2029	4.B FM
00287Y-CT-4	ABBVIE INC		07/01/2022	CALLED BY ISSUER at 100.000		2,904,000	2,904,000	2,911,211	2,904,509	0	(509)	0	(509)	0	2,904,000	0	0	0	70,785	10/01/2022	2.B FE
00442V-AE-7	ACE 2006-ASP3 A2D		09/25/2022	MBS PAYDOWN		104,058	104,058	83,246	100,703	0	3,355	0	3,355	0	104,058	0	0	0	778	06/25/2036	1.D FM
008117-AP-8	AETNA INC, M/W SR UNSECURED, CALLABLE		08/15/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,966,180	1,996,651	0	2,383	0	2,383	0	1,999,034	0	966	966	41,250	11/15/2022	2.B FE
01166V-AA-7	ALASKA AIRLINES 2020 TR		08/15/2022	SINKING FUND REDEMPTION		195,971	195,971	195,971	195,971	0	0	0	0	0	195,971	0	0	0	9,407	08/15/2027	1.G FE
019736-AG-2	ALLISON TRANSMISSION INC		07/27/2022	CITIGROUP GLOBAL MARKETS		1,682,345	1,988,000	1,997,433	1,996,413	0	(610)	0	(610)	0	1,995,803	0	(313,458)	(313,458)	74,343	01/30/2031	3.B FE
02146T-AB-3	CWALT 2006-24CB A2		09/01/2022	MBS PAYDOWN		9,019	11,711	11,017	9,318	0	(299)	0	(299)	0	9,019	0	0	0	457	08/25/2036	4.B FM
02146Y-AC-0	CWALT 2006-OA9 2A1A		09/20/2022	MBS PAYDOWN		14,605	12,065	8,159	14,281	0	324	0	324	0	14,605	0	0	0	100	07/20/2046	2.B FM
02209S-AN-3	ALTRIA GROUP INC		08/09/2022	MATURITY		8,500,000	8,500,000	8,620,435	8,513,570	0	(13,570)	0	(13,570)	0	8,500,000	0	0	0	242,250	08/09/2022	2.B FE
02377B-AA-4	AMER AIRLN 15-2, MW@30		09/22/2022	SINKING FUND REDEMPTION		151,633	151,632	151,348	151,484	0	148	0	148	0	151,632	0	0	0	6,065	09/22/2027	3.B FE
02377B-AB-2	AMER AIRLN 15-2, MW@20		09/22/2022	SINKING FUND REDEMPTION		23,692	23,692	23,692	23,692	0	0	0	0	0	23,692	0	0	0	853	09/22/2027	2.A FE
024836-AA-6	AMERICAN CAMPUS CMNTYS, MW@30		09/08/2022	CALLED BY ISSUER at 100.088		3,087,715	3,085,000	3,068,650	3,081,851	0	1,658	0	1,658	0	3,083,509	0	1,491	1,491	106,513	04/15/2023	2.B FE
026930-AA-5	AHMA 2007-2 A1		09/25/2022	MBS PAYDOWN		81,029	81,029	73,584	79,119	0	1,910	0	1,910	0	81,029	0	0	0	512	03/25/2047	1.D FM
03842V-AA-5	AQFIT 2021-A A		09/17/2022	MBS PAYDOWN		204,849	204,849	202,319	204,540	0	70	0	70	0	204,849	0	0	0	2,160	07/17/2046	1.G FE
042858-AC-4	ARRW 2019-2 A3		09/01/2022	MBS PAYDOWN		104,236	104,236	105,832	104,990	0	(754)	0	(754)	0	104,236	0	0	0	2,672	04/25/2049	1.A
04285E-AM-9	ARRW 2022-2 A1		09/01/2022	MBS PAYDOWN		52,741	52,741	52,103	0	0	32	0	32	0	52,741	0	0	0	460	07/25/2057	1.A FE
043436-AW-4	ASBURY AUTOMOTIVE GROUP		07/27/2022	BANK OF AMERICA - MERRIL LYNCH		1,550,340	1,782,000	1,796,161	1,795,881	0	(1,501)	0	(1,501)	0	1,794,380	0	(244,040)	(244,040)	57,234	11/15/2029	3.B FE
045427-AD-3	CWL 2006-8 2A4		09/25/2022	MBS PAYDOWN		167,166	167,166	122,594	161,456	0	5,710	0	5,710	0	167,166	0	0	0	1,491	01/25/2046	1.D FM

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05368V-AA-4	AVIENT CORP		08/22/2022	CITIGROUP GLOBAL MARKETS		631,703	627,000	629,433	0	0	(17)	0	(17)	0	629,416	0	2,287	2,287	1,737	08/01/2030	3.C FE
05526W-AA-1	BAMLL 2015-HAUL A1		09/01/2022	MBS PAYDOWN		29,794	29,794	31,446	30,261	0	(467)	0	(467)	0	29,794	0	0	0	678	07/07/2043	1.A
05526W-AE-3	BAMLL 2015-HAUL XA		09/08/2022	INTEREST ONLY PAYMENT		0	0	13,076	939	0	(939)	0	(939)	0	0	0	0	0	1,415	07/07/2043	1.A FE
05950P-AU-7	BAFC 2006-H 6A1		09/20/2022	MBS PAYDOWN		34,487	34,487	29,901	33,710	0	777	0	777	0	34,487	0	0	0	280	10/20/2036	1.D FM
05952D-AB-4	BAFC 2007-A 2A1		09/20/2022	MBS PAYDOWN		131,391	131,391	127,203	129,735	0	1,656	0	1,656	0	131,391	0	0	0	968	02/20/2047	1.D FM
05968K-AG-9	BAFC 2014-R2 2A2		09/26/2022	MBS PAYDOWN		127,089	127,089	108,918	124,204	0	2,884	0	2,884	0	127,089	0	0	0	882	05/26/2037	1.D FM
06541X-AG-5	BANK		09/16/2022	INTEREST ONLY PAYMENT		0	0	2,214	156	0	(156)	0	(156)	0	0	0	0	0	219	09/15/2060	1.A FE
070101-G#-1	BASIN ELECTRIC POWER COOPERATIVE		08/15/2022	SINKING FUND REDEMPTION		462,874	462,874	462,874	0	0	0	0	0	0	462,874	0	0	0	6,295	02/15/2042	1.F
071813-BF-5	BAXTER INTERNATIONAL, INC.M/W SR UNSECUR		08/15/2022	MATURITY		4,000,000	4,000,000	3,895,530	3,985,064	0	14,936	0	14,936	0	4,000,000	0	0	0	96,000	08/15/2022	2.B FE
07332V-BB-0	BBCMS 2017-C1 ASB		09/01/2022	MBS PAYDOWN		91,858	91,858	94,608	92,075	0	(217)	0	(217)	0	91,858	0	0	0	2,125	02/15/2050	1.A
07386H-YH-8	BALTA 2005-9 26A1		09/01/2022	MBS PAYDOWN		2,897	2,898	2,119	2,861	0	36	0	36	0	2,897	0	0	0	57	11/25/2035	1.D FM
08861Y-AA-4	BHG 2021-A A		09/17/2022	MBS PAYDOWN		422,854	422,854	422,673	422,564	0	291	0	291	0	422,854	0	0	0	3,980	11/17/2033	1.A FE
09062X-AE-3	BIOGEN INC, MW@25		07/18/2022	CALLED BY ISSUER at 100.223		10,170,657	10,148,000	10,267,493	10,163,339	0	(11,880)	0	(11,880)	0	10,151,458	0	(3,458)	(3,458)	332,277	09/15/2022	2.A FE
10084J-AA-4	BOLD 2022-3 A		09/25/2022	MBS PAYDOWN		11,244	11,244	10,225	0	0	64	0	64	0	11,244	0	0	0	69	07/25/2062	1.A FE
10085B-AA-0	BOLD 2022-2 A		07/25/2022	MBS PAYDOWN		17,757	17,757	16,731	0	0	10	0	10	0	17,757	0	0	0	115	05/25/2062	1.A FE
10373Q-AD-2	BP CAP MARKETS AMERICA		08/24/2022	CALLED BY ISSUER at 100.530		2,010,606	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	90,196	02/06/2024	1.F FE
10638J-AA-5	BABS 2022-RM4 A1		09/25/2022	MBS PAYDOWN		29,320	29,320	27,134	0	0	166	0	166	0	29,320	0	0	0	167	07/25/2062	1.A FE
10638N-AA-6	BABS 2022-RM3 A		09/25/2022	MBS PAYDOWN		180,691	180,691	172,073	0	0	1,513	0	1,513	0	180,691	0	0	0	2,074	02/25/2062	1.A FE
12327A-AA-6	BJETS 2022-1A A		09/15/2022	MBS PAYDOWN		90,098	90,098	87,586	0	0	268	0	268	0	90,098	0	0	0	1,003	06/15/2037	1.G FE
12515G-AE-7	CD 2017-CD3 AAB		09/01/2022	MBS PAYDOWN		48,144	48,144	49,586	48,312	0	(167)	0	(167)	0	48,144	0	0	0	1,171	02/10/2050	1.A
12532A-BD-0	CFCRE 2016-C6 XA		09/12/2022	INTEREST ONLY PAYMENT		0	0	1,627	97	0	(97)	0	(97)	0	0	0	0	0	141	11/10/2049	1.A FE
12532B-AB-3	CFCRE 2016-C7 ASB		09/01/2022	MBS PAYDOWN		79,448	79,448	81,831	79,665	0	(217)	0	(217)	0	79,448	0	0	0	1,978	12/10/2054	1.A
125333-AA-2	CGCMT 2017-MDRA A		07/01/2022	MBS PAYDOWN		2,000,000	2,000,000	2,059,920	2,007,245	0	(7,245)	0	(7,245)	0	2,000,000	0	0	0	42,653	07/10/2030	1.A
12563L-AN-7	CLIF 2020-1A A		09/17/2022	MBS PAYDOWN		123,750	123,750	123,959	123,726	0	24	0	24	0	123,750	0	0	0	1,716	09/18/2045	1.F FE
12563L-AQ-0	CLIF 2020-2A A		09/15/2022	MBS PAYDOWN		66,277	66,277	67,084	66,374	0	(98)	0	(98)	0	66,277	0	0	0	895	09/15/2045	1.F FE
12564E-AA-0	CIM 2021-J2 A1		09/01/2022	MBS PAYDOWN		29,909	29,909	30,246	29,940	0	(31)	0	(31)	0	29,909	0	0	0	512	04/25/2051	1.A
12565V-AA-1	CIM 2021-J3 A1		09/25/2022	MBS PAYDOWN		44,063	44,063	44,628	44,106	0	(43)	0	(43)	0	44,063	0	0	0	757	06/25/2051	1.A
12575A-AA-5	CIMNL 2021-1 A1		09/20/2022	MBS PAYDOWN		6,609	6,609	6,608	6,601	0	7	0	7	0	6,609	0	0	0	92	07/20/2051	1.A FE
12591Q-AS-1	COMM 2014-UBS4 XA		09/12/2022	INTEREST ONLY PAYMENT		0	0	2,958	278	0	(278)	0	(278)	0	0	0	0	0	384	08/10/2047	1.A FE
12592X-BB-1	COMM 2015-CR22 ASB		09/01/2022	MBS PAYDOWN		10,733	10,733	11,029	10,830	0	(97)	0	(97)	0	10,733	0	0	0	255	03/10/2048	1.A
12593F-BC-7	COMM 2015-LC21 A3		09/01/2022	MBS PAYDOWN		70,887	70,887	76,843	71,381	0	(494)	0	(494)	0	70,887	0	0	0	1,866	07/10/2048	1.A
12593G-AC-6	COMM 2015-PC1 ASB		09/01/2022	MBS PAYDOWN		63,984	63,984	68,935	64,749	0	(765)	0	(765)	0	63,984	0	0	0	1,527	07/10/2050	1.A
12594M-BD-9	COMM 2016-COR1 XA		09/12/2022	INTEREST ONLY PAYMENT		0	0	1,741	112	0	(112)	0	(112)	0	0	0	0	0	154	10/10/2049	1.A FE
12594P-AW-1	CSMC 2016-NXSR ASB		09/01/2022	MBS PAYDOWN		39,812	39,812	41,007	39,883	0	(70)	0	(70)	0	39,812	0	0	0	943	12/15/2049	1.A
12622D-AK-0	COMM 2010-C1 D		09/01/2022	MBS PAYDOWN		48,430	48,430	52,439	49,021	0	(591)	0	(591)	0	48,430	0	0	0	1,888	07/10/2046	1.D FM
12635F-AS-3	CSAIL 2015-C3 A3		09/01/2022	MBS PAYDOWN		24,550	24,550	26,330	24,688	0	(138)	0	(138)	0	24,550	0	0	0	635	08/15/2048	1.A
12636L-AX-8	CSAIL 2016-C5 A4		09/01/2022	MBS PAYDOWN		78,857	78,857	81,597	79,271	0	(414)	0	(414)	0	78,857	0	0	0	2,165	11/15/2048	1.A
12636M-AF-5	CSAIL 2016-C6 ASB		09/01/2022	MBS PAYDOWN		52,436	52,436	54,009	52,561	0	(125)	0	(125)	0	52,436	0	0	0	1,031	01/15/2049	1.A
12637U-AX-7	CSAIL 2016-C7 ASB		09/01/2022	MBS PAYDOWN		117,032	117,032	120,542	117,289	0	(257)	0	(257)	0	117,032	0	0	0	2,579	11/15/2049	1.A
126416-AA-4	CSMC 2022-NQM1 A1		09/01/2022	MBS PAYDOWN		47,003	47,003	47,002	0	0	0	0	0	0	47,003	0	0	0	628	11/25/2066	1.A FE
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS		09/10/2022	SINKING FUND REDEMPTION		47,204	47,204	47,920	47,253	0	(48)	0	(48)	0	47,204	0	0	0	1,668	01/11/2027	2.B
126650-BC-3	CVS CORP.		09/10/2022	SINKING FUND REDEMPTION		124,358	124,358	130,374	124,763	0	(405)	0	(405)	0	124,358	0	0	0	4,877	01/10/2028	2.B
126650-BP-4	CVS LEASE PASS THROUGH		09/10/2022	SINKING FUND REDEMPTION		37,770	37,769	38,455	37,813	0	(44)	0	(44)	0	37,769	0	0	0	1,520	12/10/2028	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST,144A, SINKABLE		09/10/2022	VARIOUS		10,328	10,327	10,327	10,327	0	0	0	0	0	10,327	0	0	0	408	01/10/2034	2.B FE
126650-BZ-2	CVS CORP, MW SR UNSECURED		09/01/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,997,220	1,999,713	0	208	0	208	0	1,999,921	0	79	79	41,250	12/01/2022	2.B FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12665V-AA-0	CVS PASS-THROUGH TR 2014		09/10/2022	SINKING FUND REDEMPTION		9,675	9,674	9,674	9,674	0	0	0	0	0	9,674	0	0	0	269	08/10/2036	2.B FE
126670-JD-1	CWL 2005-IM3 A3		09/25/2022	MBS PAYDOWN		37,746	37,746	30,763	33,154	0	4,593	0	4,593	0	37,746	0	0	0	309	03/25/2036	1.D FM
12667H-AD-3	CWL 2006-20 2A3		09/25/2022	MBS PAYDOWN		32,254	32,254	29,074	29,982	0	2,271	0	2,271	0	32,254	0	0	0	224	04/25/2047	1.D FM
12668B-EG-4	CWALT 2005-85CB 2A2		09/01/2022	MBS PAYDOWN		4,897	5,148	5,162	4,928	0	(31)	0	(31)	0	4,897	0	0	0	180	02/25/2036	3.B FM
127055-AH-4	CABOT CORP M/W SR UNSECURED		06/28/2022	CALLED BY ISSUER at 100.100		10,336	0	0	7,186	0	0	0	0	0	0	0	0	0	10,336	07/15/2022	2.B FE
127097-AB-9	COTERRA ENERGY INC		09/29/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,125,480	2,045,219	0	(15,159)	0	(15,159)	0	2,030,060	0	(30,060)	(30,060)	72,431	06/01/2024	2.B FE
14727Q-AA-3	CFMT 2018-RM2 A		09/25/2022	MBS PAYDOWN		15,187	15,187	15,117	15,130	0	58	0	58	0	15,187	0	0	0	395	10/25/2068	1.A FE
14879E-AH-1	CATALENT PHARMA SOLUTION		08/29/2022	GOLDMAN SACHS & COMPANY		323,145	387,000	387,000	387,000	0	0	0	0	0	387,000	0	(63,855)	(63,855)	12,631	02/15/2029	4.A FE
14879E-AK-4	CATALENT PHARMA SOLUTION		08/29/2022	RBC CAPITAL MARKET CORP		539,500	650,000	649,966	649,967	0	2	0	2	0	649,969	0	(110,469)	(110,469)	20,981	04/01/2030	4.A FE
16165Y-AB-8	CFLX 2007-M1 1A2		09/25/2022	MBS PAYDOWN		22,982	22,887	18,123	21,624	0	1,359	0	1,359	0	22,982	0	0	0	203	08/25/2037	1.D FM
16412#-AA-2	CHENMED/TALENTS HOLDING CTL		08/15/2022	SINKING FUND REDEMPTION		49,829	49,829	49,829	49,829	0	0	0	0	0	49,829	0	0	0	1,246	12/15/2036	1.D
166764-AB-6	CHEVRON CORPORATION, MW SR UNSECURED		09/06/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	35,325	12/05/2022	1.D FE
17030E-AA-5	CHNGE 2022-3 A1		09/01/2022	MBS PAYDOWN		92,070	92,070	90,088	0	0	67	0	67	0	92,070	0	0	0	702	05/25/2067	1.F FE
17290X-AU-4	CGCMT 2016-GC37 AAB		09/01/2022	MBS PAYDOWN		59,020	59,020	60,788	59,159	0	(139)	0	(139)	0	59,020	0	0	0	1,206	04/10/2049	1.A
17291C-BS-3	CGCMT 2016-C2 AAB		09/01/2022	MBS PAYDOWN		105,453	105,453	108,616	105,696	0	(243)	0	(243)	0	105,453	0	0	0	1,899	08/10/2049	1.A
17291E-AX-9	CGCMT 2016-P6 AAB		09/01/2022	MBS PAYDOWN		90,561	90,561	93,276	90,743	0	(182)	0	(182)	0	90,561	0	0	0	2,115	12/10/2049	1.A
172967-LM-1	CITIGROUP INC		07/25/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,977,360	1,993,187	0	2,430	0	2,430	0	1,995,617	0	4,383	4,383	57,520	07/24/2023	1.G FE
17307G-4K-1	CMLTI 2006-WF1 A2E		09/01/2022	MBS PAYDOWN		24,863	24,863	16,565	24,908	0	(44)	0	(44)	0	24,863	0	0	0	496	03/25/2036	1.D FM
17324T-AF-6	CGCMT 2016-GC36 AAB		09/01/2022	MBS PAYDOWN		52,046	52,046	53,607	52,174	0	(128)	0	(128)	0	52,046	0	0	0	1,165	02/10/2049	1.A
17329M-AY-5	CMLTI 2021-J2 A3A		09/01/2022	MBS PAYDOWN		29,081	29,081	29,443	29,102	0	(21)	0	(21)	0	29,081	0	0	0	465	07/25/2051	1.A
17330B-AT-7	CMLTI 2021-J3 A3		09/01/2022	MBS PAYDOWN		103,137	103,137	102,428	103,055	0	82	0	82	0	103,137	0	0	0	1,330	09/25/2051	1.A
17330C-AR-9	CMLTI 2022-J1 A3A		09/01/2022	MBS PAYDOWN		69,464	69,464	69,334	0	0	11	0	11	0	69,464	0	0	0	1,204	02/25/2052	1.A FE
177376-AF-7	CITRIX SYSTEMS INC		09/30/2022	CALLED BY ISSUER at 100.000		6,000,000	6,000,000	5,860,040	5,886,695	0	6,450	0	6,450	0	5,893,145	0	106,855	106,855	213,950	03/01/2030	2.B FE
178180-GD-1	CITY NATIONAL BK-BEV HILLS,SUBORDINATED		07/15/2022	MATURITY		1,000,000	1,000,000	999,950	1,000,000	0	0	0	0	0	1,000,000	0	0	0	53,750	07/15/2022	1.F FE
19421U-AB-0	CASL 2019-A A2		09/25/2022	MBS PAYDOWN		239,566	239,566	239,478	239,083	0	483	0	483	0	239,566	0	0	0	5,300	12/28/2048	1.A FE
19424K-AB-9	CASL 2021-A A2		09/25/2022	MBS PAYDOWN		55,851	55,851	55,840	55,800	0	50	0	50	0	55,851	0	0	0	581	07/25/2051	1.C FE
19424W-AB-3	CASL 2021-C A2		09/25/2022	MBS PAYDOWN		45,674	45,674	45,647	45,603	0	71	0	71	0	45,674	0	0	0	806	07/26/2055	1.A FE
19425A-AB-0	CASL 2021-B A2		09/25/2022	MBS PAYDOWN		67,850	67,850	67,848	67,775	0	76	0	76	0	67,850	0	0	0	796	06/25/2052	1.A FE
20166Q-AA-8	CEFI 2021-A A		09/15/2022	MBS PAYDOWN		555,784	555,784	555,760	555,348	0	436	0	436	0	555,784	0	0	0	7,559	02/16/2027	1.C FE
20268B-AA-8	CBSLT 2020-1 A		09/25/2022	MBS PAYDOWN		55,588	55,588	55,577	55,537	0	50	0	50	0	55,588	0	0	0	629	10/25/2051	1.A FE
20268M-AA-4	CBSLT 2018-BGS A1		09/25/2022	MBS PAYDOWN		48,278	48,278	49,646	48,661	0	(383)	0	(383)	0	48,278	0	0	0	1,157	09/25/2045	1.A FE
205887-BJ-0	CONAGRA BRANDS INC		09/15/2022	MATURITY		2,591,000	2,591,000	2,606,624	2,593,184	0	(2,184)	0	(2,184)	0	2,591,000	0	0	0	84,208	09/15/2022	2.C FE
23243A-AD-8	CWALT 2006-OA12 A2		09/20/2022	MBS PAYDOWN		15,363	18,247	12,161	14,403	0	960	0	960	0	15,363	0	0	0	125	09/20/2046	1.D FM
24703N-AC-3	DEFT 2020-1 A3		09/22/2022	MBS PAYDOWN		726,257	726,257	726,111	726,622	0	(365)	0	(365)	0	726,257	0	0	0	10,857	02/22/2023	1.A FE
24736X-AA-6	DELTA AIR LINES 2015-1AA, MW@20		07/30/2022	SINKING FUND REDEMPTION		21,916	21,916	21,916	21,916	0	0	0	0	0	21,916	0	0	0	397	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW@25		07/30/2022	SINKING FUND REDEMPTION		127,506	127,506	128,231	127,555	0	(48)	0	(48)	0	127,506	0	0	0	2,470	07/30/2027	2.A FE
25150W-AA-2	DBALT 2007-OA3 A1		09/25/2022	MBS PAYDOWN		9,794	9,794	7,676	9,338	0	456	0	456	0	9,794	0	0	0	54	07/25/2047	1.D FM
25151T-AC-4	DEUTSCHE ALT- A		09/25/2022	MBS PAYDOWN		32,403	32,403	22,905	32,312	0	91	0	91	0	32,403	0	0	0	372	03/25/2037	1.D FM
25151X-AA-9	DBALT 2007-OA4 1A1A		09/25/2022	MBS PAYDOWN		15,340	15,340	14,496	15,066	0	274	0	274	0	15,340	0	0	0	107	08/25/2047	1.D FM
255387-AB-8	DIV 2018-2 B		09/20/2022	MBS PAYDOWN		35,016	35,016	32,860	0	0	149	0	149	0	35,016	0	0	0	371	12/20/2038	1.F FE
255388-AA-8	DIV 2019-1 A		09/20/2022	MBS PAYDOWN		220,584	220,584	221,396	114,905	0	(542)	0	(542)	0	220,584	0	0	0	3,483	08/22/2039	1.G FE
26829X-AB-7	ECMC 2019-1A A1B		09/25/2022	MBS PAYDOWN		18,066	18,066	17,991	18,052	0	14	0	14	0	18,066	0	0	0	224	07/25/2069	1.A FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26884A-BA-0	ERP OPERATING LP,M/W SR UNSECURED		08/19/2022	CALLED BY ISSUER at 100.000		3,500,000	3,500,000	3,484,990	3,497,806	0	1,068	0	1,068	0	3,498,874	0	1,126	1,126	88,667	04/15/2023	1.G FE
277432-AN-0	EASTMAN CHEMICAL CO,M/W SR UNSECURED		07/06/2022	CALLED BY ISSUER at 100.000		800,000	800,000	844,392	801,979	0	(1,979)	0	(1,979)	0	800,000	0	0	0	25,680	08/15/2022	2.C FE
278058-AM-4	EATON CORP., DEB.		08/15/2022	MATURITY		3,500,000	3,500,000	3,669,180	3,509,606	0	(9,606)	0	(9,606)	0	3,500,000	0	0	0	283,500	08/15/2022	2.A FE
28166L-AA-2	EDVES 2021-A A		09/25/2022	MBS PAYDOWN		49,262	49,262	49,207	49,204	0	58	0	58	0	49,262	0	0	0	582	11/25/2045	1.A FE
283677-AY-8	EL PASO ELECTRIC CO		09/15/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,036,720	2,005,654	0	(5,654)	0	(5,654)	0	2,000,000	0	0	0	49,500	12/15/2022	2.B FE
28416L-AB-8	EHGVT 2021-A B		09/25/2022	MBS PAYDOWN		92,483	92,470	89,939	92,344	0	55	0	55	0	92,483	0	0	0	1,275	08/27/2035	1.F FE
28628B-AA-6	ELFI 2021-A A		09/25/2022	MBS PAYDOWN		116,857	116,857	105,587	0	0	288	0	288	0	116,857	0	0	0	229	12/26/2046	1.A FE
29429E-AE-1	CGCMT 2016-P4 AAB		09/01/2022	MBS PAYDOWN		52,237	52,237	53,802	52,359	0	(122)	0	(122)	0	52,237	0	0	0	964	07/10/2049	1.A
29736R-AE-0	ESTEE LAUDER CO INC,M/W SR UNSECURED		08/15/2022	MATURITY		3,790,000	3,790,000	3,692,033	3,782,134	0	7,866	0	7,866	0	3,790,000	0	0	0	89,065	08/15/2022	1.E FE
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		06/30/2022	VARIOUS		81,200	81,200	81,200	81,200	0	0	0	0	0	81,200	0	0	0	3,565	12/31/2038	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3, LLC		07/19/2022	SINKING FUND REDEMPTION		136,800	136,800	136,800	136,800	0	0	0	0	0	136,800	0	0	0	4,213	06/30/2039	2.C FE
318685-AA-2	FIRST BANCSHARES INC		07/01/2022	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	85,000	07/01/2022	2.B
32027G-AE-6	FFML 2006-FF12 A5		09/25/2022	MBS PAYDOWN		176,371	176,371	156,622	172,914	0	3,458	0	3,458	0	176,371	0	0	0	1,326	09/25/2036	1.D FM
337738-AM-0	FISERV INC		07/01/2022	CALLED BY ISSUER at 100.000		3,992,000	3,992,000	3,977,126	3,989,176	0	1,877	0	1,877	0	3,991,053	0	947	947	104,790	10/01/2022	2.B FE
33830J-AC-9	GUYS 2021-1A A2		07/25/2022	MBS PAYDOWN		1,250	1,250	1,091	0	0	10	0	10	0	1,250	0	0	0	8	07/25/2051	2.C FE
33852F-AA-4	FSMT 2021-4 A1		09/01/2022	MBS PAYDOWN		25,968	25,968	26,325	25,990	0	(22)	0	(22)	0	25,968	0	0	0	443	06/01/2051	1.A
33852J-AA-6	FSMT 2021-7 A1		09/25/2022	MBS PAYDOWN		31,462	31,462	31,929	31,565	0	(103)	0	(103)	0	31,462	0	0	0	517	08/25/2044	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2022	SINKING FUND REDEMPTION		57,600	57,600	57,600	57,600	0	0	0	0	0	57,600	0	0	0	2,376	03/31/2038	2.B FE
340711-AV-2	FLORIDA GAS TRANSMISSION,144A SR UNSECUR		07/15/2022	MATURITY		7,530,000	7,530,000	7,693,362	7,536,980	0	(6,980)	0	(6,980)	0	7,530,000	0	0	0	291,788	07/15/2022	2.B FE
34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC		08/15/2022	SINKING FUND REDEMPTION		134,065	134,065	134,065	134,065	0	0	0	0	0	134,065	0	0	0	4,241	08/15/2038	2.B PL
354613-AJ-0	FRANKLIN RESOURCES INC, M/W SR UNSECURED		09/15/2022	MATURITY		14,227,000	14,227,000	14,465,743	14,247,244	0	(20,244)	0	(20,244)	0	14,227,000	0	0	0	398,356	09/15/2022	1.F FE
361528-AA-0	GBXL 2022-1 A		09/20/2022	MBS PAYDOWN		38,151	38,151	37,262	0	0	103	0	103	0	38,151	0	0	0	529	02/20/2052	1.F FE
36166V-AA-3	GCI 2020-1 A		09/18/2022	MBS PAYDOWN		79,861	79,861	78,652	55,344	0	251	0	251	0	79,861	0	0	0	1,501	10/18/2045	1.F FE
36166V-AE-5	GCI 2021-1 A		09/18/2022	MBS PAYDOWN		40,889	40,889	40,878	40,843	0	46	0	46	0	40,889	0	0	0	650	06/18/2046	1.F FE
3622MH-AB-2	GSAMP 2007-FM2 A2A		09/25/2022	MBS PAYDOWN		18,583	18,583	11,103	18,121	0	463	0	463	0	18,583	0	0	0	110	01/25/2037	1.D FM
362341-XG-9	GSR 2005-AR7 6A1		09/01/2022	MBS PAYDOWN		19,244	19,244	18,955	19,205	0	39	0	39	0	19,244	0	0	0	329	11/25/2035	1.D FM
362437-AD-7	GSAMP 2006-HE5 A2C		09/25/2022	MBS PAYDOWN		40,613	40,613	37,542	39,659	0	954	0	954	0	40,613	0	0	0	258	08/25/2036	1.D FM
36245D-AD-2	GSAMP 2006-FM2 A2C		09/25/2022	MBS PAYDOWN		61,547	61,547	30,464	61,113	0	434	0	434	0	61,547	0	0	0	333	09/25/2036	1.D FM
36250G-AN-5	GSMS 2015-GC30 A3		07/01/2022	VARIOUS		7,152	7,152	7,396	7,168	0	(16)	0	(16)	0	7,152	0	0	0	134	05/10/2050	1.A
36250G-AQ-8	GSMS 2015-GC30 AAB		09/01/2022	VARIOUS		34,653	34,653	35,810	34,957	0	(304)	0	(304)	0	34,653	0	0	0	742	05/10/2050	1.A
36261H-AB-6	GSMBS 2021-PJ5 A2		09/01/2022	MBS PAYDOWN		28,719	28,719	29,114	28,742	0	(23)	0	(23)	0	28,719	0	0	0	495	10/25/2051	1.A
36262L-AB-6	GSMBS 2021-PJ6 A2		09/01/2022	MBS PAYDOWN		33,251	33,251	33,646	33,277	0	(25)	0	(25)	0	33,251	0	0	0	540	11/25/2051	1.A
36262P-AB-7	GSMBS 2021-PJ10 A2		09/01/2022	MBS PAYDOWN		26,721	26,721	26,829	26,725	0	(4)	0	(4)	0	26,721	0	0	0	440	03/25/2052	1.A
36263C-AA-7	GSMBS 2021-PJ9 A1		09/01/2022	MBS PAYDOWN		99,168	99,168	98,982	99,145	0	23	0	23	0	99,168	0	0	0	1,309	02/26/2052	1.A
36266P-AJ-6	GSMBS 2022-MM1 A8		09/01/2022	MBS PAYDOWN		130,022	130,022	127,909	0	0	281	0	281	0	130,022	0	0	0	1,942	07/25/2052	1.A FE
36267E-AF-8	GSMBS 2022-PJ2 A6		09/01/2022	MBS PAYDOWN		30,081	30,081	29,437	0	0	(154)	0	(154)	0	30,081	0	0	0	420	02/25/2034	1.A FE
36298X-AA-0	GSMPS 2006-RP2 1AF1		09/25/2022	MBS PAYDOWN		74,527	76,972	65,137	74,218	0	309	0	309	0	74,527	0	0	0	518	04/25/2036	1.D FM
364760-AP-3	GAP INC/THE		06/01/2022	VARIOUS		0	0	(1,154)	(1,616)	0	69	0	69	0	(1,085)	0	1,085	1,085	0	10/01/2029	3.C FE
36804P-AF-3	GATX CORPORATION, PASS THRU C		07/05/2022	SINKING FUND REDEMPTION		167	167	167	167	0	0	0	0	0	167	0	0	0	11	01/02/2025	2.B FE
377372-AH-0	GLAXOSMITHKLINE CAP INC,SR UNSECURED		09/15/2022	CALLED BY ISSUER at 100.000		500,000	500,000	494,960	499,308	0	399	0	399	0	499,707	0	293	293	13,883	03/18/2023	1.F FE
377372-AL-1	GLAXOSMITHKLINE CAP INC		08/31/2022	CALLED BY ISSUER at 100.027		2,000,548	2,000,000	1,986,200	1,995,967	0	1,937	0	1,937	0	1,997,904	0	2,096	2,096	54,173	05/15/2023	1.F FE
38021F-AA-9	GOAL 2015-1 A		09/25/2022	MBS PAYDOWN		15,710	15,710	14,807	15,680	0	30	0	30	0	15,710	0	0	0	141	09/25/2041	1.A FE
38217T-AA-3	GOODG 2020-1A A		09/15/2022	MBS PAYDOWN		186,385	186,385	186,292	186,021	0	364	0	364	0	186,385	0	0	0	2,841	04/15/2055	1.A FE
38217U-AA-0	GOODG 2021-1A A		09/15/2022	MBS PAYDOWN		137,731	137,731	134,659	139,238	0	(1,339)	0	(1,339)	0	137,731	0	0	0	1,844	10/20/2056	1.A FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38218E-AA-5	GOODG 2019-2A A		09/15/2022	MBS PAYDOWN		28,320	28,320	28,315	28,242	0	78	0	78	0	28,320	0	0	0	403	10/15/2054	1.A FE
38218J-AA-4	GOODG 2022-1A A		09/15/2022	MBS PAYDOWN		245,453	245,453	243,643	0	0	418	0	418	0	245,453	0	0	0	785	10/15/2056	1.A FE
382371-AA-0	GOOD 2021-3CS A		09/20/2022	MBS PAYDOWN		90,438	90,438	90,396	90,339	0	100	0	100	0	90,438	0	0	0	1,267	05/20/2048	1.F FE
38237G-AA-7	GOOD 2021-4GS A		09/20/2022	MBS PAYDOWN		26,873	26,873	26,869	26,855	0	18	0	18	0	26,873	0	0	0	347	07/20/2048	1.F FE
38237J-AA-1	GOOD 2022-1GS A		09/20/2022	MBS PAYDOWN		38,961	38,961	38,952	0	0	53	0	53	0	38,961	0	0	0	546	01/20/2049	1.F FE
38237K-AA-8	GOOD 2022-2CS A		09/20/2022	MBS PAYDOWN		41,184	41,184	40,637	0	0	115	0	115	0	41,184	0	0	0	437	04/20/2049	1.F FE
39121J-AE-0	GREAT RIVER ENERGY		07/01/2022	SINKING FUND REDEMPTION		509,290	509,290	561,292	0	0	0	0	0	0	509,290	0	0	0	15,925	07/01/2038	1.G FE
39121J-AH-3	GREAT RIVER ENERGY, 144A IST MTGE		07/01/2022	SINKING FUND REDEMPTION		308,000	308,000	309,194	308,018	0	(18)	0	(18)	0	308,000	0	0	0	13,792	07/01/2030	1.G FE
40443R-AG-6	HPLY 2019-HIT B		09/15/2022	MBS PAYDOWN		51,097	51,097	51,097	51,097	0	0	0	0	0	51,097	0	0	0	838	11/15/2036	1.A
41162D-AF-6	HVMLT 2006-12 2A2A		09/19/2022	MBS PAYDOWN		19,558	19,558	18,445	19,222	0	335	0	335	0	19,558	0	0	0	138	01/19/2038	1.D FM
419838-AA-5	HAWAIIAN AIRLINES 13-1A, MW@35		07/15/2022	SINKING FUND REDEMPTION		202,302	202,302	204,554	202,313	0	(11)	0	(11)	0	202,302	0	0	0	7,890	01/15/2026	4.B FE
42770A-AA-5	HERO 2021-1A A		09/20/2022	MBS PAYDOWN		242,163	242,163	242,162	241,531	0	631	0	631	0	242,163	0	0	0	4,363	09/20/2051	1.A FE
43283G-AA-0	HGVT 2022-2A A		09/25/2022	MBS PAYDOWN		99,876	99,876	99,858	0	0	285	0	285	0	99,876	0	0	0	525	01/25/2037	1.A FE
43730N-AA-4	HPA 2022-1 A		09/01/2022	MBS PAYDOWN		46,616	46,616	46,147	0	0	30	0	30	0	46,616	0	0	0	562	04/17/2039	1.A FE
45254T-QV-9	IMSA 2004-4 M4		09/25/2022	MBS PAYDOWN		92,875	92,875	89,625	92,811	0	64	0	64	0	92,875	0	0	0	1,395	02/25/2035	1.D FM
45257B-AD-2	IMSA 2006-4 A2C		09/25/2022	MBS PAYDOWN		40,211	40,211	30,008	38,563	0	1,648	0	1,648	0	40,211	0	0	0	375	01/25/2037	1.D FM
456610-AA-2	INDX 2006-AR15 A1		09/25/2022	MBS PAYDOWN		17,549	14,028	11,021	16,773	0	775	0	775	0	17,549	0	0	0	95	07/25/2036	1.D FM
45670L-AA-5	IMSC 2007-HOA1 A11		09/25/2022	MBS PAYDOWN		16,153	16,103	10,532	15,378	0	775	0	775	0	16,153	0	0	0	120	07/25/2047	1.D FM
459200-HG-9	IBM CORP,M/W SR UNSECURED		08/01/2022	MATURITY		2,000,000	2,000,000	1,967,960	1,997,948	0	2,052	0	2,052	0	2,000,000	0	0	0	37,500	08/01/2022	1.G FE
46117M-AA-2	IHPT 2018-STAY A		08/15/2022	MBS PAYDOWN		5,000,000	5,000,000	4,953,125	5,002,816	0	(2,816)	0	(2,816)	0	5,000,000	0	0	0	60,077	01/15/2033	1.A
46117M-AN-4	IHPT 2018-STAY D		08/15/2022	MBS PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,256	01/15/2033	1.A
46187X-AA-3	IHSFR 2018-SFR4 A		09/17/2022	MBS PAYDOWN		35,710	35,710	35,710	35,710	0	0	0	0	0	35,710	0	0	0	433	01/17/2038	1.A FE
462590-MU-1	ISLLC 2021-1 A1A		09/25/2022	MBS PAYDOWN		107,405	107,405	107,395	107,320	0	85	0	85	0	107,405	0	0	0	1,244	08/25/2070	1.B FE
46592X-AD-6	JPMMT 2021-13 A3A		09/01/2022	MBS PAYDOWN		37,215	37,215	36,692	37,178	0	36	0	36	0	37,215	0	0	0	473	04/25/2052	1.A
46625H-JE-1	JP MORGAN CHASE & CO, SR UNSECURED		09/23/2022	MATURITY		1,000,000	1,000,000	993,920	999,487	0	513	0	513	0	1,000,000	0	0	0	32,500	09/23/2022	1.F FE
466365-AD-5	JACK 2022-1A A2I		08/25/2022	MBS PAYDOWN		16,250	16,250	16,250	0	0	0	0	0	0	16,250	0	0	0	302	02/26/2052	2.B FE
466365-AE-3	JACK 2022-1A A2II		08/25/2022	MBS PAYDOWN		10,000	10,000	8,588	0	0	37	0	37	0	10,000	0	0	0	103	02/26/2052	2.B FE
46642N-BF-2	JPMBB 2014-C22 XA		09/16/2022	INTEREST ONLY PAYMENT		0	0	5,300	479	0	(479)	0	(479)	0	0	0	0	0	599	09/15/2047	1.D FE
46645L-AZ-0	JPMBB 2016-C1 ASB		09/01/2022	MBS PAYDOWN		141,142	141,142	145,376	141,390	0	(248)	0	(248)	0	141,142	0	0	0	3,151	03/15/2049	1.A
46645U-AU-1	JPMCC 2016-JP4 ASB		09/01/2022	MBS PAYDOWN		97,166	97,166	100,081	97,364	0	(198)	0	(198)	0	97,166	0	0	0	2,244	12/15/2049	1.A
46646R-AL-7	JPMDB 2016-C4 XA		09/16/2022	INTEREST ONLY PAYMENT		0	0	1,826	116	0	(116)	0	(116)	0	0	0	0	0	151	12/15/2049	1.A FE
46648K-AW-6	JPMDB 2017-C7 XA		09/16/2022	INTEREST ONLY PAYMENT		0	0	4,415	351	0	(351)	0	(351)	0	0	0	0	0	479	10/15/2050	1.A FE
46648P-AL-9	JPMCC 2017-FL11 D		09/16/2022	MBS PAYDOWN		541,329	541,329	541,329	553,263	0	(11,934)	0	(11,934)	0	541,329	0	0	0	12,486	10/15/2032	1.A
46652V-AD-7	JPMMT 2021-4 A3A		09/01/2022	MBS PAYDOWN		51,444	51,444	51,179	51,414	0	30	0	30	0	51,444	0	0	0	675	08/25/2051	1.A
46653Q-AC-9	JPMMT 2021-14 A3		09/01/2022	MBS PAYDOWN		42,154	42,154	41,937	42,136	0	18	0	18	0	42,154	0	0	0	710	05/25/2052	1.A
46653Q-AD-7	JPMMT 2021-14 A3A		09/01/2022	MBS PAYDOWN		42,154	42,154	41,271	42,085	0	69	0	69	0	42,154	0	0	0	568	05/25/2052	1.A
46654K-AD-9	JPMMT 2021-11 A3A		09/01/2022	MBS PAYDOWN		44,294	44,294	44,170	44,279	0	15	0	15	0	44,294	0	0	0	606	01/25/2052	1.A
46654W-AC-5	JPMMT 2022-1 A2		09/01/2022	MBS PAYDOWN		69,809	69,809	69,689	0	0	120	0	120	0	69,809	0	0	0	1,237	07/25/2052	1.A FE
46655N-CQ-1	JPMMT 2022-7 2A3B		09/01/2022	MBS PAYDOWN		129,642	129,642	126,117	0	0	294	0	294	0	129,642	0	0	0	741	12/25/2052	1.A FE
46655V-AB-8	JPMMT 2022-8 A2		09/01/2022	MBS PAYDOWN		93,314	93,314	92,060	0	0	286	0	286	0	93,314	0	0	0	458	01/25/2053	1.A FE
46671@-AA-7	JRD HOLDINGS LLC		09/15/2022	SINKING FUND REDEMPTION		280	280	280	280	0	0	0	0	0	280	0	0	0	7	01/15/2041	2.B
48020Q-AA-5	JONES LANG LASALLE INC,MW, SR UNSECURED		09/30/2022	CALLED BY ISSUER at 100.000		3,500,000	3,500,000	3,534,980	3,502,687	0	(2,732)	0	(2,732)	0	3,499,955	0	45	45	134,750	11/15/2022	2.A FE
49446R-AK-5	KIMCO REALTY CORP, M/W SR UNSECURED		09/09/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,985,340	1,997,636	0	1,137	0	1,137	0	1,998,773	0	1,227	1,227	48,264	06/01/2023	2.A FE
50347J-AA-3	LHIPO 2021-1 GA		09/13/2022	MBS PAYDOWN		182,884	182,884	186,908	182,981	0	(96)	0	(96)	0	182,884	0	0	0	5,326	06/13/2051	2.B FE
514666-AJ-5	LAND O'LAKES INC, MW SR UNSECURED		08/15/2022	CALLED BY ISSUER at 100.000		1,170,000	1,170,000	1,184,625	1,171,280	0	(1,280)	0	(1,280)	0	1,170,000	0	0	0	52,650	11/15/2022	2.C FE
525245-AU-0	LXS 2007-3 4BA1		09/25/2022	MBS PAYDOWN		258,125	258,125	206,621	253,985	0	4,140	0	4,140	0	258,125	0	0	0	865	03/25/2037	1.D FM
53948N-AA-1	LPSLT 2020-3GS A		09/20/2022	MBS PAYDOWN		35,815	35,815	35,801	35,770	0	45	0	45	0	35,815	0	0	0	592	12/20/2047	1.F FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53948P-AA-6	LPSLT 2021-1GS A		09/20/2022	MBS PAYDOWN		59,635	59,635	59,632	59,568	0	68	0	68	0	59,635	0	0	0	911	01/20/2048	1.F FE
53948Q-AA-4	LPSLT 2021-2GS A		09/20/2022	MBS PAYDOWN		143,365	143,365	143,352	143,204	0	160	0	160	0	143,365	0	0	0	2,089	03/20/2048	1.F FE
550241-AA-1	LUMEN TECHNOLOGIES INC		09/07/2022	VARIOUS		3,140,000	4,000,000	4,013,645	4,012,323	0	(1,728)	0	(1,728)	0	4,010,595	0	(870,595)	(870,595)	157,667	06/15/2029	4.B FE
55400U-AA-1	MVWOT 2022-1A A		09/20/2022	MBS PAYDOWN		359,608	359,608	359,515	0	0	702	0	702	0	359,608	0	0	0	3,929	11/21/2039	1.A FM
570535-AK-0	MARKEL CORP, M/W SR UNSECURED		07/01/2022	MATURITY		1,000,000	1,000,000	998,520	999,908	0	92	0	92	0	1,000,000	0	0	0	49,000	07/01/2022	2.A FE
57563N-AA-6	MEFA 2008-1 A1		07/25/2022	MBS PAYDOWN		5,589	5,589	5,533	5,578	0	10	0	10	0	5,589	0	0	0	62	04/25/2038	1.A FE
585495-AA-2	MELLO 2021-MTG1 A1		09/01/2022	MBS PAYDOWN		37,887	37,887	38,352	37,916	0	(30)	0	(30)	0	37,887	0	0	0	655	04/25/2051	1.A
58549R-AC-0	MELLO 2021-MTG3 A3		09/01/2022	MBS PAYDOWN		47,702	47,702	48,261	47,750	0	(48)	0	(48)	0	47,702	0	0	0	789	07/01/2051	1.A
589331-AT-4	MERCK & COMPANY INC,M/W SR UNSECURED		09/15/2022	MATURITY		2,000,000	2,000,000	1,999,300	1,999,945	0	55	0	55	0	2,000,000	0	0	0	48,000	09/15/2022	1.E FE
606072-LC-8	MHELA 2021-1 A1A		09/25/2022	MBS PAYDOWN		115,184	115,184	115,128	115,073	0	112	0	112	0	115,184	0	0	0	1,206	01/25/2061	1.B FE
606072-LF-1	MHELA 2021-1 A1A		09/25/2022	MBS PAYDOWN		220,942	220,942	220,833	220,603	0	339	0	339	0	220,942	0	0	0	2,997	03/25/2064	1.B FE
615369-AK-1	MOODYS CORPORATION		09/08/2022	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	2,992,980	2,998,627	0	903	0	903	0	2,999,530	0	470	470	90,344	01/15/2023	2.A FE
61690F-AK-9	MSBAM 2015-C22 ASB		09/01/2022	MBS PAYDOWN		19,291	19,291	19,676	19,487	0	(197)	0	(197)	0	19,291	0	0	0	472	04/15/2048	1.A
61691E-AY-1	MSC 2016-UB12 ASB		09/01/2022	MBS PAYDOWN		80,639	80,639	83,055	80,804	0	(166)	0	(166)	0	80,639	0	0	0	1,843	12/15/2049	1.A
61691G-AQ-3	MSBAM 2016-C32 ASB		09/01/2022	MBS PAYDOWN		85,973	85,973	88,547	86,151	0	(178)	0	(178)	0	85,973	0	0	0	2,008	12/15/2049	1.A
61744C-XM-3	MSAC 2006-WMC1 A2C		09/25/2022	MBS PAYDOWN		46,624	46,624	42,647	45,671	0	953	0	953	0	46,624	0	0	0	455	12/25/2035	1.D FM
617451-CV-9	MSC 2006-T21 B		09/01/2022	MBS PAYDOWN		563,005	563,005	567,052	564,557	0	(1,552)	0	(1,552)	0	563,005	0	0	0	21,011	10/12/2052	1.D FM
61748J-AA-5	MSM 2006-9AR A1		09/25/2022	MBS PAYDOWN		29,604	29,604	15,209	29,315	0	289	0	289	0	29,604	0	0	0	145	12/25/2055	1.D FM
61750M-AD-7	MSAC 2006-HE7 A2B		09/25/2022	MBS PAYDOWN		16,740	16,740	8,893	16,451	0	289	0	289	0	16,740	0	0	0	91	09/25/2036	1.D FM
61764R-BD-9	MSBAM 2015-C20 ASB		09/01/2022	MBS PAYDOWN		14,018	14,018	14,333	14,070	0	(51)	0	(51)	0	14,018	0	0	0	324	02/15/2048	1.A
61764X-BG-9	MSBAM 2015-C21 ASB		09/01/2022	MBS PAYDOWN		14,434	14,434	14,819	14,534	0	(101)	0	(101)	0	14,434	0	0	0	306	03/15/2048	1.A
61765T-AC-7	MSBAM 2015-C25 ASB		09/01/2022	MBS PAYDOWN		39,870	39,870	42,499	40,072	0	(202)	0	(202)	0	39,870	0	0	0	897	10/15/2048	1.A
61766C-AF-6	MSC 2016-UBS9 ASB		09/01/2022	MBS PAYDOWN		91,900	91,900	94,655	92,154	0	(254)	0	(254)	0	91,900	0	0	0	2,092	03/15/2049	1.A
61766R-AW-6	MSBAM 2016-C31 ASB		09/01/2022	MBS PAYDOWN		61,258	61,258	63,093	61,398	0	(140)	0	(140)	0	61,258	0	0	0	1,195	11/15/2049	1.A
61767E-AF-1	MSBAM 2017-C34 XA		09/16/2022	INTEREST ONLY PAYMENT		0	0	2,273	166	0	(166)	0	(166)	0	0	0	0	0	222	11/15/2052	1.A FE
61772A-AD-7	MSRM 2021-1 A2		09/01/2022	MBS PAYDOWN		45,448	45,448	46,030	45,494	0	(47)	0	(47)	0	45,448	0	0	0	735	03/25/2051	1.A
61772L-AJ-0	MSRM 2021-2 A3		09/01/2022	MBS PAYDOWN		34,426	34,426	34,899	34,464	0	(38)	0	(38)	0	34,426	0	0	0	584	05/25/2051	1.A
61946Q-AA-9	MSAIC 2022-1A A		09/20/2022	MBS PAYDOWN		169,806	169,806	163,529	0	0	723	0	723	0	169,806	0	0	0	1,890	03/20/2036	1.D FE
61946U-AA-0	MSAIC 2022-2A A		09/20/2022	VARIOUS		44,233	44,233	43,811	0	0	65	0	65	0	44,233	0	0	0	88	01/21/2053	1.D FE
62947A-AF-0	NPRL 2021-1A A1		09/19/2022	MBS PAYDOWN		505	505	505	504	0	1	0	1	0	505	0	0	0	8	03/19/2051	1.F FE
63939N-AB-9	NAVSL 2016-AA A2A		09/15/2022	MBS PAYDOWN		31,070	31,070	31,382	31,187	0	(117)	0	(117)	0	31,070	0	0	0	821	12/15/2045	1.A FE
63939R-AA-2	NAVSL 2017-2A A		09/25/2022	MBS PAYDOWN		26,858	26,858	26,858	26,858	0	0	0	0	0	26,858	0	0	0	348	12/27/2066	1.A FE
63940G-AA-3	NAVSL 2016-7A A		09/25/2022	MBS PAYDOWN		29,722	29,722	29,722	29,722	0	0	0	0	0	29,722	0	0	0	400	03/25/2066	1.A FE
63940Y-AB-2	NAVSL 2019-CA A2		09/15/2022	MBS PAYDOWN		63,989	63,989	65,988	64,659	0	(671)	0	(671)	0	63,989	0	0	0	1,341	02/15/2068	1.A FE
63941C-AB-9	NAVSL 2019-D A2A		09/15/2022	MBS PAYDOWN		397,417	397,417	397,240	396,947	0	470	0	470	0	397,417	0	0	0	8,008	12/15/2059	1.A FE
63941F-AB-2	NAVSL 2020-A A2A		09/15/2022	MBS PAYDOWN		81,900	81,900	81,895	81,821	0	79	0	79	0	81,900	0	0	0	1,357	11/15/2068	1.A FE
63941K-AC-9	NAVSL 2020-CA A2B		09/15/2022	MBS PAYDOWN		144,620	144,620	144,620	144,620	0	0	0	0	0	144,620	0	0	0	2,312	11/15/2068	1.A FE
64016N-AC-1	NBLY 2022-1A A2		07/30/2022	MBS PAYDOWN		5,625	5,625	5,625	0	0	0	0	0	0	5,625	0	0	0	58	01/30/2052	2.C FE
64031Q-BX-8	NSLT 2005-2 A5		09/22/2022	MBS PAYDOWN		76,696	76,696	71,902	75,762	0	934	0	934	0	76,696	0	0	0	693	03/23/2037	1.A FE
64031Q-CD-1	NSLT 2005-3 A5		09/22/2022	MBS PAYDOWN		16,449	16,449	15,676	16,291	0	158	0	158	0	16,449	0	0	0	151	12/24/2035	1.A FE
650119-AA-8	NEW YORK UNIVERSITY, MW@30		07/01/2022	SINKING FUND REDEMPTION		86,000	86,000	95,108	86,055	0	(55)	0	(55)	0	86,000	0	0	0	4,503	07/01/2032	1.D FE
665859-AN-4	NORTHERN TRUST CORP, SR UNSECURED		08/02/2022	MATURITY		5,284,000	5,284,000	5,256,173	5,282,169	0	1,831	0	1,831	0	5,284,000	0	0	0	125,495	08/02/2022	1.F FE
66989H-AE-8	NOVARTIS CAPITAL CORP, M/W SR UNSECURED		09/21/2022	MATURITY		1,000,000	1,000,000	992,250	999,374	0	626	0	626	0	1,000,000	0	0	0	24,000	09/21/2022	1.D FE
669971-AC-7	NHEL 2007-1 A2B		09/25/2022	MBS PAYDOWN		18,992	18,992	9,330	18,747	0	245	0	245	0	18,992	0	0	0	95	03/25/2037	1.D FM
670346-AL-9	NUCOR CORP, MW +25BP		08/15/2022	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	3,031,920	3,001,529	0	(1,543)	0	(1,543)	0	2,999,985	0	15	15	113,438	09/15/2022	1.G FE
67103H-AC-1	OREILLY AUTOMOTIVE INC,M/W SR UNSECURED		09/01/2022	MATURITY		7,540,000	7,540,000	8,006,139	7,563,186	0	(23,186)	0	(23,186)	0	7,540,000	0	0	0	286,520	09/01/2022	2.A FE
67181D-AK-7	OAKIG 2021-2A A2		09/20/2022	MBS PAYDOWN		14,988	14,988	14,988	14,967	0	21	0	21	0	14,988	0	0	0	263	11/20/2051	1.A FE
67190A-AA-4	OAKIG 2021-1A A1		09/20/2022	MBS PAYDOWN		6,534	6,534	6,533	6,528	0	5	0	5	0	6,534	0	0	0	64	01/20/2051	1.A FE
67190A-AB-2	OAKIG 2021-1A A2		09/20/2022	MBS PAYDOWN		3,267	3,267	3,266	3,263	0	3	0	3	0	3,267	0	0	0	42	01/20/2051	1.A FE
67647E-AA-5	OCMT 2021-5 A1		09/01/2022	MBS PAYDOWN		67,914	67,914	68,455	67,948	0	(34)	0	(34)	0	67,914	0	0	0	1,113	10/25/2051	1.A
68233D-AR-8	ONCOR ELECTRIC DELIVERY		09/01/2022	MATURITY		1,000,000	1,000,000	1,140,200	1,024,395	0	(24,395)	0	(24,395)	0	1,000,000	0	0	0	70,000	09/01/2022	1.F FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68275C-AC-2	FB 2005-1 A3		08/08/2022	MBS PAYDOWN		46,086	46,086	49,213	46,403	0	(317)	0	(317)	0	46,086	0	0	0	1,518	08/10/2035	1.D FM
68278A-AA-7	ONESKY CLASS A LOAN TRU		07/15/2022	SINKING FUND REDEMPTION		125,000	125,000	126,515	0	0	(16)	0	(16)	0	125,000	0	0	0	2,826	07/15/2029	1.F PL
68403F-AD-8	OOMLT 2007-4 2A3		09/25/2022	MBS PAYDOWN		12,074	12,074	6,750	11,701	0	373	0	373	0	12,074	0	0	0	89	04/25/2037	1.D FM
69318F-AK-4	PBF HOLDING CO LLC		07/11/2022	CALLED BY ISSUER at 104.625		1,867,556	1,785,000	1,754,870	0	0	4,141	0	4,141	0	1,759,011	0	25,989	25,989	190,797	05/15/2025	3.B FE
69351U-AQ-6	PPL ELECTRIC UTILITIES		09/01/2022	MATURITY		1,219,000	1,219,000	1,213,246	1,218,240	0	760	0	760	0	1,219,000	0	0	0	30,475	09/01/2022	1.E FE
69359D-AE-3	PRMI 2021-1 A2		09/01/2022	MBS PAYDOWN		82,110	82,110	82,366	82,122	0	(12)	0	(12)	0	82,110	0	0	0	1,378	04/25/2051	1.A
69376B-AA-4	PACEF 2020-1A A		09/20/2022	MBS PAYDOWN		122,535	122,535	127,169	117,088	0	5,447	0	5,447	0	122,535	0	0	0	2,968	09/20/2055	1.A FE
69410P-AA-1	CPACE 2021-1 A		09/10/2022	MBS PAYDOWN		12,171	12,171	12,125	4,572	0	(170)	0	(170)	0	12,171	0	0	0	102	10/10/2059	1.A FE
70109H-AK-1	PARKER HANNIFIN CORP, M/W SR UNSECURED		09/15/2022	MATURITY		6,000,000	6,000,000	5,712,810	5,978,616	0	21,384	0	21,384	0	6,000,000	0	0	0	210,000	09/15/2022	2.A FE
70213@-AA-2	PARTNERS HEALTHCARE SYSTEM, INC.		09/15/2022	SINKING FUND REDEMPTION		7,787	7,787	7,787	7,787	0	0	0	0	0	7,787	0	0	0	168	03/15/2051	1.D
74332Y-AA-7	PROG 2022-SFR5 A		09/01/2022	MBS PAYDOWN		2,646	2,646	2,630	0	0	1	0	1	0	2,646	0	0	0	22	06/17/2039	1.A FE
74352@-AA-5	AMAZON - PROJECT DIXIE (MARKHAM IL)		09/10/2022	SINKING FUND REDEMPTION		51,985	51,985	51,985	51,985	0	0	0	0	0	51,985	0	0	0	1,033	10/10/2041	1.E
74353*-AA-6	AMAZON - PROJECT WILLIAM (EL PASO, TX)		08/10/2022	VARIOUS		23,840	23,840	23,840	23,840	0	0	0	0	0	23,840	0	0	0	429	11/10/2041	1.E S
743784-AB-6	PPGLP 2000-C1 A2		07/01/2022	MBS PAYDOWN		40,886	40,886	49,931	41,724	0	(838)	0	(838)	0	40,886	0	0	0	3,169	07/20/2028	1.A FE
74387M-AD-5	PFMT 2021-J1 A2		09/01/2022	MBS PAYDOWN		50,500	50,500	49,900	50,457	0	43	0	43	0	50,500	0	0	0	641	10/25/2051	1.A
74387Y-AD-5	PFMT 2021-1 A2A		09/01/2022	MBS PAYDOWN		163,326	163,326	161,386	163,216	0	109	0	109	0	163,326	0	0	0	2,141	04/25/2051	1.A
74388J-AB-1	PFMT 2021-2 A1A		09/01/2022	MBS PAYDOWN		103,263	103,263	102,521	103,217	0	46	0	46	0	103,263	0	0	0	1,324	04/25/2051	1.A
74922Q-AA-0	RALI 2006-QA8 A1		09/26/2022	MBS PAYDOWN		79,306	65,918	57,554	74,599	0	4,707	0	4,707	0	79,306	0	0	0	514	09/25/2036	1.D FM
74936R-AA-2	RCKT 2021-2 A1		09/01/2022	MBS PAYDOWN		12,569	12,569	12,713	12,578	0	(8)	0	(8)	0	12,569	0	0	0	214	06/25/2051	1.A
749384-AA-1	RCKT 2021-5 A1		09/01/2022	MBS PAYDOWN		48,420	48,420	48,428	48,428	0	(8)	0	(8)	0	48,420	0	0	0	802	11/25/2051	1.A
74938W-AA-9	RCKT 2022-2 A1		09/01/2022	MBS PAYDOWN		70,795	70,795	69,075	0	0	253	0	253	0	70,795	0	0	0	1,091	02/25/2052	1.A FE
74939K-AA-4	RCKT 2021-6 A1		09/01/2022	MBS PAYDOWN		56,671	56,671	56,441	56,649	0	22	0	22	0	56,671	0	0	0	937	12/25/2051	1.A
74969X-AA-9	RPIT 2022-1 A1		09/25/2022	MBS PAYDOWN		17,714	17,714	17,690	0	0	36	0	36	0	17,714	0	0	0	351	01/25/2062	1.A FE
75115A-AC-5	RALI 2006-QS8 A3		09/01/2022	MBS PAYDOWN		39,977	47,612	40,996	39,467	0	510	0	510	0	39,977	0	0	0	1,897	08/25/2036	1.D FM
75409J-AA-5	RATE 2021-J1 A1		09/01/2022	MBS PAYDOWN		59,103	59,103	59,722	59,143	0	(40)	0	(40)	0	59,103	0	0	0	1,025	07/25/2051	1.A
75409T-AA-3	RATE 2021-J3 A1		09/01/2022	MBS PAYDOWN		50,039	50,039	50,547	50,070	0	(31)	0	(31)	0	50,039	0	0	0	802	10/25/2051	1.A
75409X-AA-4	RATE 2021-HB1 A1		09/01/2022	MBS PAYDOWN		39,982	39,982	39,876	39,973	0	8	0	8	0	39,982	0	0	0	634	12/25/2051	1.A
75971F-AE-3	RAMC 2007-3 AF2		09/01/2022	VARIOUS		44,588	44,588	26,363	44,557	0	31	0	31	0	44,588	0	0	0	1,022	09/25/2037	1.D FM
75975B-AA-6	RENEW 2021-1 A		09/20/2022	MBS PAYDOWN		108,286	108,286	107,873	109,046	0	(759)	0	(759)	0	108,286	0	0	0	1,166	11/20/2056	1.A FE
759950-FA-1	RAMC 2005-1 AV3		09/25/2022	MBS PAYDOWN		91,555	91,555	88,293	90,559	0	996	0	996	0	91,555	0	0	0	877	05/25/2035	1.D FM
776696-AE-6	ROPER INDUSTRIES INC, M/W SR UNSECURED		08/15/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,985,260	1,998,481	0	1,081	0	1,081	0	1,999,562	0	438	438	46,875	11/15/2022	2.A FE
780153-AU-6	ROYAL CARIBBEAN CRUISES, MW SR UNSECURED		09/26/2022	CALLED BY ISSUER at 100.245		432,056	431,000	431,000	431,000	0	0	0	0	0	431,000	0	0	0	20,540	11/15/2022	4.B FE
78396Y-AA-1	SESAC 2019-1 A2		07/25/2022	MBS PAYDOWN		11,250	11,250	11,078	5,000	0	31	0	31	0	11,250	0	0	0	277	07/25/2049	2.C FE
78419C-AE-4	SGCMS 2016-C5 ASB		09/01/2022	MBS PAYDOWN		55,824	55,824	57,497	55,956	0	(132)	0	(132)	0	55,824	0	0	0	1,074	10/10/2048	1.A
78442G-GD-2	SLMA 2003-4 A5A		09/15/2022	MBS PAYDOWN		62,798	62,798	61,620	63,057	0	(259)	0	(259)	0	62,798	0	0	0	816	03/15/2033	2.C FE
78443C-BH-6	SLMA 2004-A A3		09/15/2022	MBS PAYDOWN		40,307	40,307	38,859	39,946	0	361	0	361	0	40,307	0	0	0	417	06/15/2033	1.A FE
78449F-AB-7	SMB 2016-A A2A		09/15/2022	MBS PAYDOWN		34,345	34,345	34,330	34,322	0	23	0	23	0	34,345	0	0	0	622	05/15/2031	1.A FE
78450F-AA-5	SMB 2022-A APT		09/15/2022	MBS PAYDOWN		264,179	264,179	262,563	0	0	426	0	426	0	264,179	0	0	0	3,133	11/16/2054	1.A FE
78490D-AB-0	SOFI 2018-C A2FX		09/25/2022	MBS PAYDOWN		178,418	178,418	186,391	181,342	0	(2,924)	0	(2,924)	0	178,418	0	0	0	4,247	01/25/2048	1.A FE
808513-AG-0	CHARLES SCHWAB CORP, SR UNSECURED		09/01/2022	MATURITY		12,350,000	12,350,000	12,708,724	12,383,617	0	(33,617)	0	(33,617)	0	12,350,000	0	0	0	398,288	09/01/2022	1.F FE
81105D-AA-3	SCRIPPS ESCROW II INC		07/27/2022	CITIGROUP GLOBAL MARKETS		2,022,638	2,305,000	2,331,178	2,327,075	0	(2,969)	0	(2,969)	0	2,324,107	0	(301,469)	(301,469)	92,792	01/15/2029	3.B FE
81375H-AC-3	SABR 2006-NC1 A3		09/25/2022	MBS PAYDOWN		68,448	68,448	61,689	67,099	0	1,349	0	1,349	0	68,448	0	0	0	668	03/25/2036	1.D FM
813765-AC-8	SABR 2006-FR3 A3		09/25/2022	MBS PAYDOWN		102,665	102,665	63,876	100,665	0	2,000	0	2,000	0	102,665	0	0	0	810	05/25/2036	1.D FM
81748C-AA-8	SEMT 2021-9 A1		09/01/2022	MBS PAYDOWN		73,890	73,890	74,074	73,898	0	(8)	0	(8)	0	73,890	0	0	0	1,169	01/25/2052	1.A FE
81748R-AB-3	SEMT 2020-4 A2		09/01/2022	MBS PAYDOWN		63,906	63,906	65,704	64,168	0	(262)	0	(262)	0	63,906	0	0	0	1,066	10/25/2043	1.A
81748Y-AB-8	SEMT 2021-6 A2		09/01/2022	MBS PAYDOWN		120,290	120,290	120,271	120,282	0	8	0	8	0	120,290	0	0	0	1,575	10/25/2051	1.A FE
81749C-AD-1	SEMT 2022-1 A4		09/01/2022	MBS PAYDOWN		82,235	82,235	81,747	0	0	59	0	59	0	82,235	0	0	0	1,211	02/25/2052	1.A FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81761T-AC-9	SERV 2020-1 A2II		07/30/2022	MBS PAYDOWN		2,500	2,500	2,500	2,500	0	0	0	0	0	2,500	0	0	0	42	01/30/2051	2.C FE
81761T-AG-0	SERV 2021-1 A2II		07/30/2022	MBS PAYDOWN		10,000	10,000	9,700	0	0	22	0	22	0	10,000	0	0	0	78	07/30/2051	2.C FE
817743-AA-5	SPRO 2019-1A A2		07/25/2022	MBS PAYDOWN		18,750	18,750	18,860	18,690	0	60	0	60	0	18,750	0	0	0	546	10/25/2049	2.C FE
817743-AG-2	SPRO 2022-1A A2		07/25/2022	MBS PAYDOWN		7,500	7,500	6,777	0	0	53	0	53	0	7,500	0	0	0	116	01/25/2052	2.C FE
82650T-AA-5	SRFC 2022-2A A		09/20/2022	MBS PAYDOWN		337,411	337,411	337,390	0	0	769	0	769	0	337,411	0	0	0	1,978	06/20/2040	1.A FE
83401A-AB-4	SOFI 2018-D A2FX		09/25/2022	MBS PAYDOWN		67,917	67,917	71,411	68,913	0	(996)	0	(996)	0	67,917	0	0	0	1,639	02/25/2048	1.A FE
84474Y-AA-4	LUV 6.15 08/01/22		08/01/2022	MATURITY		1,403,756	1,403,756	1,545,659	1,454,577	0	(50,822)	0	(50,822)	0	1,403,756	0	0	0	86,331	08/01/2022	1.F FE
84474Y-AB-2	SW AIRLINES 07-1 TRUST		08/01/2022	MATURITY		465,447	465,447	490,583	494,997	0	(29,550)	0	(29,550)	0	465,447	0	0	0	30,952	08/01/2022	2.A FE
84858W-AA-4	SPIRIT AIR 2017-1 PTT AA		08/15/2022	SINKING FUND REDEMPTION		142,115	142,115	139,450	141,528	0	587	0	587	0	142,115	0	0	0	4,796	02/15/2030	1.G FE
86212V-AE-4	STR 2018-1A A2		09/20/2022	MBS PAYDOWN		22,500	22,500	22,492	22,465	0	35	0	35	0	22,500	0	0	0	644	10/20/2048	1.A FE
86359D-VD-6	SASC 2005-OPT1 A3		09/25/2022	MBS PAYDOWN		20,233	20,233	16,591	19,684	0	548	0	548	0	20,233	0	0	0	196	11/25/2035	1.D FM
86359L-TD-1	SAMI 2006-AR1 2A1		09/25/2022	MBS PAYDOWN		79,167	79,167	75,703	71,776	0	7,391	0	7,391	0	79,167	0	0	0	558	02/25/2036	1.D FM
86744V-AA-9	SNVA 2022-B A		09/20/2022	MBS PAYDOWN		54,643	54,643	54,265	0	0	148	0	148	0	54,643	0	0	0	250	08/20/2049	1.G FE
86745A-AA-4	SNVA 2022-A A		09/20/2022	MBS PAYDOWN		35,771	35,771	35,217	0	0	140	0	140	0	35,771	0	0	0	488	02/22/2049	1.D FE
86745Q-AA-9	SNVA 2021-1 A		07/28/2022	VARIOUS		25,817	25,817	25,805	25,815	0	1	0	1	0	25,817	0	0	0	500	04/28/2056	1.G FE
86746E-AA-5	SNVA 2021-A A		09/20/2022	MBS PAYDOWN		46,747	46,747	46,713	46,483	0	264	0	264	0	46,747	0	0	0	562	02/20/2048	1.G FE
86772H-AA-5	SUNRN 2021-2A A		07/30/2022	MBS PAYDOWN		55,211	55,211	55,189	54,940	0	270	0	270	0	55,211	0	0	0	1,051	01/30/2057	1.G FE
86772R-AA-3	SUNRN 2022-1A A		07/30/2022	MBS PAYDOWN		20,044	20,044	19,881	0	0	1	0	1	0	20,044	0	0	0	227	07/30/2057	1.G PL
86773Q-AA-4	SUNRN 2021-1A A		07/30/2022	VARIOUS		113,137	113,137	112,767	111,477	0	1,660	0	1,660	0	113,137	0	0	0	2,783	01/30/2052	1.G FE
86787E-AT-4	TRUIST BANK		07/01/2022	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	1,928,040	1,989,685	0	8,838	0	8,838	0	1,998,523	0	1,477	1,477	44,917	08/01/2022	1.F FE
872480-AE-8	TIF 2021-1A A		09/20/2022	MBS PAYDOWN		38,750	38,750	38,745	38,717	0	33	0	33	0	38,750	0	0	0	426	02/20/2046	1.F FE
87267C-AA-6	TRP 2021-1 A		09/19/2022	MBS PAYDOWN		6,800	6,800	6,798	6,792	0	8	0	8	0	6,800	0	0	0	94	06/19/2051	1.F FE
87342R-AC-8	BELL 2016-1A A23		08/25/2022	MBS PAYDOWN		6,538	6,538	5,914	6,427	0	110	0	110	0	6,538	0	0	0	244	05/25/2046	2.B FE
88307*-AA-3	TEXOMA WIND, LLC		06/20/2022	VARIOUS		79,778	79,778	79,778	79,778	0	0	0	0	0	79,778	0	0	0	3,287	06/20/2034	2.C PL
88315L-AQ-1	TMCL 2021-2A A		09/20/2022	MBS PAYDOWN		60,000	60,000	59,989	59,931	0	69	0	69	0	60,000	0	0	0	892	04/20/2046	1.F FE
89214P-BD-0	TOWNEBANK/PORTSMOUTH VA		08/01/2022	CALLED BY ISSUER at 100.000		5,600,000	5,600,000	5,737,700	5,617,688	0	(17,688)	0	(17,688)	0	5,600,000	0	0	0	252,000	07/30/2027	2.A FE
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP, MW@15		07/13/2022	MATURITY		3,000,000	3,000,000	2,992,620	2,999,385	0	615	0	615	0	3,000,000	0	0	0	84,000	07/13/2022	1.E FE
89609M-AA-7	TRP 2022-1 A		09/17/2022	MBS PAYDOWN		32,877	32,877	32,871	0	0	71	0	71	0	32,877	0	0	0	364	05/17/2052	1.F FE
89656G-AA-2	TRL 2021-1A A		09/19/2022	MBS PAYDOWN		28,587	28,587	28,585	28,556	0	32	0	32	0	28,587	0	0	0	430	07/19/2051	1.F FE
89656R-AA-8	TRL 2022-1 A		09/19/2022	MBS PAYDOWN		22,541	22,541	22,540	0	0	53	0	53	0	22,541	0	0	0	317	05/20/2052	1.F FE
89656Y-AA-3	TRL 2020-2A A1		09/19/2022	MBS PAYDOWN		123,407	123,407	123,396	123,303	0	104	0	104	0	123,407	0	0	0	1,506	11/19/2027	1.F FE
89680H-AA-0	TCF 2020-1A A		09/20/2022	MBS PAYDOWN		106,250	106,250	107,578	106,400	0	(150)	0	(150)	0	106,250	0	0	0	1,495	09/20/2045	1.F FE
89680H-AE-2	TCF 2021-1A A		09/20/2022	MBS PAYDOWN		42,500	42,500	42,341	42,441	0	59	0	59	0	42,500	0	0	0	527	03/20/2046	1.F FE
89683L-AA-8	TRP 2021-2 A		09/17/2022	MBS PAYDOWN		87,781	87,781	86,972	87,657	0	124	0	124	0	87,781	0	0	0	1,361	06/19/2051	1.F FE
90352W-AD-6	STEAM 2021-1A A		09/28/2022	MBS PAYDOWN		38,755	38,755	37,843	26,853	0	92	0	92	0	38,755	0	0	0	492	02/28/2051	1.F FE
90354P-AA-5	STEAM 2021-3 A		09/28/2022	MBS PAYDOWN		31,551	31,551	31,538	31,499	0	52	0	52	0	31,551	0	0	0	464	06/28/2051	1.F FE
90473L-AA-0	UNIFRAX ESCROW ISS CORP		08/11/2022	BARCLAYS CAPITAL INC FIXED		1,583,341	1,817,000	1,843,500	1,842,295	0	(2,937)	0	(2,937)	0	1,839,359	0	(256,017)	(256,017)	82,668	09/30/2028	4.B FE
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS		07/05/2022	SINKING FUND REDEMPTION		136	136	136	136	0	0	0	0	0	136	0	0	0	8	07/02/2030	1.C FE
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT		07/05/2022	SINKING FUND REDEMPTION		1,095	1,095	1,114	1,106	0	(11)	0	(11)	0	1,095	0	0	0	68	01/02/2031	1.C FE
909319-AA-3	UNITED AIR 2013-1 A PTT		08/15/2022	SINKING FUND REDEMPTION		24,926	24,926	26,017	25,037	0	(111)	0	(111)	0	24,926	0	0	0	1,072	08/15/2025	2.B FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT		08/25/2022	SINKING FUND REDEMPTION		34,687	34,687	34,687	34,687	0	0	0	0	0	34,687	0	0	0	1,440	08/25/2031	1.F FE
90931L-AA-6	UNITED AIR 2016-1 AA PTT		07/07/2022	SINKING FUND REDEMPTION		31,659	31,659	31,026	31,245	0	415	0	415	0	31,659	0	0	0	981	07/07/2028	1.F FE
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25		09/03/2022	SINKING FUND REDEMPTION		334,343	334,343	343,143	335,074	0	(731)	0	(731)	0	334,343	0	0	0	12,538	09/03/2026	2.A FE
92257B-AA-0	VCC 2022-3 A		09/01/2022	MBS PAYDOWN		120,663	120,663	120,430	0	0	15	0	15	0	120,663	0	0	0	1,635	06/25/2052	1.A FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92258D-AA-5	VCC 2021-4 A		09/01/2022	MBS PAYDOWN		100,902	100,902	100,880	100,883	0	19	0	19	0	100,902	0	0	0	1,683	12/26/2051	1.A FE
92258R-AA-4	VCC 2021-3 A		09/01/2022	MBS PAYDOWN		135,400	135,400	134,856	135,306	0	94	0	94	0	135,400	0	0	0	1,798	10/25/2051	1.A FE
92259K-AA-8	VCC 2022-4 A		09/01/2022	MBS PAYDOWN		12,920	12,920	12,917	0	0	52	0	52	0	12,920	0	0	0	61	08/25/2052	1.A FE
92259M-AA-4	VCC 2021-2 A		09/01/2022	MBS PAYDOWN		119,327	119,327	119,298	119,310	0	17	0	17	0	119,327	0	0	0	1,180	08/25/2051	1.A FE
92259T-AA-9	VCC 2021-1 A		09/01/2022	MBS PAYDOWN		46,552	46,552	46,548	46,547	0	5	0	5	0	46,552	0	0	0	417	05/25/2051	1.A FE
92345Y-AC-0	VERISK ANALYTICS INC		09/12/2022	MATURITY		2,297,000	2,297,000	2,324,409	2,302,197	0	(5,197)	0	(5,197)	0	2,297,000	0	0	0	94,751	09/12/2022	2.B FE
92855H-AA-3	VSLR 2020-1A A		07/30/2022	VARIOUS		89,818	89,818	89,823	88,788	0	1,031	0	1,031	0	89,818	0	0	0	1,985	07/31/2051	1.G FE
92925G-AA-1	WAMU 2006-AR16 1A1		09/01/2022	MBS PAYDOWN		13,713	13,892	13,757	13,411	0	302	0	302	0	13,713	0	0	0	231	12/25/2036	2.B FM
92927X-AH-7	WAMU 2007-HY6 3A2		09/01/2022	MBS PAYDOWN		19,904	19,325	18,767	19,232	0	672	0	672	0	19,904	0	0	0	427	06/25/2037	3.B FM
933638-AD-0	WAMU 2006-AR19 2A		09/01/2022	VARIOUS		34,823	34,823	33,953	34,586	0	237	0	237	0	34,823	0	0	0	358	01/25/2047	2.B FM
93363R-AA-4	WAMU 2006-AR13 1A		09/01/2022	MBS PAYDOWN		13,554	14,211	12,061	13,041	0	513	0	513	0	13,554	0	0	0	116	10/25/2046	1.D FM
948741-AH-6	KIMCO REALTY CORP		09/07/2022	CALLED BY ISSUER at 100.000		4,900,000	4,900,000	4,912,267	4,900,745	0	(792)	0	(792)	0	4,899,953	0	47	47	161,700	10/15/2022	2.A FE
948741-AJ-2	KIMCO REALTY CORP		09/09/2022	CALLED BY ISSUER at 100.000		4,000,000	4,000,000	3,988,680	3,998,332	0	882	0	882	0	3,999,214	0	784	784	126,000	04/15/2023	2.A FE
94989W-AT-4	WFCM 2015-C31 ASB		09/01/2022	MBS PAYDOWN		49,226	49,226	52,862	49,547	0	(321)	0	(321)	0	49,226	0	0	0	1,140	11/15/2048	1.A
95000J-AW-8	WFCM 2016-LC25 ASB		09/01/2022	MBS PAYDOWN		57,957	57,957	59,693	58,083	0	(125)	0	(125)	0	57,957	0	0	0	1,343	12/15/2059	1.A
95000M-BQ-3	WFCM 2016-C36 ASB		09/01/2022	MBS PAYDOWN		87,640	87,640	90,269	87,833	0	(193)	0	(193)	0	87,640	0	0	0	1,710	11/15/2059	1.A
95000P-AF-1	WFCM 2016-C37 ASB		09/01/2022	MBS PAYDOWN		105,356	105,356	108,515	105,659	0	(303)	0	(303)	0	105,356	0	0	0	2,650	12/15/2049	1.A
95003H-AA-7	WFMBS 2022-1 A1		09/01/2022	MBS PAYDOWN		62,813	62,813	61,616	0	0	79	0	79	0	62,813	0	0	0	906	08/25/2051	1.A FE
96221T-AH-0	WFRBS 2014-LC14 XA		09/16/2022	INTEREST ONLY PAYMENT		0	0	14,378	1,670	0	(1,670)	0	(1,670)	0	0	0	0	0	2,299	03/15/2047	1.A FE
97064E-AA-6	WESTF 2018-A A		07/15/2022	MBS PAYDOWN		41,848	41,848	44,032	42,068	0	(220)	0	(220)	0	41,848	0	0	0	1,160	09/15/2043	2.A FE
00908P-AA-5	AIR CANADA 2017-1AA PTT	A	07/15/2022	SINKING FUND REDEMPTION		51,200	51,200	51,200	51,200	0	0	0	0	0	51,200	0	0	0	1,690	01/15/2030	1.F FE
31429K-AH-6	FED CAISSES DESJARDINS	A	08/17/2022	BMO CAPITAL MARKETS		4,999,350	5,000,000	4,999,350	0	0	0	0	0	0	4,999,350	0	0	0	0	08/23/2027	1.E FE
893526-DM-2	TRANSCANADA PIPELINES,M/W UNSECURED	A	08/01/2022	MATURITY		13,000,000	13,000,000	12,571,030	12,964,719	0	35,281	0	35,281	0	13,000,000	0	0	0	325,000	08/01/2022	2.A FE
06675F-AM-9	BANQUE FED CRED MUTUEL	D	07/20/2022	MATURITY		5,395,000	5,395,000	5,383,585	5,392,979	0	2,021	0	2,021	0	5,395,000	0	0	0	145,665	07/20/2022	1.D FE
11042A-AA-2	BRITISH AIR 13-1 A PTT, MW@50	D	09/20/2022	SINKING FUND REDEMPTION		509,110	509,110	536,842	512,886	0	(3,776)	0	(3,776)	0	509,110	0	0	0	17,660	06/20/2024	1.F FE
11042C-AA-8	BRITISH AIR 21-1 A PPT	C	09/15/2022	SINKING FUND REDEMPTION		4,491	4,491	4,491	4,491	0	0	0	0	0	4,491	0	0	0	98	03/15/2035	1.F FE
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	09/20/2022	SINKING FUND REDEMPTION		19,036	19,036	19,036	19,036	0	0	0	0	0	19,036	0	0	0	543	09/20/2031	1.F FE
11043H-AA-6	BRITISH AIR 18-1 A PTT	D	09/20/2022	SINKING FUND REDEMPTION		47,728	47,728	47,668	47,625	0	102	0	102	0	47,728	0	0	0	1,477	09/20/2031	2.B FE
11043X-AB-9	BRITISH AIR 19-1 A PTT	D	09/15/2022	SINKING FUND REDEMPTION		41,983	41,983	42,053	41,991	0	(7)	0	(7)	0	41,983	0	0	0	1,055	06/15/2029	2.C FE
12807C-AA-1	CAI 2020-1A A	D	09/25/2022	MBS PAYDOWN		106,250	106,250	107,811	106,441	0	(191)	0	(191)	0	106,250	0	0	0	1,573	09/25/2045	1.F FE
15103J-AA-0	CELEO REDES OPERACION CL	D	06/22/2022	SINKING FUND REDEMPTION		2,680	2,680	2,680	2,644	0	(36)	0	(36)	0	2,680	0	0	0	70	06/22/2047	2.B FE
21039C-AA-2	CONSTELLIUM SE	D	07/27/2022	DEUTSCHE BANC		2,240,185	2,503,000	2,523,722	0	0	(2,064)	0	(2,064)	0	2,521,658	0	(281,473)	(281,473)	87,605	06/15/2028	4.B FE
225433-AH-4	CRED SUIS GP FUN LTD	D	09/15/2022	MATURITY		5,000,000	5,000,000	4,991,450	4,998,968	0	1,032	0	1,032	0	5,000,000	0	0	0	190,000	09/15/2022	2.A FE
28228P-AA-9	EG GLOBAL FINANCE PLC	D	09/06/2022	JEFFERIES & CO., INC.		927,500	1,000,000	1,001,001	1,000,417	0	(204)	0	(204)	0	1,000,213	0	(72,713)	(72,713)	54,938	02/07/2025	4.C FE
36190C-AA-5	GNL QUINTERO SA	D	07/31/2022	VARIOUS		235,200	235,200	240,433	235,842	0	(642)	0	(642)	0	235,200	0	0	0	10,899	07/31/2029	2.B FE
482739-AG-4	KVK 2013-1A BR	D	07/15/2022	MBS PAYDOWN		160,344	160,344	160,344	160,344	0	0	0	0	0	160,344	0	0	0	2,332	01/14/2028	1.A FE
532522-AA-7	LIMA METRO LINE 2 FIN LT	D	07/05/2022	SINKING FUND REDEMPTION		13,713	13,713	13,713	13,713	0	0	0	0	0	13,713	0	0	0	604	07/05/2034	2.C FE
532522-AB-5	LIMA METRO LINE 2 FIN LT	D	07/05/2022	SINKING FUND REDEMPTION		12,430	12,430	12,430	12,430	0	0	0	0	0	12,430	0	0	0	406	04/05/2036	2.C FE
53946M-AA-5	LNCR 2018-CRE1 A	D	09/15/2022	MBS PAYDOWN		91,719	91,719	91,719	91,719	0	0	0	0	0	91,719	0	0	0	1,409	05/15/2028	1.A FE
53948K-AA-7	LPSLT 2020-2GF A	D	09/20/2022	MBS PAYDOWN		28,304	28,304	28,292	28,264	0	40	0	40	0	28,304	0	0	0	521	07/20/2047	1.F FE
54008P-AW-3	LIWCLO 2014-1A A1RR	D	07/25/2022	MBS PAYDOWN		15,520	15,520	15,520	15,520	0	0	0	0	0	15,520	0	0	0	199	01/25/2030	1.A FE
68784E-AD-0	OSCAR 2019-2A A4	D	09/10/2022	MBS PAYDOWN		254,474	254,474	249,766	253,339	0	1,134	0	1,134	0	254,474	0	0	0	4,997	09/10/2026	1.A FE
68784Y-AF-1	OSCAR 2019-1A A4	D	09/10/2022	VARIOUS		208,452	208,452	198,876	206,089	0	2,363	0	2,363	0	208,452	0	0	0	4,567	05/11/2026	1.A

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
69689H-AC-9	PSTAT 2019-4A A2	D	09/21/2022	MBS PAYDOWN		3,775,000	3,775,000	3,775,000	3,775,000	0	0	0	0	0	3,775,000	0	0	0	87,411	10/24/2027	1.A FE
69689L-AC-0	PSTAT 2019-3A A2	D	09/20/2022	MBS PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	85,518	08/20/2027	1.A FE
865622-AW-4	SUMITOMO MITSUI BANKING	D	07/18/2022	MATURITY		3,860,000	3,860,000	3,968,196	3,868,428	0	(8,428)	0	(8,428)	0	3,860,000	0	0	0	123,520	07/18/2022	1.E FE
86709L-AA-4	SUNBD 2020-1A A	D	09/15/2022	MBS PAYDOWN		33,477	33,477	33,476	33,431	0	46	0	46	0	33,477	0	0	0	820	02/15/2045	1.G FE
87974K-AQ-7	TELOS 2014-5A A1R	D	07/17/2022	MBS PAYDOWN		11,275	11,275	11,207	10,881	0	394	0	394	0	11,275	0	0	0	121	04/17/2028	1.A FE
88315L-AE-8	TMCL 2020-1A A	D	09/20/2022	MBS PAYDOWN		112,312	112,312	115,119	112,672	0	(360)	0	(360)	0	112,312	0	0	0	2,049	08/21/2045	1.F FE
88315L-AL-2	TMCL 2021-1A A	C	09/20/2022	MBS PAYDOWN		90,000	90,000	89,976	89,922	0	79	0	79	0	90,000	0	0	0	1,005	02/20/2046	1.F FE
89289U-AQ-1	TRAL 2013-1A AR	D	07/20/2022	MBS PAYDOWN		634,064	634,064	632,796	632,824	0	1,240	0	1,240	0	634,064	0	0	0	8,666	07/20/2029	1.A FE
90352J-AE-3	UBS GROUP FUNDING SWITZE	D	08/15/2022	CALLED BY ISSUER at 100.000		5,000,000	5,000,000	4,997,760	4,999,356	0	243	0	243	0	4,999,600	0	400	400	142,950	08/15/2023	1.G FE
98877E-AJ-2	ZCCP 2015-1A BR	D	07/16/2022	MBS PAYDOWN		12,951	12,951	12,880	8,593	0	4,358	0	4,358	0	12,951	0	0	0	188	07/16/2027	1.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						273,131,562	275,416,595	276,502,347	260,958,644	0	(143,174)	0	(143,174)	0	275,428,597	0	(2,427,514)	(2,427,514)	8,420,566	XXX	XXX
000000-00-0	ALLIANCE TECH GROUP		09/30/2022	SINKING FUND REDEMPTION		514	514	514	0	0	0	0	0	0	514	0	0	0	7	07/16/2027	4.B FE
000000-00-0	MERITDIRECT LLC		09/30/2022	SINKING FUND REDEMPTION		64,048	64,048	63,408	63,929	0	120	0	120	0	64,048	0	0	0	3,387	05/23/2024	2.C PL
000000-00-0	GS ACQUISITIONCO, INC		09/30/2022	VARIOUS		12,691	12,691	12,667	7,959	0	16	0	16	0	12,691	0	0	0	42,771	05/25/2026	3.B PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC		09/30/2022	SINKING FUND REDEMPTION		494	494	489	492	0	2	0	2	0	494	0	0	0	18	11/02/2026	2.C PL
000000-00-0	GSM MIDCO INC		09/30/2022	SINKING FUND REDEMPTION		2,093	2,093	2,072	2,080	0	13	0	13	0	2,093	0	0	0	69	11/16/2026	4.C PL
000000-00-0	FOODSCIENCE, LLC		09/30/2022	SINKING FUND REDEMPTION		7,542	7,542	7,471	3,042	0	7	0	7	0	7,542	0	0	0	272	03/01/2027	3.B PL
000000-00-0	GROUND PENETRATING RADAR SYSTEM LLC		09/30/2022	SINKING FUND REDEMPTION		2,269	2,269	2,247	2,261	0	9	0	9	0	2,269	0	0	0	93	06/26/2026	3.B PL
000000-00-0	ROHRER CORPORATION		07/22/2022	SINKING FUND REDEMPTION		1,785	1,785	1,773	0	0	14	0	14	0	1,785	0	0	0	36	03/15/2027	3.A PL
000000-00-0	BEACON ORPHOPAEDIC PARTNERS		09/30/2022	SINKING FUND REDEMPTION		705	705	700	629	0	5	0	5	0	705	0	0	0	20	07/21/2025	2.C PL
000000-00-0	PROTEIN FOR PETS OPCO LLC		09/01/2022	SINKING FUND REDEMPTION		6,898	6,898	6,881	6,897	0	1	0	1	0	6,898	0	0	0	366	11/30/2025	2.C PL
000000-00-0	SPECIALIST RESOURCES GROUP INC		09/30/2022	SINKING FUND REDEMPTION		402	402	400	402	0	0	0	0	0	402	0	0	0	18	09/23/2025	2.B PL
000000-00-0	SPECIALIST RESOURCES GROUP INC		09/30/2022	SINKING FUND REDEMPTION		804	804	800	803	0	0	0	0	0	804	0	0	0	36	09/23/2025	2.B PL
000000-00-0	SPECIALIST RESOURCES GROUP INC		09/30/2022	SINKING FUND REDEMPTION		1,455	1,455	1,447	1,453	0	2	0	2	0	1,455	0	0	0	66	09/23/2025	2.B PL
000000-00-0	VENSURE EMPLOYER SERVICES		08/01/2022	SINKING FUND REDEMPTION		10,414	10,414	10,414	0	0	0	0	0	0	10,414	0	0	0	140	03/26/2027	2.B PL
000000-00-0	DILIGENT CORPORATION		09/30/2022	SINKING FUND REDEMPTION		5,717	5,717	5,660	5,712	0	5	0	5	0	5,717	0	0	0	320	08/04/2025	3.C PL
000000-00-0	AFC-DELL HOLDING CORP		09/30/2022	SINKING FUND REDEMPTION		3,874	3,874	3,835	1,979	0	29	0	29	0	3,874	0	0	0	253	04/09/2027	3.B PL
000000-00-0	AFC-DELL HOLDING CORP		09/30/2022	SINKING FUND REDEMPTION		861	861	861	861	0	0	0	0	0	861	0	0	0	45	04/09/2027	3.B PL
000000-00-0	TYTO ATHENE		07/10/2022	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	49	04/01/2028	2.C PL
000000-00-0	HELIOS BUYER INC		09/30/2022	SINKING FUND REDEMPTION		3,713	3,713	3,676	3,706	0	7	0	7	0	3,713	0	0	0	176	12/15/2026	4.B PL
000000-00-0	MBS HOLDINGS INC		09/30/2022	SINKING FUND REDEMPTION		3,986	3,986	3,946	3,983	0	4	0	4	0	3,986	0	0	0	205	04/16/2027	3.A PL
000000-00-0	WATERMILL		09/30/2022	SINKING FUND REDEMPTION		1,291	1,291	1,278	1,271	0	20	0	20	0	1,291	0	0	0	105	04/20/2027	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER LLC		09/30/2022	SINKING FUND REDEMPTION		2,120	2,120	2,099	2,118	0	3	0	3	0	2,120	0	0	0	103	05/24/2027	3.B PL

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	NORTH HAVEN STALLONE BUYER LLC		09/30/2022	SINKING FUND REDEMPTION		1,844	1,844	1,818	1,841	0	3	0	3	0	1,844	0	0	0	72	05/24/2027	3.B PL
000000-00-0	QUORUM HEALTH RESOURCES, LLC		09/30/2022	SINKING FUND REDEMPTION		3,045	3,045	3,015	3,045	0	0	0	0	0	3,045	0	0	0	174	05/28/2027	3.A PL
000000-00-0	ARGANO LLC		07/01/2022	SINKING FUND REDEMPTION		2,228	2,228	2,206	2,227	0	1	0	1	0	2,228	0	0	0	125	06/10/2026	3.A PL
000000-00-0	ARGANO LLC		07/01/2022	SINKING FUND REDEMPTION		982	982	982	982	0	0	0	0	0	982	0	0	0	37	06/10/2026	3.A PL
000000-00-0	ITS BUYER INC		07/07/2022	SINKING FUND REDEMPTION		5,014	5,014	4,964	2,059	0	11	0	11	0	5,014	0	0	0	219	06/14/2026	2.B PL
000000-00-0	PROTEIN FOR PETS OPCO LLC		09/01/2022	SINKING FUND REDEMPTION		7,786	7,786	7,747	7,782	0	4	0	4	0	7,786	0	0	0	413	11/30/2025	2.C PL
000000-00-0	SUMMIT BUYER, LLC		09/30/2022	SINKING FUND REDEMPTION		4,325	4,325	4,325	2,167	0	0	0	0	0	4,325	0	0	0	100	01/14/2026	3.A PL
000000-00-0	TINUITI INTERMEDIATE INC		09/30/2022	SINKING FUND REDEMPTION		2,174	2,174	2,174	0	0	0	0	0	0	2,174	0	0	0	46	12/10/2026	2.C PL
000000-00-0	MC GROUP VENTURES CORP		09/30/2022	SINKING FUND REDEMPTION		4,389	4,389	4,346	4,385	0	5	0	5	0	4,389	0	0	0	238	06/30/2027	3.A PL
000000-00-0	MC GROUP VENTURES CORP		09/30/2022	SINKING FUND REDEMPTION		1,454	1,454	1,440	1,453	0	1	0	1	0	1,454	0	0	0	79	06/30/2027	3.A PL
000000-00-0	AQ HOLDCO INC.		09/30/2022	SINKING FUND REDEMPTION		3,346	3,346	3,333	3,343	0	3	0	3	0	3,346	0	0	0	185	07/07/2027	3.A PL
000000-00-0	VITAL RECORDS CONTROL		09/30/2022	SINKING FUND REDEMPTION		241	241	241	107	0	0	0	0	0	241	0	0	0	3	06/29/2027	4.C PL
000000-00-0	VITAL RECORDS CONTROL		09/30/2022	SINKING FUND REDEMPTION		1,555	1,555	1,532	1,542	0	13	0	13	0	1,555	0	0	0	82	06/29/2027	4.C PL
000000-00-0	INTEGRITY MARKETING ACQUISITION		09/30/2022	SINKING FUND REDEMPTION		7,279	7,279	7,279	7,279	0	0	0	0	0	7,279	0	0	0	915	08/27/2025	3.C PL
000000-00-0	GENSERVE, LLC		09/30/2022	SINKING FUND REDEMPTION		775	775	767	781	0	(6)	0	(6)	0	775	0	0	0	42	04/12/2024	3.A PL
000000-00-0	ALLIANCE TECH GROUP		09/30/2022	SINKING FUND REDEMPTION		3,800	3,800	3,762	3,796	0	4	0	4	0	3,800	0	0	0	197	07/16/2027	3.B PL
000000-00-0	ALLIANCE TECH GROUP		08/19/2022	VARIOUS		337,696	337,696	331,949	16,912	0	5,471	0	5,471	0	337,696	0	0	0	8,646	07/16/2027	3.B PL
000000-00-0	XIFIN, INC		09/30/2022	SINKING FUND REDEMPTION		7,680	7,680	7,604	7,623	0	58	0	58	0	7,680	0	0	0	417	02/06/2026	3.A PL
000000-00-0	ERIE CONSTRUCTION MID-WEST		09/30/2022	SINKING FUND REDEMPTION		33,805	33,805	33,467	33,766	0	39	0	39	0	33,805	0	0	0	1,477	07/30/2027	2.B PL
000000-00-0	AWP GROUP HOLDINGS INC		09/30/2022	SINKING FUND REDEMPTION		4,174	4,174	4,149	4,159	0	15	0	15	0	4,174	0	0	0	191	12/22/2027	5.A
000000-00-0	BOUNTEOUS, INC.		09/30/2022	SINKING FUND REDEMPTION		6,737	6,737	6,737	6,737	0	0	0	0	0	6,737	0	0	0	264	08/02/2027	2.B PL
000000-00-0	BOUNTEOUS, INC.		09/30/2022	VARIOUS		3,485	3,485	3,485	3,485	0	0	0	0	0	3,485	0	0	0	10,620	08/02/2027	2.B PL
000000-00-0	HELIOS BUYER INC		09/30/2022	VARIOUS		11,805	11,805	11,747	6,023	0	16	0	16	0	11,805	0	0	0	14,249	12/15/2026	3.A PL
000000-00-0	CVI PARENT INC.		09/30/2022	SINKING FUND REDEMPTION		3,637	3,637	3,601	3,631	0	6	0	6	0	3,637	0	0	0	159	08/12/2027	3.A PL
000000-00-0	GENSERVE, LLC		09/30/2022	SINKING FUND REDEMPTION		310	310	279	0	0	9	0	9	0	310	0	0	0	16	04/12/2024	3.A PL
000000-00-0	WORLD 50 INC.		09/30/2022	SINKING FUND REDEMPTION		10,558	10,558	10,452	10,487	0	71	0	71	0	10,558	0	0	0	499	01/10/2026	4.C PL
000000-00-0	ORBIT PURCHASER LLC		07/01/2022	SINKING FUND REDEMPTION		5,769	5,769	5,711	5,759	0	10	0	10	0	5,769	0	0	0	156	10/19/2024	2.C PL
000000-00-0	MIDWEST EYE SERVICES LLC		09/30/2022	SINKING FUND REDEMPTION		5,669	5,669	5,612	5,662	0	7	0	7	0	5,669	0	0	0	238	08/20/2027	3.A PL
000000-00-0	VENSURE EMPLOYER SERVICES		08/18/2022	VARIOUS		263,879	263,879	263,879	0	0	0	0	0	0	263,879	0	0	0	44	03/26/2027	4.B FE

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	WHITSONS HOLDING GROUP		09/30/2022	SINKING FUND REDEMPTION		5,017	5,017	4,954	4,977	0	40	0	40	0	5,017	0	0	0	263	03/26/2027	2.C PL
000000-00-0	WHITSONS HOLDING GROUP		08/04/2022	SINKING FUND REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	1,462	03/26/2027	2.C PL
000000-00-0	LONG TERM CARE GROUP, INC		09/30/2022	SINKING FUND REDEMPTION		4,149	4,149	4,107	4,145	0	4	0	4	0	4,149	0	0	0	232	09/08/2027	3.B PL
000000-00-0	ACP TARA HOLDINGS INC		09/30/2022	SINKING FUND REDEMPTION		7,940	7,940	7,860	7,892	0	47	0	47	0	7,940	0	0	0	356	09/10/2027	3.A PL
000000-00-0	VESSCO MIDCO HOLDINGS LLC		07/29/2022	SINKING FUND REDEMPTION		396	396	365	392	0	3	0	3	0	396	0	0	0	11	11/02/2026	2.C PL
000000-00-0	SUMMIT BUYER, LLC		09/30/2022	SINKING FUND REDEMPTION		9,559	9,559	9,463	9,545	0	14	0	14	0	9,559	0	0	0	391	01/14/2026	3.A PL
000000-00-0	SEKO GLOBAL LOGISTICS NETWORK		09/30/2022	SINKING FUND REDEMPTION		37,500	37,500	37,125	37,459	0	41	0	41	0	37,500	0	0	0	1,888	12/30/2026	3.A PL
000000-00-0	GENESEE SCIENTIFIC LLC		09/30/2022	SINKING FUND REDEMPTION		3,744	3,744	3,707	3,740	0	4	0	4	0	3,744	0	0	0	182	09/30/2027	3.B PL
000000-00-0	STANTON CARPET INTERMEDIATE HOLDINGS II		09/30/2022	VARIOUS		8,947	8,947	8,858	8,936	0	11	0	11	0	8,947	0	0	0	567	10/01/2027	2.C PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		2,253	2,253	2,231	2,251	0	2	0	2	0	2,253	0	0	0	101	10/01/2027	3.A PL
000000-00-0	SOUTHERN AIR & HEAT HOLDINGS, LLC		09/30/2022	SINKING FUND REDEMPTION		573	573	554	129	0	2	0	2	0	573	0	0	0	24	10/01/2027	3.A PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC		09/30/2022	SINKING FUND REDEMPTION		0	0	0	0	0	0	0	0	0	0	0	0	0	948	10/07/2026	2.B PL
000000-00-0	LAMARK MEDIA GROUP LLC		09/30/2022	SINKING FUND REDEMPTION		5,055	5,055	5,004	5,048	0	7	0	7	0	5,055	0	0	0	283	10/14/2027	3.A PL
000000-00-0	BRIGHTSIGN LLC		09/30/2022	SINKING FUND REDEMPTION		12,500	12,500	12,375	12,487	0	13	0	13	0	12,500	0	0	0	859	10/14/2027	3.A PL
000000-00-0	HEARTLAND LLC		09/30/2022	VARIOUS		1,698	1,698	1,633	1,686	0	12	0	12	0	1,698	0	0	0	117	08/30/2025	3.A PL
000000-00-0	PROTEIN FOR PETS OPCO LLC		09/01/2022	SINKING FUND REDEMPTION		70,360	70,360	70,008	70,307	0	53	0	53	0	70,360	0	0	0	3,073	11/30/2025	4.B FE
000000-00-0	PROSCI, INC		07/29/2022	SINKING FUND REDEMPTION		24,668	24,668	24,422	20,584	0	4,085	0	4,085	0	24,668	0	0	0	713	10/21/2026	3.B PL
000000-00-0	CP TURF PARENT, LLC		09/30/2022	SINKING FUND REDEMPTION		1,693	1,693	1,676	1,691	0	2	0	2	0	1,693	0	0	0	78	10/25/2027	3.A PL
000000-00-0	SOLARAY LLC		09/30/2022	VARIOUS		3,527	3,527	3,474	3,512	0	15	0	15	0	3,527	0	0	0	176	09/09/2023	4.B FE
000000-00-0	CORBETT TECHNOLOGY SOLUTIONS		09/30/2022	SINKING FUND REDEMPTION		6,779	6,779	6,711	6,771	0	8	0	8	0	6,779	0	0	0	313	10/29/2027	3.A PL
000000-00-0	CORBETT TECHNOLOGY SOLUTIONS		09/30/2022	SINKING FUND REDEMPTION		4,763	4,763	4,763	4,763	0	0	0	0	0	4,763	0	0	0	227	10/29/2027	3.A PL
000000-00-0	GS ACQUISITIONCO, INC		08/18/2022	VARIOUS		93,861	93,861	93,861	0	0	0	0	0	0	93,861	0	0	0	0	05/25/2026	3.B PL
000000-00-0	BOUNTEOUS, INC.		09/30/2022	SINKING FUND REDEMPTION		1,356	1,356	1,342	1,350	0	5	0	5	0	1,356	0	0	0	58	08/02/2027	2.B PL
000000-00-0	BCM ONE INC		08/31/2022	SINKING FUND REDEMPTION		33,993	33,993	33,738	33,949	0	43	0	43	0	33,993	0	0	0	1,065	11/17/2027	3.A PL
000000-00-0	IMAGE INTERNATIONAL		09/30/2022	SINKING FUND REDEMPTION		3,780	3,780	3,742	3,770	0	9	0	9	0	3,780	0	0	0	161	07/10/2024	3.B PL
000000-00-0	GOOD2GROW LLC		09/30/2022	SINKING FUND REDEMPTION		12,500	12,500	12,375	12,488	0	12	0	12	0	12,500	0	0	0	541	12/01/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP		09/30/2022	SINKING FUND REDEMPTION		6,214	6,214	6,152	6,211	0	3	0	3	0	6,214	0	0	0	338	11/30/2027	3.A PL
000000-00-0	SNOWBALL HOLDINGS LP		09/30/2022	SINKING FUND REDEMPTION		4,335	4,335	4,335	4,335	0	0	0	0	0	4,335	0	0	0	998	11/30/2027	3.A PL
000000-00-0	INHANCE TECHNOLOGIES HOLDINGS		07/26/2022	SINKING FUND REDEMPTION		2,692	2,692	2,665	2,677	0	15	0	15	0	2,692	0	0	0	105	07/16/2024	3.C PL

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	BRADSHAW INTERNATIONAL INC		09/30/2022	SINKING FUND REDEMPTION		18,750	18,750	18,281	18,702	0	48	0	48	0	18,750	0	0	0	1,051	10/21/2027	3.A PL
000000-00-0	XIFIN, INC		09/30/2022	SINKING FUND REDEMPTION		4,935	4,935	4,873	4,896	0	39	0	39	0	4,935	0	0	0	288	02/06/2026	3.A PL
000000-00-0	INTEGRITY MARKETING ACQUISITION		09/30/2022	SINKING FUND REDEMPTION		1,718	1,718	1,464	0	0	27	0	27	0	1,718	0	0	0	21	08/27/2025	3.C PL
000000-00-0	NEXUS INTERMEDIATE III		09/30/2022	SINKING FUND REDEMPTION		10,322	10,322	10,219	10,312	0	10	0	10	0	10,322	0	0	0	517	12/06/2027	3.A PL
000000-00-0	HYPHEN SOLUTIONS		09/30/2022	SINKING FUND REDEMPTION		6,593	6,593	6,527	6,590	0	4	0	4	0	6,593	0	0	0	346	11/30/2027	3.A PL
000000-00-0	OMNI INTERMEDIATE HOLDINGS		09/30/2022	VARIOUS		11,805	11,805	11,703	10,146	0	6	0	6	0	11,805	0	0	0	711	11/30/2027	3.A PL
000000-00-0	AQ HOLDCO INC		09/30/2022	SINKING FUND REDEMPTION		860	860	851	833	0	1	0	1	0	860	0	0	0	37	04/15/2027	3.A PL
000000-00-0	SCALED AGILE HOLDINGS LLC		09/30/2022	SINKING FUND REDEMPTION		15,144	15,144	14,993	14,994	0	150	0	150	0	15,144	0	0	0	836	12/16/2028	2.B PL
000000-00-0	LYNX FRANCHISING LLC		09/30/2022	SINKING FUND REDEMPTION		17,000	17,000	16,830	16,978	0	22	0	22	0	17,000	0	0	0	1,045	12/23/2026	4.B FE
000000-00-0	POWERGRID SERVICES		09/30/2022	SINKING FUND REDEMPTION		2,392	2,392	2,338	2,387	0	5	0	5	0	2,392	0	0	0	117	09/21/2028	4.B FE
000000-00-0	ROHRER CORPORATION		07/01/2022	SINKING FUND REDEMPTION		1,226	1,226	1,214	1,225	0	1	0	1	0	1,226	0	0	0	45	03/15/2027	3.A PL
000000-00-0	PRIME BUYER LLC		09/30/2022	SINKING FUND REDEMPTION		12,500	12,500	12,344	12,480	0	20	0	20	0	12,500	0	0	0	654	12/22/2026	2.B PL
000000-00-0	INTEGRITY MARKETING ACQUISITION LLC		09/30/2022	SINKING FUND REDEMPTION		6,500	6,500	6,403	6,480	0	21	0	21	0	6,500	0	0	0	354	08/27/2025	3.C PL
000000-00-0	AFFINITY HOSPICE INTERMEDIATE HOLDING		09/30/2022	VARIOUS		7,738	7,738	7,661	7,688	0	50	0	50	0	7,738	0	0	0	492	12/17/2027	3.A PL
000000-00-0	ITI INTERMODAL INC		09/30/2022	SINKING FUND REDEMPTION		6,364	6,364	6,301	6,358	0	7	0	7	0	6,364	0	0	0	312	12/21/2027	2.C PL
000000-00-0	SPI LLC		09/30/2022	SINKING FUND REDEMPTION		18,750	18,750	18,563	18,731	0	19	0	19	0	18,750	0	0	0	974	12/21/2027	2.C PL
000000-00-0	METZ CULINARY MANAGEMENT LLC		09/30/2022	SINKING FUND REDEMPTION		1,953	1,953	1,934	1,951	0	2	0	2	0	1,953	0	0	0	86	12/23/2027	3.A PL
000000-00-0	AFC-DELL HOLDING CORP		09/30/2022	SINKING FUND REDEMPTION		11,751	11,751	11,751	0	0	0	0	0	0	11,751	0	0	0	295	04/09/2027	3.B PL
000000-00-0	TAILWIND RANDYS LLC		09/30/2022	VARIOUS		15,609	15,609	15,453	15,592	0	17	0	17	0	15,609	0	0	0	840	05/16/2025	3.B PL
000000-00-0	NORTH HAVEN STALLONE BUYER		09/30/2022	SINKING FUND REDEMPTION		4,949	4,949	4,904	2,471	0	4	0	4	0	4,949	0	0	0	124	05/24/2027	3.B PL
000000-00-0	INFUCARE RX INC		09/30/2022	SINKING FUND REDEMPTION		6,250	6,250	6,188	0	0	7	0	7	0	6,250	0	0	0	297	01/04/2028	2.C PL
000000-00-0	TINICUM VOLTAGE ACQUISITION CORP		09/30/2022	SINKING FUND REDEMPTION		25,000	25,000	24,678	0	0	33	0	33	0	25,000	0	0	0	893	12/17/2027	3.A PL
000000-00-0	HANDGARDS LLC SECOND AMENDMENT		09/30/2022	SINKING FUND REDEMPTION		5,059	5,059	5,009	0	0	1	0	1	0	5,059	0	0	0	243	10/14/2026	2.C PL
000000-00-0	ROHRER CORPORATION		07/01/2022	SINKING FUND REDEMPTION		1,368	1,368	1,359	0	0	1	0	1	0	1,368	0	0	0	29	03/15/2027	3.A PL
000000-00-0	CVI PARENT INC 1ST AMD INC TL		09/30/2022	SINKING FUND REDEMPTION		3,181	3,181	3,133	0	0	4	0	4	0	3,181	0	0	0	66	08/12/2027	3.A PL
000000-00-0	B2B INDUSTRIAL PRODUCTS LLC TERM LOAN A		09/30/2022	SINKING FUND REDEMPTION		423	425	425	0	0	0	0	0	0	425	0	0	0	8	10/07/2026	2.B PL
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,467,109	1,467,111	1,454,140	686,519	0	10,947	0	10,947	0	1,467,111	0	0	0	114,669	XXX	XXX
2509999997. Total - Bonds - Part 4						296,251,790	298,537,710	300,028,461	283,000,392	0	(149,188)	0	(149,188)	0	298,553,704	0	(2,432,386)	(2,432,386)	9,292,198	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						296,251,790	298,537,710	300,028,461	283,000,392	0	(149,188)	0	(149,188)	0	298,553,704	0	(2,432,386)	(2,432,386)	9,292,198	XXX	XXX

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	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
99C000-02-5	FHLB DES MOINES		09/30/2022	DIRECT FROM ISSUER	7,057.000	705,700		705,700	0	0	0	0	0	0	0	0	0	0	2,135,749		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						705,700	XXX	705,700	0	0	0	0	0	0	0	0	0	0	2,135,749	XXX	XXX
					0.000	0		0	0	0	0	0	0	0	0	0	0	0	0		
5919999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Publicly Traded						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999997. Total - Common Stocks - Part 4						705,700	XXX	705,700	0	0	0	0	0	0	0	0	0	0	2,135,749	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						705,700	XXX	705,700	0	0	0	0	0	0	0	0	0	0	2,135,749	XXX	XXX
5999999999. Total - Preferred and Common Stocks						705,700	XXX	705,700	0	0	0	0	0	0	0	0	0	0	2,135,749	XXX	XXX
6009999999 - Totals						296,957,490	XXX	300,734,161	283,000,392	0	(149,188)	0	(149,188)	0	298,553,704	0	(2,432,386)	(2,432,386)	11,427,947	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/15/2021	10/14/2022	1,104	4,934,168	4488.227065	338,237	0	0	0	*	0	(548,424)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/15/2021	11/15/2022	1,158	5,422,235	4696.567432	379,285	0	0	0	*	0	(432,532)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/15/2021	12/15/2022	1,451	6,832,417	4725.957687	542,494	0	0	0	*	0	(539,510)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/14/2022	01/13/2023	1,587	7,402,054	4684.951909	0	567,738	0	3	*	3	(567,734)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	1,545	6,906,807	4485.466845	0	575,544	0	954	*	954	(574,590)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/15/2022	03/15/2023	2,004	8,540,179	4278.178441	0	817,662	0	49,104	*	49,104	(768,558)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/14/2022	04/14/2023	1,759	7,724,642	4413.366951	0	682,858	0	23,592	*	23,592	(659,266)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2022	05/15/2023	1,714	6,897,501	4060.306205	0	662,091	0	169,981	*	169,981	(492,110)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/15/2022	06/15/2023	1,886	7,148,447	3844.641656	0	704,765	0	376,732	*	376,732	(328,034)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/15/2022	07/14/2023	1,245	4,808,912	3932.658248	0	453,961	0	221,751	*	221,751	(232,210)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2023	1,147	4,929,670	4357.214017	0	446,382	0	68,353	*	68,353	(378,028)	0	0	0	0		
Call Option SPX	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	09/15/2022	09/15/2023	1,079	4,210,366	3941.846013	0	436,484	0	224,113	*	224,113	(212,372)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/27/2017	01/13/2023	10	1,568	158.29	106	0	0	7	*	7	(104)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/27/2017	01/12/2024	12	1,947	160.25	134	0	0	22	*	22	(107)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/27/2017	01/12/2024	1,683	265,399	166.41	14,969	0	0	1,087	*	1,087	(9,992)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/17/2017	02/15/2024	304	48,783	168.98	2,864	0	0	137	*	137	(1,506)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	04/17/2017	04/15/2024	2,661	426,292	169.05	25,236	0	0	1,431	*	1,431	(13,331)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/15/2017	05/15/2024	1,518	244,833	170.1	14,568	0	0	751	*	751	(7,107)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/16/2017	06/14/2024	787	127,663	171.17	7,685	0	0	356	*	356	(3,434)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	08/15/2017	08/15/2024	1,470	235,155	168.75	14,109	0	0	1,133	*	1,133	(7,771)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	09/15/2017	09/13/2024	81	12,902	160.1	898	0	0	201	*	201	(691)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	10/13/2017	10/15/2024	4,146	661,841	168.5	33,820	0	0	3,736	*	3,736	(22,542)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	11/15/2017	11/15/2024	1,713	273,692	167.74	14,232	0	0	1,815	*	1,815	(9,817)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	12/15/2017	12/12/2024	1,742	284,447	172.26	14,365	0	0	1,049	*	1,049	(7,474)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/12/2018	01/15/2025	2,397	401,013	176.55	20,051	0	0	839	*	839	(7,613)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	02/15/2018	02/14/2025	594	98,087	174.12	4,777	0	0	316	*	316	(2,289)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	03/15/2018	03/14/2025	1,274	209,408	172.46	10,680	0	0	893	*	893	(5,550)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	06/15/2018	06/13/2025	911	148,858	171.03	8,038	0	0	886	*	886	(4,447)	0	0	0	0		

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

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JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index.	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	01/15/2019	01/15/2026	2,281	353,889	162.28	17,482	0	0	6,715	*	6,715	(17,679)	0	0	0	0		
JPMorgan Chase Bank NA JPUSSC5A	Indexed Annuity Liability	N/A	Equity/Index.	JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	05/15/2019	05/15/2026	6,618	1,034,963	163.38	53,508	0	0	19,010	*	19,010	(49,220)	0	0	0	0		
Call Option SPXT5UE	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	8,114	1,280,627	157.83	0	29,582	0	21,624	*	21,624	(7,959)	0	0	0	0		
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										1,517,538	5,377,067	0	1,196,591	XXX	1,196,591	(5,912,001)	0	0	0	0	XXX	XXX
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2021	10/14/2022	7,409	33,127,186	4,471.73 / 4,610.60	606,890	0	0	0	*	0	(735,761)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/15/2021	10/14/2022	7,370	32,956,021	4,481.65 / 4,667.00	779,410	0	0	0	*	0	(967,777)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/15/2021	11/15/2022	8,164	38,229,339	4,683.41 / 4,820.00	654,486	0	0	0	*	0	(670,756)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/15/2021	11/15/2022	8,116	38,005,192	4,688.98 / 4,880.00	881,720	0	0	0	*	0	(934,547)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2022	7,341	34,576,280	4,710.46 / 4,862.00	659,024	0	0	1	*	1	(666,403)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2021	12/15/2022	6,470	30,472,124	4,717.81 / 4,916.00	741,387	0	0	1	*	1	(759,854)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	6,408	29,877,446	4,663.92 / 4,811.00	0	556,019	0	21	*	21	(555,998)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/14/2022	01/13/2023	6,408	29,881,685	4,671.76 / 4,866.00	0	716,862	0	18	*	18	(716,843)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2023	5,384	24,071,581	4,472.23 / 4,611.00	0	442,676	0	4,988	*	4,988	(437,689)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2022	02/15/2023	5,447	24,352,295	4,478.04 / 4,665.00	0	587,621	0	4,248	*	4,248	(583,373)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/15/2022	03/15/2023	6,849	29,194,031	4,262.49 / 4,397.00	0	535,710	0	115,193	*	115,193	(420,517)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/15/2022	03/15/2023	6,892	29,375,780	4,274.51 / 4,463.00	0	734,395	0	150,731	*	150,731	(583,663)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/14/2022	04/14/2023	6,605	29,013,170	4,392.94 / 4,520.00	0	508,601	0	104,012	*	104,012	(404,589)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2022	04/14/2023	6,576	28,884,367	4,401.86 / 4,597.00	0	752,149	0	100,943	*	100,943	(651,206)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/15/2023	6,685	26,898,088	4,031.78 / 4,151.00	0	450,543	0	233,680	*	233,680	(216,863)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/13/2022	05/15/2023	6,447	25,941,211	4,051.61 / 4,230.00	0	625,702	0	306,341	*	306,341	(319,361)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/15/2022	06/15/2023	7,339	27,816,600	3,794.42 / 3,911.00	0	479,836	0	383,683	*	383,683	(96,153)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2022	06/15/2023	7,539	28,572,448	3,816.14 / 3,991.00	0	709,740	0	555,367	*	555,367	(154,373)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	6,928	26,764,348	3,869.38 / 3,985.00	0	459,009	0	336,338	*	336,338	(122,671)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2022	07/14/2023	6,703	25,894,270	3,887.61 / 4,079.00	0	706,914	0	501,171	*	501,171	(205,743)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2023	8,031	34,512,369	4,302.68 / 4,441.00	0	645,036	0	233,145	*	233,145	(411,892)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/15/2022	08/15/2023	7,919	34,027,712	4,327.69 / 4,548.00	0	959,241	0	330,311	*	330,311	(628,931)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	9,121	35,585,501	3,905.41 / 4,022.00	0	608,156	0	445,230	*	445,230	(162,926)	0	0	0	0		
Call Spread Option SPX	Indexed Annuity Liability	N/A	Equity/Index.	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2022	09/15/2023	9,102	35,511,253	3,930.38 / 4,125.00	0	960,581	0	687,726	*	687,726	(272,856)	0	0	0	0		
0199999999. Subtotal - Purchased Options - Hedging Other - Collars										4,322,917	11,438,791	0	4,493,148	XXX	4,493,148	(11,680,745)	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										5,840,455	16,815,858	0	5,689,739	XXX	5,689,739	(17,592,746)	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

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0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										1,517,538	5,377,067	0	1,196,591	XXX	1,196,591	(5,912,001)	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										4,322,917	11,438,791	0	4,493,148	XXX	4,493,148	(11,680,745)	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										5,840,455	16,815,858	0	5,689,739	XXX	5,689,739	(17,592,746)	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 96332HCF4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/08/2014	03/01/2023	0	3,900,000	3ML+1.02/(3.70)	0	0	(45,882)	0		21,077	0	0	0	0	12,584		105/99
Interest Rate Swap - Rec floating [Pay fixed]	BP CAPITAL MARKETS PLC 055650CB2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/11/2014	11/07/2022	0	3,000,000	3ML-0.04/(2.50)	0	0	(30,534)	0		1,488	0	0	0	0	4,840		100/98
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/25/2014	02/27/2023	0	3,000,000	3ML+1.10/(3.75)	0	0	(34,024)	0		17,372	0	0	0	0	9,616		105/99
Interest Rate Swap - Rec floating [Pay fixed]	CARLISLE COS INC 142339AF7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/25/2014	11/15/2022	0	3,500,000	3ML+1.14/(3.75)	0	0	(37,385)	0		1,789	0	0	0	0	6,213		105/99
Interest Rate Swap - Rec floating [Pay fixed]	STATOIL ASA 85771PAG7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/02/2014	01/17/2023	0	2,000,000	3ML-0.08/(2.45)	0	0	(19,913)	0		7,758	0	0	0	0	5,465		100/98
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2014	02/27/2023	0	1,000,000	3ML+1.16/(3.75)	0	0	(10,848)	0		6,058	0	0	0	0	3,205		106/99
Interest Rate Swap - Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	03/30/2023	0	2,000,000	3ML+1.33/(3.90)	0	0	(20,450)	0		16,598	0	0	0	0	7,042		107/101
Interest Rate Swap - Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/13/2014	03/30/2023	0	2,000,000	3ML+1.33/(3.90)	0	0	(20,541)	0		16,539	0	0	0	0	7,042		107/101
Interest Rate Swap - Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	10/03/2022	0	3,000,000	3ML+0.72/(3.15)	0	0	(28,118)	0		493	0	0	0	0	1,360		103/99
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 96332HCF4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	03/01/2023	0	2,900,000	3ML+1.20/(3.70)	0	0	(30,236)	0		17,806	0	0	0	0	9,357		106/99
Interest Rate Swap - Rec floating [Pay fixed]	HYATT HOTELS CORP 4485799AE2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	07/17/2023	0	2,900,000	3ML+0.83/(3.38)	0	0	(30,222)	0		42,817	0	0	0	0	12,925		104/100

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Interest Rate Swap - Rec floating [Pay fixed]	ORACLE CORP 68389XAP0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	10/17/2022	0	2,000,000	3ML+0.05/(2.50)	0	0	(19,472)	0		352	0	0	0	0	2,158		100/98
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY MISSISSIPPI INC 29364NAR9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	07/03/2023	0	2,000,000	3ML+0.49/(3.10)	0	0	(21,484)	0		27,430	0	0	0	0	8,696		103/100
Interest Rate Swap - Rec floating [Pay fixed]	PNC BANK NA 69349LAK4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	01/30/2023	0	2,000,000	3ML+0.45/(2.95)	0	0	(19,509)	0		9,174	0	0	0	0	5,781		102/99
Interest Rate Swap - Rec floating [Pay fixed]	WELLS FARGO & COMPANY 94974BFJ4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	02/13/2023	0	2,000,000	3ML+0.93/(3.45)	0	0	(20,322)	0		10,691	0	0	0	0	6,104		104/99
Interest Rate Swap - Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/05/2014	10/03/2022	0	2,000,000	3ML+0.66/(3.15)	0	0	(19,655)	0		318	0	0	0	0	907		103/99
Interest Rate Swap - Rec floating [Pay fixed]	CARDINAL HEALTH INC 14149YAY4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	03/15/2023	0	2,000,000	3ML+0.68/(3.20)	0	0	(20,368)	0		14,004	0	0	0	0	6,744		103/102
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	02/27/2023	0	3,500,000	3ML+1.22/(3.75)	0	0	(36,377)	0		22,067	0	0	0	0	11,219		106/99
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY LOUISIANA LLC 29364WAR9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	12/01/2022	0	1,000,000	3ML+0.75/(3.30)	0	0	(10,839)	0		1,046	0	0	0	0	2,061		104/99
Interest Rate Swap - Rec floating [Pay fixed]	UNION PACIFIC CORP 907818DM7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	01/17/2023	0	1,000,000	3ML+0.39/(2.95)	0	0	(10,533)	0		3,870	0	0	0	0	2,732		102/99
Interest Rate Swap - Rec floating [Pay fixed]	JPMORGAN CHASE & CO 46625HJH4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	01/25/2023	0	1,000,000	3ML+0.64/(3.20)	0	0	(10,170)	0		4,185	0	0	0	0	2,831		103/99
Interest Rate Swap - Rec floating [Pay fixed]	HONEYWELL INTERNATIONAL 438516BL9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/01/2016	11/02/2026	0	7,000,000	3ML+0.17/(2.50)	0	0	(60,245)	0		479,788	0	0	0	0	70,810		99/101
Interest Rate Swap - Rec floating [Pay fixed]	GOLDMAN SACHS GROUP INC 38143U8H7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/07/2016	02/25/2026	0	2,000,000	3ML+1.52/(3.75)	0	0	(16,237)	0		127,002	0	0	0	0	18,461		108/103
Interest Rate Swap - Rec floating [Pay fixed]	NIAGARA MOHAWK POWER 114259AN4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/14/2017	03/10/2026	0	2,000,000	3ML+0.86/(3.41)	0	0	(21,543)	0		106,472	0	0	0	0	18,558		102/102
Interest Rate Swap - Rec floating [Pay fixed]	BMW US CAPITAL 05565EAH8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/14/2017	04/13/2026	0	2,500,000	3ML+0.25/(2.80)	0	0	(26,090)	0		136,489	0	0	0	0	23,509		100/100
Interest Rate Swap - Rec floating [Pay fixed]	MANULIFE FINANCIAL CORP 56501RAC0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/15/2017	03/04/2026	0	5,000,000	3ML+1.62/(4.15)	0	0	(54,361)	0		270,584	0	0	0	0	46,283		105/103
Interest Rate Swap - Rec floating [Pay fixed]	COMMONWEALTH BANK AUST 2027A0HY8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/15/2017	09/08/2026	0	3,000,000	3ML+0.07/(2.63)	0	0	(33,144)	0		174,746	0	0	0	0	29,783		99/100
Interest Rate Swap - Rec floating [Pay fixed]	APPLE INC 037833CJ7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/16/2017	02/09/2027	0	5,000,000	3ML+0.83/(3.35)	0	0	(50,284)	0		323,304	0	0	0	0	52,228		102/103
Interest Rate Swap - Rec floating [Pay fixed]	MITSUBISHI UFJ FIN GRP 606822AU8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/24/2018	03/03/2025	0	4,000,000	3ML+0.77/(3.78)	0	0	(57,643)	0		125,689	0	0	0	0	31,143		102/101
Interest Rate Swap - Rec floating [Pay fixed]	VISA INC,MW@15 92826CAD4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/24/2018	12/15/2025	0	3,000,000	3ML+0.14/(3.15)	0	0	(42,334)	0		110,376	0	0	0	0	26,879		100/101

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Interest Rate Swap - Rec floating [Pay fixed]	MASTERCARD INC 576360AJ3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/24/2018	02/28/2028	0	4,000,000	3ML+0.44/(3.50)	0	0	(57,759)	0		193,901	0	0	0	0	46,546		102/101
Interest Rate Swap - Rec floating [Pay fixed]	WISCONSIN ST GEN FUND 977100GH3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/24/2018	05/04/2027	0	4,000,000	3ML+0.12/(3.15)	0	0	(55,632)	0		180,200	0	0	0	0	42,870		100/101
Interest Rate Swap - Rec floating [Pay fixed]	PPL CAPITAL FUNDING INC 69352PAL7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/24/2018	05/15/2026	0	3,000,000	3ML+0.11/(3.10)	0	0	(40,875)	0		120,111	0	0	0	0	28,558		100/100
Interest Rate Swap - Rec floating [Pay fixed]	MO ST HLTH & EDU FACS, MW 60636AMR1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/24/2018	01/15/2036	0	3,150,000	3ML+0.36/(3.47)	0	0	(46,261)	0		231,506	0	0	0	0	57,442		104/104
Interest Rate Swap - Rec floating [Pay fixed]	STARBUCKS CORP 855244AP4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/11/2018	03/01/2028	0	10,000,000	3ML+0.45/(3.50)	0	0	(145,908)	0		487,289	0	0	0	0	116,425		102/101
Interest Rate Swap - Rec floating [Pay fixed]	ACE INA HOLDINGS 00440EAV9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/11/2018	05/05/2026	0	3,000,000	3ML+0.34/(3.35)	0	0	(41,423)	0		118,792	0	0	0	0	28,450		101/100
Interest Rate Swap - Rec floating [Pay fixed]	HOME DEPOT INC 437076BK7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/11/2018	09/15/2025	0	3,000,000	3ML+0.35/(3.35)	0	0	(41,417)	0		106,475	0	0	0	0	25,814		101/101
Interest Rate Swap - Rec floating [Pay fixed]	AEP TRANSMISSION CO LLC 00115AAE9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2018	12/01/2026	0	3,000,000	3ML+0.08/(3.10)	0	0	(43,169)	0		128,933	0	0	0	0	30,640		100/100
Interest Rate Swap - Rec floating [Pay fixed]	SYSCO CORPORATION, MW@25 871829BC0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2018	07/15/2026	0	2,000,000	3ML+0.28/(3.30)	0	0	(27,972)	0		81,581	0	0	0	0	19,473		101/101
Interest Rate Swap - Rec floating [Pay fixed]	NATIONWIDE BLDG SOCIETY 63859WAE9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2018	09/14/2026	0	2,000,000	3ML+0.96/(4.00)	0	0	(28,480)	0		83,083	0	0	0	0	19,897		103/103
Interest Rate Swap - Rec floating [Pay fixed]	KENTUCKY UTILITIES CO, MW@20 491674BK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2018	10/01/2025	0	3,000,000	3ML+0.30/(3.30)	0	0	(41,157)	0		108,405	0	0	0	0	26,004		101/101
Interest Rate Swap - Rec floating [Pay fixed]	UNILEVER CAPITAL CORP 904764AS6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2018	07/30/2025	0	3,000,000	3ML+0.10/(3.10)	0	0	(40,531)	0		103,931	0	0	0	0	25,247		100/100
Interest Rate Swap - Rec floating [Pay fixed]	ABBVIE INC 00287YBF5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/24/2018	11/14/2028	0	3,000,000	3ML+1.07/(4.25)	0	0	(45,726)	0		136,535	0	0	0	0	37,135		106/104
Interest Rate Swap - Rec floating [Pay fixed]	ROCHE HOLDINGS INC 771196BP6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/24/2018	09/18/2028	0	5,000,000	3ML+0.45/(3.63)	0	0	(72,062)	0		227,183	0	0	0	0	61,097		103/102
Interest Rate Swap - Rec floating [Pay fixed]	PFIZER, INC., NOTE 717081EP4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/24/2018	09/15/2028	0	2,000,000	3ML+0.43/(3.60)	0	0	(30,160)	0		89,888	0	0	0	0	24,422		103/102
Interest Rate Swap - Rec floating [Pay fixed]	RALSTON PURINA CO., DEB. 641062AE4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/24/2018	09/24/2025	0	5,000,000	3ML+0.34/(3.50)	0	0	(72,810)	0		158,150	0	0	0	0	43,202		101/101
Interest Rate Swap - Rec floating [Pay fixed]	FEDERAL EXPRESS CORP 31428XBR6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/25/2018	10/17/2028	0	2,000,000	3ML+0.95/(4.20)	0	0	(30,617)	0		83,804	0	0	0	0	24,601		105/104
Interest Rate Swap - Rec floating [Pay fixed]	ELECTRICITE DE FRANCE SA 268317AU8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/25/2018	09/21/2028	0	2,000,000	3ML+1.24/(4.50)	0	0	(30,264)	0		83,536	0	0	0	0	24,456		107/105
Interest Rate Swap - Rec floating [Pay fixed]	DEUTSCHE TELEKOM AG 25156PBA0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/25/2018	01/19/2027	0	3,000,000	3ML+0.40/(3.60)	0	0	(45,122)	0		111,677	0	0	0	0	31,129		102/101

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Interest Rate Swap - Rec floating [Pay fixed]	GOODMAN US FIN THREE 38239JAA9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	03/15/2028	0	1,000,000	3ML+0.53/(3.70)	0	0	(15,041)	0		43,249	0	0	0	0	11,684		103/102
Interest Rate Swap - Rec floating [Pay fixed]	ILLINOIS TOOL WORKS 452308AX7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/11/2018	11/16/2026	0	3,105,000	3ML-0.21/(2.65)	0	0	(39,292)	0		150,582	0	0	0	0	31,556		99/99
Interest Rate Swap - Rec floating [Pay fixed]	TUCSON ELECTRIC POWER CO 898813AU4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/27/2022	05/17/2032	0	3,000,000	SOFR+0.23/(3.25)	0	0	(6,558)	0		138,901	0	0	0	0	46,562		101/101
Interest Rate Swap - Rec floating [Pay fixed]	AMGEN INC 031162DE7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/27/2022	02/23/2032	0	2,000,000	SOFR+0.33/(3.35)	0	0	(4,351)	0		92,386	0	0	0	0	30,668		101/101
Interest Rate Swap - Rec floating [Pay fixed]	MANULIFE FINANCIAL CORP 56501RAN6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/27/2022	03/16/2032	0	4,000,000	SOFR+0.68/(3.70)	0	0	(8,613)	0		186,668	0	0	0	0	61,533		103/103
Interest Rate Swap - Rec floating [Pay fixed]	PAYPAL HOLDINGS INC 70450YAL7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/17/2022	06/01/2032	0	7,000,000	SOFR+1.67/(4.40)	0	0	(1,685)	0		504,510	0	0	0	0	108,876		107/107
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN WATER CAPITAL C 03040WBA2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/17/2022	06/01/2032	0	5,000,000	SOFR+1.72/(4.45)	0	0	(1,202)	0		360,334	0	0	0	0	77,769		107/107
Interest Rate Swap - Rec floating [Pay fixed]	TORONTO-DOMINION BANK 89115A2E1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/17/2022	06/08/2032	0	5,000,000	SOFR+1.72/(4.46)	0	0	(1,209)	0		360,341	0	0	0	0	77,846		107/107
Interest Rate Swap - Rec floating [Pay fixed]	AMERIPRISE FINANCIAL INC 03076CAL0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/17/2022	05/13/2032	0	5,000,000	SOFR+1.77/(4.50)	0	0	(1,181)	0		359,015	0	0	0	0	77,559		107/107
Interest Rate Swap - Rec floating [Pay fixed]	CSL FINANCE PLC 12661PAC3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/17/2022	04/27/2032	0	4,000,000	SOFR+1.52/(4.25)	0	0	(972)	0		285,556	0	0	0	0	61,906		106/106
Interest Rate Swap - Rec floating [Pay fixed]	AEP TEXAS INC 00108WAP5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/17/2022	05/17/2032	0	4,000,000	SOFR+1.95/(4.70)	0	0	(992)	0		285,059	0	0	0	0	62,083		108/108
Interest Rate Swap - Rec floating [Pay fixed]	KKR GROUP FINAN CO XII 48255GAA3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/18/2022	05/17/2032	0	4,000,000	SOFR+2.14/(4.85)	0	0	(668)	0		296,494	0	0	0	0	62,083		109/109
Interest Rate Swap - Rec floating [Pay fixed]	CINTAS CORPORATION NO. 2 17252MAQ3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/18/2022	05/03/2032	0	3,500,000	SOFR+1.30/(4.00)	0	0	(613)	0		259,038	0	0	0	0	54,214		105/105
Interest Rate Swap - Rec floating [Pay fixed]	KLA CORP 482480AL4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/18/2022	07/15/2032	0	3,000,000	SOFR+1.95/(4.65)	0	0	(495)	0		225,182	0	0	0	0	46,951		108/108
Interest Rate Swap - Rec floating [Pay fixed]	PAYPAL HOLDINGS INC 70450YAL7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/18/2022	06/01/2032	0	3,066,000	SOFR+1.70/(4.40)	0	0	(503)	0		229,769	0	0	0	0	47,688		107/107
Interest Rate Swap - Rec floating [Pay fixed]	PAYPAL HOLDINGS INC 70450YAL7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/18/2022	06/01/2032	0	3,000,000	SOFR+1.70/(4.40)	0	0	(493)	0		224,823	0	0	0	0	46,661		107/107
Interest Rate Swap - Rec floating [Pay fixed]	TORONTO-DOMINION BANK 89115A2E1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/18/2022	06/08/2032	0	3,000,000	SOFR+1.76/(4.46)	0	0	(483)	0		225,808	0	0	0	0	46,707		107/107
Interest Rate Swap - Rec floating [Pay fixed]	ELI LILLY & CO 532457BS6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/19/2022	03/15/2039	0	5,000,000	SOFR+1.02/(3.88)	0	0	(1,716)	0		402,040	0	0	0	0	101,445		108/108
Interest Rate Swap - Rec floating [Pay fixed]	ELI LILLY & CO 532457BS6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/19/2022	03/15/2039	0	3,000,000	SOFR+1.02/(3.88)	0	0	(1,030)	0		241,224	0	0	0	0	60,867		108/108

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Interest Rate Swap - Rec floating [Pay fixed]	NESTLE HOLDINGS INC 641062AL8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/19/2022	09/24/2038	0	3,000,000	SOFR+1.04/(3.90)	0	0	(1,022)	0		239,960	0	0	0	0	59,990		108/108
Interest Rate Swap - Rec floating [Pay fixed]	NESTLE HOLDINGS INC 641062AL8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/19/2022	09/24/2038	0	6,425,000	SOFR+1.04/(3.90)	0	0	(2,189)	0		513,915	0	0	0	0	128,478		108/108
Interest Rate Swap - Rec floating [Pay fixed]	MARS INC 571676AD7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/19/2022	04/01/2039	0	3,000,000	SOFR+1.02/(3.88)	0	0	(1,018)	0		242,007	0	0	0	0	60,953		108/108
Interest Rate Swap - Rec floating [Pay fixed]	MARS INC 571676AD7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/19/2022	04/01/2039	0	3,000,000	SOFR+1.02/(3.88)	0	0	(1,018)	0		242,007	0	0	0	0	60,953		108/108
Interest Rate Swap - Rec floating [Pay fixed]	CARGILL INC 141781BK9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/22/2022	05/23/2029	0	10,000,000	SOFR+0.38/(3.25)	0	0	(3,533)	0		494,671	0	0	0	0	128,931		101/101
Interest Rate Swap - Rec floating [Pay fixed]	CAMDEN PROPERTY TRUST 133131AX0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/22/2022	07/02/2029	0	6,000,000	SOFR+0.28/(3.15)	0	0	(2,121)	0		299,684	0	0	0	0	77,994		101/101
Interest Rate Swap - Rec floating [Pay fixed]	CARLYLE FINANCE SUB LLC 14314DAA1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/22/2022	09/19/2029	0	6,000,000	SOFR+0.63/(3.50)	0	0	(2,075)	0		306,704	0	0	0	0	79,233		102/102
Interest Rate Swap - Rec floating [Pay fixed]	BP CAP MARKETS AMAERICA 103730BL3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/22/2022	04/08/2030	0	5,000,000	SOFR+0.77/(3.63)	0	0	(1,660)	0		268,537	0	0	0	0	68,584		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AFLAC INC 001055BJ0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/22/2022	04/01/2030	0	5,000,000	SOFR+0.74/(3.60)	0	0	(1,647)	0		268,514	0	0	0	0	68,497		102/102
Interest Rate Swap - Rec floating [Pay fixed]	TOYOTA MOTOR CREDIT CORP 89236TKD6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/22/2022	06/29/2029	0	5,000,000	SOFR+1.56/(4.45)	0	0	(1,699)	0		269,509	0	0	0	0	64,955		104/104
Interest Rate Swap - Rec floating [Pay fixed]	BANK OF NEW ZEALAND 06407EAF2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/23/2022	01/27/2032	0	5,000,000	SOFR+0.06/(2.87)	0	0	(1,444)	0		309,897	0	0	0	0	76,369		100/100
Interest Rate Swap - Rec floating [Pay fixed]	WASTE MANAGEMENT INC 94106LBS7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/23/2022	04/15/2032	0	3,000,000	SOFR+1.32/(4.15)	0	0	(826)	0		188,319	0	0	0	0	46,350		105/105
Interest Rate Swap - Rec floating [Pay fixed]	CSL FINANCE PLC 12661PAC3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/23/2022	04/27/2032	0	3,000,000	SOFR+1.41/(4.25)	0	0	(825)	0		188,794	0	0	0	0	46,429		106/106
Interest Rate Swap - Rec floating [Pay fixed]	AMERIPRISE FINANCIAL INC 03076CAL0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/23/2022	05/13/2032	0	3,000,000	SOFR+1.66/(4.50)	0	0	(828)	0		188,099	0	0	0	0	46,535		107/107
Interest Rate Swap - Rec floating [Pay fixed]	BRISTOL-MYERS SQUIBB CO 110122DU9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/23/2022	03/15/2032	0	3,000,000	SOFR+0.13/(2.95)	0	0	(877)	0		186,583	0	0	0	0	46,143		101/101
Interest Rate Swap - Rec floating [Pay fixed]	TUCSON ELECTRIC POWER CO 898813AU4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/23/2022	05/17/2032	0	3,000,000	SOFR+0.43/(3.25)	0	0	(875)	0		187,867	0	0	0	0	46,562		102/102
Interest Rate Swap - Rec floating [Pay fixed]	SOUTH32 TREASURY USA 84055BAA1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/24/2022	04/14/2032	0	4,000,000	SOFR+1.37/(4.35)	0	0	(1,616)	0		204,313	0	0	0	0	61,791		106/106
Interest Rate Swap - Rec floating [Pay fixed]	TRUSTAGE FINANCIAL GROUP 89787EAA9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/24/2022	04/15/2032	0	5,000,000	SOFR+1.64/(4.63)	0	0	(1,992)	0		256,009	0	0	0	0	77,249		107/107
Interest Rate Swap - Rec floating [Pay fixed]	STANLEY BLACK & DECKER I 854502AQ4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/24/2022	05/17/2032	0	3,000,000	SOFR+0.05/(3.00)	0	0	(1,235)	0		155,338	0	0	0	0	46,562		100/100

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Interest Rate Swap - Rec floating [Pay fixed]	ANHEUSER-BUSCH CO/INBEV 03522AAH3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/24/2022	02/01/2036	0	3,000,000	SOFR+1.68/(4.70)	0	0	(1,298)	0		173,865	0	0	0	0	54,802		110/110
Interest Rate Swap - Rec floating [Pay fixed]	ANHEUSER-BUSH CO/INBEV 03522AAH3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/24/2022	02/01/2036	0	3,000,000	SOFR+1.68/(4.70)	0	0	(1,298)	0		173,865	0	0	0	0	54,802		110/110
Interest Rate Swap - Rec floating [Pay fixed]	ANHEUSER-BUSH CO/INBEV 03522AAH3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/24/2022	02/01/2036	0	3,000,000	SOFR+1.68/(4.70)	0	0	(1,298)	0		173,865	0	0	0	0	54,802		110/110
Interest Rate Swap - Rec floating [Pay fixed]	ALLIANT ENERGY FINANCE 01882YAD8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/25/2022	03/01/2032	0	3,000,000	SOFR+0.69/(3.60)	0	0	(901)	0		166,559	0	0	0	0	46,049		103/103
Interest Rate Swap - Rec floating [Pay fixed]	COMMONWEALTH BANK AUST 202712BS3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/25/2022	03/15/2032	0	3,000,000	SOFR+0.87/(3.78)	0	0	(888)	0		167,836	0	0	0	0	46,143		104/103
Interest Rate Swap - Rec floating [Pay fixed]	FORTUNE BRANDS 34964CAF3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/25/2022	03/25/2032	0	3,000,000	SOFR+1.09/(4.00)	0	0	(874)	0		167,883	0	0	0	0	46,210		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RELX CAPITAL INC 74949LAE2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/25/2022	05/20/2032	0	3,000,000	SOFR+1.82/(4.75)	0	0	(849)	0		169,022	0	0	0	0	46,582		108/107
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 963320AZ9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/25/2022	05/14/2032	0	5,000,000	SOFR+1.78/(4.70)	0	0	(1,415)	0		281,711	0	0	0	0	77,570		107/107
Interest Rate Swap - Rec floating [Pay fixed]	OREILLY AUTOMOTIVE INC 67103HAL1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/25/2022	06/15/2032	0	4,000,000	SOFR+1.77/(4.70)	0	0	(1,141)	0		226,795	0	0	0	0	62,338		107/107
Interest Rate Swap - Rec floating [Pay fixed]	RELX CAPITAL INC 74949LAC6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/26/2022	03/19/2029	0	4,000,000	SOFR+1.09/(4.00)	0	0	(1,097)	0		189,038	0	0	0	0	50,877		103/103
Interest Rate Swap - Rec floating [Pay fixed]	HUMANA INC 444859BN1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/26/2022	04/01/2030	0	5,000,000	SOFR+1.98/(4.88)	0	0	(1,180)	0		262,468	0	0	0	0	68,497		106/106
Interest Rate Swap - Rec floating [Pay fixed]	LOWES COS INC 548661DU8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/26/2022	04/15/2030	0	3,000,000	SOFR+1.60/(4.50)	0	0	(734)	0		156,769	0	0	0	0	41,203		105/105
Interest Rate Swap - Rec floating [Pay fixed]	MCDONALDS CORP 58013MFQ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/26/2022	07/01/2030	0	5,000,000	SOFR+0.72/(3.60)	0	0	(1,277)	0		264,361	0	0	0	0	69,625		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN EXPRESS CO 025816CW7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/26/2022	05/03/2029	0	5,000,000	SOFR+1.11/(4.05)	0	0	(1,483)	0		229,266	0	0	0	0	64,200		103/103
Interest Rate Swap - Rec floating [Pay fixed]	CLOROX COMPANY 189054AY5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	08/26/2022	05/01/2029	0	5,000,000	SOFR+1.46/(4.40)	0	0	(1,443)	0		231,241	0	0	0	0	64,173		104/104
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate										0	0	(1,928,881)	0	XXX	17,848,612	0	0	0	0	4,415,033	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,928,881)	0	XXX	17,848,612	0	0	0	0	4,415,033	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/21/2018	06/26/2028	0	1,000,000	3ML/(3.00)	0	0	(13,435)	52,684		52,684	150,516	0	0	0	11,982		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2028	0	1,000,000	3ML/(3.19)	0	0	(14,963)	43,869		43,869	156,839	0	0	0	12,245		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2028	0	1,000,000	3ML/(3.19)	0	0	(14,945)	44,001		44,001	156,809	0	0	0	12,245		

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Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2028	0	1,000,000	3ML/(3.19)	0	0	(14,951)	43,953		43,953	156,820	0	0	0	12,245		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2028	0	1,000,000	3ML/(3.20)	0	0	(14,984)	43,726		43,726	156,871	0	0	0	12,245		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2028	0	500,000	3ML/(3.19)	0	0	(7,484)	21,921		21,921	78,422	0	0	0	6,122		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2030	0	1,000,000	3ML/(3.22)	0	0	(15,143)	48,002		48,002	188,060	0	0	0	14,140		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2030	0	1,000,000	3ML/(3.21)	0	0	(15,110)	48,309		48,309	187,994	0	0	0	14,140		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2030	0	1,000,000	3ML/(3.21)	0	0	(15,110)	48,309		48,309	187,994	0	0	0	14,140		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2030	0	1,000,000	3ML/(3.21)	0	0	(15,100)	48,399		48,399	187,975	0	0	0	14,140		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2018	09/27/2030	0	1,000,000	3ML/(3.21)	0	0	(15,065)	48,719		48,719	187,906	0	0	0	14,140		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2028	0	5,000,000	3ML/(3.17)	0	0	(73,992)	225,750		225,750	789,141	0	0	0	61,683		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2030	0	8,000,000	3ML/(3.21)	0	0	(120,697)	388,751		388,751	1,512,351	0	0	0	113,755		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2026	0	5,000,000	3ML/(3.12)	0	0	(72,380)	192,368		192,368	612,567	0	0	0	50,528		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2025	0	5,000,000	3ML/(3.10)	0	0	(71,536)	166,370		166,370	512,951	0	0	0	43,910		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/12/2018	12/16/2024	0	3,000,000	3ML/(2.89)	0	0	(39,658)	95,288		95,288	247,918	0	0	0	22,318		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/12/2018	12/15/2025	0	8,000,000	3ML/(2.90)	0	0	(106,687)	317,995		317,995	824,129	0	0	0	71,677		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/12/2018	12/15/2025	0	7,000,000	3ML/(2.91)	0	0	(93,451)	277,852		277,852	721,233	0	0	0	62,717		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/12/2018	12/14/2027	0	2,000,000	3ML/(2.95)	0	0	(27,303)	103,982		103,982	281,051	0	0	0	22,822		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2023	0	3,000,000	3ML/(2.66)	0	0	(32,905)	11,468		11,468	78,874	0	0	0	8,493		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2024	0	3,000,000	3ML/(2.67)	0	0	(33,078)	70,802		70,802	177,352	0	0	0	17,237		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2024	0	3,000,000	3ML/(2.67)	0	0	(33,111)	70,747		70,747	177,386	0	0	0	17,237		

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Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2024	0	3,000,000	3ML/(2.67)	0	0	(33,110)	70,748		70,748	177,386	0	0	0	17,237		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2024	0	3,000,000	3ML/(2.67)	0	0	(33,120)	70,732		70,732	177,396	0	0	0	17,237		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/27/2023	0	5,000,000	3ML/(2.30)	0	0	(40,934)	46,629		46,629	149,607	0	0	0	17,458		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/26/2024	0	5,000,000	3ML/(2.30)	0	0	(40,994)	159,554		159,554	304,597	0	0	0	30,493		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/26/2024	0	5,000,000	3ML/(2.30)	0	0	(41,103)	159,347		159,347	304,711	0	0	0	30,493		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/26/2024	0	5,000,000	3ML/(2.29)	0	0	(40,829)	159,868		159,868	304,423	0	0	0	30,493		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/26/2025	0	3,800,000	3ML/(2.30)	0	0	(31,377)	184,136		184,136	318,780	0	0	0	29,967		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/27/2019	03/29/2023	0	3,000,000	3ML/(2.21)	0	0	(22,780)	29,633		29,633	88,308	0	0	0	10,534		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/27/2019	03/29/2023	0	5,000,000	3ML/(2.20)	0	0	(37,804)	49,494		49,494	147,018	0	0	0	17,556		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/27/2019	03/28/2024	0	5,000,000	3ML/(2.21)	0	0	(38,204)	166,076		166,076	301,951	0	0	0	30,549		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/27/2019	03/28/2024	0	3,000,000	3ML/(2.21)	0	0	(22,926)	99,639		99,639	181,174	0	0	0	18,329		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	07/29/2019	07/31/2024	0	5,000,000	3ML/(1.81)	0	0	(22,972)	233,456		233,456	327,913	0	0	0	33,871		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	07/29/2019	07/31/2024	0	5,000,000	3ML/(1.81)	0	0	(22,953)	233,500		233,500	327,893	0	0	0	33,871		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	07/29/2019	07/31/2024	0	2,000,000	3ML/(1.81)	0	0	(9,176)	93,412		93,412	131,151	0	0	0	13,548		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	07/29/2019	07/31/2026	0	1,750,000	3ML/(1.87)	0	0	(8,828)	142,310		142,310	184,946	0	0	0	17,137		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	07/29/2019	07/31/2026	0	1,000,000	3ML/(1.87)	0	0	(5,045)	81,320		81,320	105,684	0	0	0	9,792		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2025	0	5,000,000	3ML/(1.38)	0	0	(10,459)	397,195		397,195	421,358	0	0	0	42,904		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2025	0	5,000,000	3ML/(1.39)	0	0	(10,571)	396,784		396,784	421,490	0	0	0	42,904		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2025	0	5,000,000	3ML/(1.39)	0	0	(10,526)	396,949		396,949	421,437	0	0	0	42,904		

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Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2025	0	5,000,000	3ML/(1.39)	0	0	(10,538)	396,907		396,907	421,451	0	0	0	42,904		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2025	0	4,000,000	3ML/(1.38)	0	0	(8,352)	317,811		317,811	337,069	0	0	0	34,323		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/10/2029	0	5,000,000	3ML/(1.49)	0	0	(14,269)	747,216		747,216	744,880	0	0	0	65,910		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/10/2029	0	4,000,000	3ML/(1.48)	0	0	(11,288)	598,795		598,795	595,681	0	0	0	52,728		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/27/2020	01/29/2025	0	4,000,000	3ML/(1.44)	0	0	(7,379)	260,686		260,686	293,316	0	0	0	30,556		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/27/2020	01/29/2024	0	5,000,000	3ML/(1.43)	0	0	(8,865)	198,026		198,026	248,390	0	0	0	28,848		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/04/2020	02/06/2023	0	5,000,000	3ML/(1.43)	0	0	(9,332)	43,171		43,171	90,682	0	0	0	14,862		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2023	0	5,000,000	3ML/(1.19)	0	0	(3,113)	57,116		57,116	91,917	0	0	0	16,080		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2023	0	5,000,000	3ML/(1.19)	0	0	(3,113)	57,116		57,116	91,917	0	0	0	16,080		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2023	0	5,000,000	3ML/(1.19)	0	0	(3,113)	57,116		57,116	91,917	0	0	0	16,080		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2023	0	3,000,000	3ML/(1.19)	0	0	(1,868)	34,270		34,270	55,150	0	0	0	9,648		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2025	0	4,000,000	3ML/(1.19)	0	0	(2,386)	289,199		289,199	290,107	0	0	0	31,090		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2025	0	3,000,000	3ML/(1.19)	0	0	(1,789)	216,899		216,899	217,580	0	0	0	23,317		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	10/31/2022	0	2,000,000	3ML/(0.24)	0	0	14,380	4,395		4,395	955	0	0	0	2,914		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	10/31/2022	0	2,000,000	3ML/(0.24)	0	0	14,380	4,395		4,395	955	0	0	0	2,914		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	10/31/2022	0	2,000,000	3ML/(0.24)	0	0	14,380	4,395		4,395	955	0	0	0	2,914		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	10/31/2022	0	1,000,000	3ML/(0.24)	0	0	7,190	2,197		2,197	478	0	0	0	1,457		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	04/29/2024	0	2,000,000	3ML/(0.49)	0	0	10,638	121,754		121,754	97,562	0	0	0	12,573		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	04/29/2024	0	1,000,000	3ML/(0.49)	0	0	5,319	60,877		60,877	48,781	0	0	0	6,287		

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Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/25/2021	12/29/2022	0	2,000,000	3ML/(0.24)	0	0	14,316	16,890		16,890	11,292	0	0	0	4,966		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/25/2021	12/29/2022	0	1,750,000	3ML/(0.24)	0	0	12,526	14,779		14,779	9,880	0	0	0	4,345		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/25/2021	06/28/2024	0	2,000,000	3ML/(0.57)	0	0	9,292	131,054		131,054	107,355	0	0	0	13,211		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/25/2021	06/28/2024	0	2,000,000	3ML/(0.57)	0	0	9,292	131,054		131,054	107,355	0	0	0	13,211		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/29/2023	0	2,000,000	3ML/(0.39)	0	0	12,024	79,620		79,620	64,461	0	0	0	9,986		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/29/2023	0	2,000,000	3ML/(0.39)	0	0	12,024	79,620		79,620	64,461	0	0	0	9,986		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/30/2024	0	2,000,000	3ML/(0.67)	0	0	7,778	144,228		144,228	120,607	0	0	0	14,152		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/30/2024	0	2,000,000	3ML/(0.67)	0	0	7,778	144,228		144,228	120,607	0	0	0	14,152		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/21/2018	06/26/2023	0	1,750,000	2.93/3ML	0	0	22,585	(18,804)		(18,804)	(75,825)	0	0	0	7,512		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/31/2022	0	4,000,000	3.06/3ML	0	0	55,969	791		791	(86,301)	0	0	0	5,829		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2023	0	8,000,000	3.06/3ML	0	0	112,387	(118,603)		(118,603)	(441,490)	0	0	0	41,611		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/30/2023	0	5,500,000	3.06/3ML	0	0	77,308	(81,482)		(81,482)	(303,567)	0	0	0	28,608		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/31/2022	0	7,000,000	3.06/3ML	0	0	98,208	1,414		1,414	(151,288)	0	0	0	10,200		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	10/26/2018	10/29/2038	0	3,000,000	3.25/3ML	0	0	46,379	(184,670)		(184,670)	(880,844)	0	0	0	60,169		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/12/2018	12/14/2022	0	1,000,000	2.88/3ML	0	0	13,210	(920)		(920)	(23,621)	0	0	0	2,266		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	12/12/2018	12/14/2038	0	6,000,000	3.05/3ML	0	0	86,925	(513,512)		(513,512)	(1,732,825)	0	0	0	120,809		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2039	0	3,000,000	2.90/3ML	0	0	38,543	(312,913)		(312,913)	(857,687)	0	0	0	60,618		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2039	0	3,000,000	2.90/3ML	0	0	38,523	(313,248)		(313,248)	(857,606)	0	0	0	60,618		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/23/2019	01/25/2039	0	2,750,000	2.91/3ML	0	0	35,364	(286,301)		(286,301)	(786,343)	0	0	0	55,567		

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Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/28/2039	0	5,000,000	2.62/3ML	0	0	53,271	(700,522)		(700,522)	(1,395,229)	0	0	0	101,555		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/28/2039	0	5,000,000	2.62/3ML	0	0	53,215	(701,449)		(701,449)	(1,395,004)	0	0	0	101,555		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	03/22/2019	03/28/2039	0	5,000,000	2.62/3ML	0	0	53,140	(702,684)		(702,684)	(1,394,703)	0	0	0	101,555		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/11/2023	0	3,000,000	1.39/3ML	0	0	6,559	(83,971)		(83,971)	(113,640)	0	0	0	14,604		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2049	0	5,000,000	1.66/3ML	0	0	21,018	(1,551,976)		(1,551,976)	(1,481,405)	0	0	0	129,812		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2049	0	5,000,000	1.66/3ML	0	0	21,038	(1,551,512)		(1,551,512)	(1,481,545)	0	0	0	129,812		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2049	0	5,000,000	1.66/3ML	0	0	20,944	(1,553,703)		(1,553,703)	(1,480,885)	0	0	0	129,812		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2049	0	5,000,000	1.66/3ML	0	0	20,963	(1,553,265)		(1,553,265)	(1,481,017)	0	0	0	129,812		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2049	0	5,000,000	1.66/3ML	0	0	20,901	(1,554,711)		(1,554,711)	(1,480,581)	0	0	0	129,812		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/05/2019	09/09/2049	0	3,000,000	1.66/3ML	0	0	12,653	(930,197)		(930,197)	(889,141)	0	0	0	77,887		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/27/2020	01/31/2050	0	1,000,000	1.75/3ML	0	0	4,235	(296,180)		(296,180)	(302,732)	0	0	0	26,152		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	01/27/2020	01/30/2040	0	1,000,000	1.73/3ML	0	0	4,065	(257,244)		(257,244)	(257,626)	0	0	0	20,824		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/04/2020	02/07/2050	0	2,000,000	1.76/3ML	0	0	8,764	(586,768)		(586,768)	(607,004)	0	0	0	52,321		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2050	0	5,000,000	1.46/3ML	0	0	13,261	(1,736,622)		(1,736,622)	(1,435,448)	0	0	0	130,941		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2050	0	5,000,000	1.46/3ML	0	0	13,261	(1,736,622)		(1,736,622)	(1,435,448)	0	0	0	130,941		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2050	0	5,000,000	1.46/3ML	0	0	13,261	(1,736,622)		(1,736,622)	(1,435,448)	0	0	0	130,941		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2050	0	5,000,000	1.46/3ML	0	0	13,261	(1,736,622)		(1,736,622)	(1,435,448)	0	0	0	130,941		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	02/26/2020	02/28/2050	0	4,000,000	1.46/3ML	0	0	10,609	(1,389,297)		(1,389,297)	(1,148,358)	0	0	0	104,753		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2020	09/29/2050	0	5,000,000	1.07/3ML	0	0	(4,272)	(2,095,882)		(2,095,882)	(1,340,415)	0	0	0	132,326		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 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. SNZ20JLFK8MNNCLQOF39	09/25/2020	09/29/2050	0	5,000,000	1.07/3ML	0	0	(4,272)	(2,095,882)		(2,095,882)	(1,340,415)	0	0	0	132,326		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2020	09/29/2050	0	5,000,000	1.07/3ML	0	0	(4,272)	(2,095,882)		(2,095,882)	(1,340,415)	0	0	0	132,326		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/25/2020	09/29/2050	0	4,000,000	1.07/3ML	0	0	(3,418)	(1,676,706)		(1,676,706)	(1,072,332)	0	0	0	105,861		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	04/29/2041	0	2,000,000	1.96/3ML	0	0	11,601	(468,534)		(468,534)	(546,426)	0	0	0	43,118		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/27/2021	04/29/2041	0	2,000,000	1.96/3ML	0	0	11,601	(468,534)		(468,534)	(546,426)	0	0	0	43,118		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/25/2021	06/28/2041	0	2,000,000	1.81/3ML	0	0	9,375	(511,636)		(511,636)	(538,451)	0	0	0	43,308		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/25/2021	06/28/2041	0	2,000,000	1.81/3ML	0	0	9,375	(511,636)		(511,636)	(538,451)	0	0	0	43,308		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/30/2041	0	2,000,000	1.76/3ML	0	0	8,638	(528,338)		(528,338)	(537,832)	0	0	0	43,605		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/30/2041	0	2,000,000	1.76/3ML	0	0	8,638	(528,338)		(528,338)	(537,832)	0	0	0	43,605		
Interest Rate Swap - Pay floating [Rec fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	09/27/2021	09/30/2041	0	1,000,000	1.76/3ML	0	0	4,319	(264,169)		(264,169)	(268,916)	0	0	0	21,802		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	10,000,000	SOFR/(2.68)	0	0	(35,405)	725,261		725,261	725,261	0	0	0	155,206		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/12/2022	05/17/2032	0	5,000,000	SOFR/(2.68)	0	0	(17,703)	362,630		362,630	362,630	0	0	0	77,603		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/01/2022	06/03/2032	0	10,000,000	SOFR/(2.73)	0	0	(27,447)	690,973		690,973	690,973	0	0	0	155,581		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/01/2022	06/03/2032	0	10,000,000	SOFR/(2.73)	0	0	(27,447)	690,973		690,973	690,973	0	0	0	155,581		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/01/2022	06/03/2032	0	10,000,000	SOFR/(2.73)	0	0	(27,447)	690,973		690,973	690,973	0	0	0	155,581		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/01/2022	06/03/2032	0	10,000,000	SOFR/(2.73)	0	0	(27,447)	690,973		690,973	690,973	0	0	0	155,581		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/01/2022	06/03/2032	0	10,000,000	SOFR/(2.73)	0	0	(27,447)	690,973		690,973	690,973	0	0	0	155,581		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/14/2032	0	10,000,000	SOFR/(2.84)	0	0	(25,595)	596,947		596,947	596,947	0	0	0	155,823		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/14/2032	0	10,000,000	SOFR/(2.84)	0	0	(25,595)	596,947		596,947	596,947	0	0	0	155,823		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/14/2032	0	10,000,000	SOFR/(2.84)	0	0	(25,595)	596,947		596,947	596,947	0	0	0	155,823		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/14/2032	0	10,000,000	SOFR/(2.84)	0	0	(25,595)	596,947		596,947	596,947	0	0	0	155,823		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/13/2034	0	10,000,000	SOFR/(2.87)	0	0	(26,494)	637,046		637,046	637,046	0	0	0	171,096		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/13/2034	0	10,000,000	SOFR/(2.87)	0	0	(26,494)	637,046		637,046	637,046	0	0	0	171,096		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/13/2034	0	10,000,000	SOFR/(2.87)	0	0	(26,494)	637,046		637,046	637,046	0	0	0	171,096		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2022	06/13/2034	0	5,000,000	SOFR/(2.87)	0	0	(13,247)	318,518		318,518	318,514	0	0	0	85,548		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/14/2022	06/16/2032	0	10,000,000	SOFR/(3.14)	0	0	(32,568)	358,196		358,196	358,196	0	0	0	155,867		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/14/2022	06/16/2032	0	10,000,000	SOFR/(3.14)	0	0	(32,568)	358,196		358,196	358,196	0	0	0	155,867		

SCHEDULE DB - PART A - SECTION 1

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Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/14/2022	06/16/2032	0	10,000,000	SOFR/(3.14)	0	0	(32,568)	358,196		358,196	358,196	0	0	0	155,867		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/14/2022	06/16/2032	0	10,000,000	SOFR/(3.14)	0	0	(32,568)	358,196		358,196	358,196	0	0	0	155,867		
Interest Rate Swap - Rec floating [Pay fixed]	Asset Portfolio	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/14/2022	06/16/2032	0	10,000,000	SOFR/(3.14)	0	0	(32,565)	358,196		358,196	358,196	0	0	0	155,867		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	0	(1,169,688)	(4,835,154)	XXX	(4,835,154)	198,906	0	0	0	9,345,532	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	(1,169,688)	(4,835,154)	XXX	(4,835,154)	198,906	0	0	0	9,345,532	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	(3,098,569)	(4,835,154)	XXX	13,013,458	198,906	0	0	0	13,760,565	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	(3,098,569)	(4,835,154)	XXX	13,013,458	198,906	0	0	0	13,760,565	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	(1,928,881)	0	XXX	17,848,612	0	0	0	0	4,415,033	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										5,840,455	16,815,858	(1,169,688)	854,585	XXX	854,585	(17,393,840)	0	0	0	9,345,532	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										5,840,455	16,815,858	(3,098,569)	854,585	XXX	18,703,197	(17,393,840)	0	0	0	13,760,565	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
JP Morgan Chase & Co.	7H6GLXDRUGQFU57RNE97	Y	Y	80,000	0	40,385	0	0	40,385	0	0	0	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	390,000	0	273,217	0	0	273,217	0	0	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	1,980,000	0	1,699,333	0	0	1,699,333	0	0	0	0
BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	Y	Y	3,110,000	0	2,822,628	0	0	2,822,628	0	0	0	0
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Y	Y	1,170,000	0	854,177	0	0	854,177	0	0	0	0
0299999999. Total NAIC 1 Designation				6,730,000	0	5,689,740	0	0	5,689,740	0	0	0	0
				0	0	0	0	0	0	0	0	0	0
0399999999. Total NAIC 2 Designation				0	0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0	0
0499999999. Total NAIC 3 Designation				0	0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0	0
0599999999. Total NAIC 4 Designation				0	0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0	0
0699999999. Total NAIC 5 Designation				0	0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0	0
0799999999. Total NAIC 6 Designation				0	0	0	0	0	0	0	0	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				0	0	28,600,800	(33,435,955)	0	46,449,412	(33,435,955)	13,013,457	13,760,565	8,925,410
0999999999 - Gross Totals				6,730,000	0	34,290,540	(33,435,955)	0	52,139,152	(33,435,955)	13,013,457	13,760,565	8,925,410
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						34,290,540	(33,435,955)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME Group Inc. SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	CASH	2,354,297	2,354,297	2,354,297		IV
CME Group Inc. SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-BL-4	TREASURY	6,233,689	7,700,000	7,361,573	02/15/2031	I
0199999999 - Total				8,587,986	10,054,297	9,715,870	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	CASH	1,980,000	1,980,000	XXX		V
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	CASH	3,110,000	3,110,000	XXX		V
Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	Cash	000000-00-0	CASH	1,170,000	1,170,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASH	390,000	390,000	XXX		V
JP Morgan Chase & Co. 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	CASH	80,000	80,000	XXX		V
0299999999 - Total				6,730,000	6,730,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of Guam	Hagatna, GU		0.000	0	0	386,850	386,544	386,244	XXX
Federal Home Loan Bank	Des Moines-IA		0.000	0	0	18,552,870	13,980,967	16,145,340	XXX
JP Morgan Chase	New York, NY		0.000	0	0	17,365,229	7,456,908	26,773,846	XXX
Northern Trust	Chicago, IL		0.000	0	0	1,000,570	1,957,813	3,878,040	XXX
US Bank	Portland, OR		0.000	0	0	(86,367,493)	(66,621,301)	(70,954,535)	XXX
Wells Fargo	Portland, OR	C	0.000	0	0	36,504,739	29,381,537	5,060,899	XXX
Wells Fargo	Portland, OR		0.000	0	0	23,738,582	25,665,440	37,150,894	XXX
StoneCastle	New York, NY		0.000	0	0	175,407,812	25,435,442	70,548,066	XXX
Regions Bank	Birmgingham, AL		0.000	0	0	26,471	91,603	366,850	XXX
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	186,615,630	37,734,953	89,355,644	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	186,615,630	37,734,953	89,355,644	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash		XXX	XXX	0	0	186,615,630	37,734,953	89,355,644	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
825252-40-6	INVESCO TREASURY PORTFOLIO MONEY MKT		09/30/2022	2.870		26,575,747	0	77,624
38141W-32-3	GOLDMAN SACHS MONEY MKT FUND		09/30/2022	2.910		35,000,000	0	90,648
31846V-54-2	FIRST AMERICAN MONEY MKT FUND		09/30/2022	2.420		35,000,000	0	51,086
60934N-50-0	FEDERATED HERMES MMKT FUND		09/30/2022	2.840		35,000,000	0	45,052
09248U-71-8	BLACKROCK MONEY MARKET FUND		09/30/2022	2.790		35,000,000	0	65,865
94975H-29-6	ALLSPRING MONEY MARKET FUND		09/30/2022	2.620		20,000,000	0	1,154
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						186,575,747	0	331,429
60934N-10-4	FEDERATED GOVT OBLIG INST		09/30/2022	2.810		202,436	0	935
8309999999. Subtotal - All Other Money Market Mutual Funds						202,436	0	935
8609999999 - Total Cash Equivalents						186,778,183	0	332,364