ANNUAL STATEMENT

OF THE

STANDARD INSURANCE COMPANY

OF PORTLAND
IN THE STATE OF OREGON

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

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2013

LIFE AND ACCIDENT AND HEALTH

2013

2013

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Standard Plaza		Portland	OR	01/01/1958	12/31/2010	31,451,657	0	3,045,255	33,000,000	831,051	0	0	(831,051)	0	5,393,415	2,550,085
Standard Insurance Center		Portland	OR	01/01/1984	12/31/2012	79,473,436	0	28,395,743	81,500,000	2,206,525	0	0	(2,206,525)	0	11,400,688	5,482,156
0299999. Property occupied by the reporting entity - Administrative						110,925,093	0	31,440,998	114,500,000	3,037,576	0	0	(3,037,576)	0	16,794,103	8,032,241
0399999. Total Property occupied by the reporting entity						110,925,093	0	31,440,998	114,500,000	3,037,576	0	0	(3,037,576)	0	16,794,103	8,032,241
515 Investment Property		Hillsboro	OR	01/01/1972	12/31/2010	2,122,586	0	2,122,586	7,413,912	3,390	0	0	(3,390)	0	107,832	262,719
0499999. Properties held for the production of income						2,122,586	0	2,122,586	7,413,912	3,390	0	0	(3,390)	0	107,832	262,719
574 Investment Property		Hillsboro	OR	01/01/1972	12/31/2010	366,084	0	366,084	1,475,377	0	0	0	0	0	0	48,112
0599999. Properties held for sale						366,084	0	366,084	1,475,377	0	0	0	0	0	0	48,112
0699999 - Totals						113,413,763	0	33,929,668	123,389,289	3,040,966	0	0	(3,040,966)	0	16,901,935	8,343,072

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Standard Plaza	Portland	OR	01/01/1958		0	0	3,045,255	3,303
Standard Insurance Center	Portland	OR	01/01/1984		0	0	28,395,741	1,558,246
0199999. Acquired by Purchase					0	0	31,440,996	1,561,549
0399999 - Totals					0	0	31,440,996	1,561,549

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Wishing Well Lot #8	Hillsboro	OR	12/17/2013	OSWW, LLC	332,640	0	332,640	0	0	0	0	0	0	801,855	0	469,215	469,215	0	0
Wishing Well Lot #9	Hillsboro	OR	10/23/2013	1031 Asset Exchange as QI for FC Fund, LLC	274,034	0	274,034	0	0	0	0	0	0	482,293	0	208,259	208,259	0	0
0199999. Property Disposed					606,674	0	606,674	0	0	0	0	0	0	1,284,148	0	677,474	677,474	0	0
0399999 - Totals					606,674	0	606,674	0	0	0	0	0	0	1,284,148	0	677,474	677,474	0	0

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
15912		BLACKFOOT	ID		12/12/1988	9.250	17,356	0	0	0	0	0	90,200	12/12/1988
A2030502		BEAVERTON	OR		04/19/2002	5.500	94,420	0	0	0	0	0	150,000	04/19/2002
A3011702		BEAVERTON	OR		03/28/2003	4.625	78,609	0	0	0	0	0	144,000	03/28/2003
A0080201		CANBY	OR		09/19/2000	6.625	22,550	0	0	0	0	0	162,000	09/19/2000
17434		MILWAUKIE	OR		02/04/1994	5.875	31,557	0	0	0	0	0	84,000	02/04/1994
17072		PORTLAND	OR		02/18/1993	7.125	20,463	0	0	0	0	0	72,500	02/18/1993
17424		PORTLAND	OR		01/21/1994	5.875	12,057	0	0	0	0	0	74,000	01/21/1994
17452		PORTLAND	OR		02/25/1994	6.125	21,689	0	0	0	0	0	127,000	02/25/1994
A1031901		PORTLAND	OR		05/08/2001	5.500	20,168	0	0	0	0	0	143,000	05/08/2001
A1111601		PORTLAND	OR		02/07/2002	4.750	19,066	0	0	0	0	0	138,000	02/07/2002
17340		TROUTDALE	OR		11/09/1993	5.875	26,163	0	0	0	0	0	75,000	11/09/1993
978120		TUALATIN	OR		01/16/1998	6.250	27,140	0	0	0	0	0	79,000	01/16/1998
0399999. Mortgages in good standing - Residential mortgages-all other							391,238	0	0	0	0	0	1,338,700	XXX
B3062602		ALABASTER	AL		09/17/2013	4.875	362,350	0	0	0	0	0	487,075	09/17/2013
A6100704		ANNISTON	AL		11/30/2006	6.200	308,851	0	0	0	0	0	673,801	12/31/2012
A6100705		ATALLA	AL		11/29/2006	6.200	380,982	0	0	0	0	0	613,793	12/31/2012
A7011213		ATHENS	AL		03/28/2007	6.375	346,143	0	0	0	0	0	577,897	12/31/2012
B3042908		AUBURN	AL		07/11/2013	5.000	486,292	0	0	0	0	0	2,641,464	07/11/2013
B3042909		AUBURN	AL		07/15/2013	5.000	1,138,536	0	0	0	0	0	2,634,075	07/15/2013
A4080906		BIRMINGHAM	AL		11/01/2004	6.125	297,834	0	0	0	0	0	480,325	12/31/2012
A4090103		BIRMINGHAM	AL		12/01/2004	5.875	526,559	0	0	0	0	0	972,063	12/31/2012
A6122902		BIRMINGHAM	AL		03/09/2007	6.375	859,925	0	0	0	0	0	1,531,711	12/31/2012
A7040502		BIRMINGHAM	AL		06/27/2007	6.625	308,983	0	0	0	0	0	601,336	12/31/2012
A8061101		BIRMINGHAM	AL		08/12/2008	6.750	247,116	0	0	0	0	0	426,341	12/31/2012
B3081401		BIRMINGHAM	AL		11/04/2013	4.375	1,107,630	0	0	0	0	0	1,560,981	11/04/2013
B3100703		BIRMINGHAM	AL		12/20/2013	5.125	2,600,000	0	0	0	0	0	3,545,219	12/20/2013
A6100719		BOAZ	AL		11/30/2006	6.200	664,321	0	0	0	0	0	1,735,305	12/31/2012
A8112503		CULLMAN	AL		01/28/2009	7.300	292,741	0	0	0	0	0	610,374	12/31/2012
A8081902		DECATUR	AL		11/07/2008	4.500	3,092,215	0	0	0	0	0	4,198,684	12/31/2012
B3071204		EUFAULA	AL		10/04/2013	4.500	987,922	0	0	0	0	0	1,937,351	10/04/2013
B1030206		FAIRFIELD	AL		05/18/2011	5.875	320,446	0	0	0	0	0	459,325	12/31/2012
A7122704		FLORALA	AL		02/14/2008	6.625	227,014	0	0	0	0	0	514,467	12/31/2012
B0052807		FLORENCE	AL		07/30/2010	6.500	444,451	0	0	0	0	0	980,995	12/31/2012
A7102901		FOLEY	AL		01/11/2008	5.000	191,657	0	0	0	0	0	47,241	12/31/2012
B2071101		FOLEY	AL		10/01/2012	5.125	661,812	0	0	0	0	0	923,368	12/31/2012
A4083001		GADSDEN	AL		11/22/2004	6.625	581,146	0	0	0	0	0	1,074,253	12/31/2012
A6100715		GADSDEN	AL		11/30/2006	6.200	664,321	0	0	0	0	0	1,617,580	12/31/2012
A6101422		GADSDEN	AL		03/16/2007	6.375	383,897	0	0	0	0	0	716,119	12/31/2012
A7042302		GADSDEN	AL		07/31/2007	6.500	84,769	0	0	0	0	0	323,467	12/31/2012
B3062604		GARDENDALE	AL		09/17/2013	4.875	1,323,421	0	0	0	0	0	1,777,200	09/17/2013
A6100709		GUNTERSVILLE	AL		11/29/2006	6.200	482,698	0	0	0	0	0	750,875	12/31/2012
A6100714		GUNTERSVILLE	AL		11/29/2006	6.200	482,698	0	0	0	0	0	805,147	12/31/2012
A6121612		GUNTERSVILLE	AL		03/16/2007	6.250	75,914	0	0	0	0	0	137,625	12/31/2012
B2091002		HOOVER	AL		12/20/2012	4.875	2,205,904	0	0	0	0	0	3,008,651	12/31/2012
A6020201		HUNTSVILLE	AL		04/19/2006	6.125	130,290	0	0	0	0	0	236,794	12/31/2012
A6100708		HUNTSVILLE	AL		11/30/2006	6.200	406,670	0	0	0	0	0	950,039	12/31/2012
A7011208		HUNTSVILLE	AL		08/15/2007	6.375	592,946	0	0	0	0	0	1,181,437	12/31/2012
B1083105		HUNTSVILLE	AL		12/29/2011	5.500	1,043,138	0	0	0	0	0	1,541,638	12/31/2012
B2070103		HUNTSVILLE	AL		10/04/2012	5.000	1,060,000	0	0	0	0	0	1,384,616	12/31/2012
B2070104		HUNTSVILLE	AL		08/30/2012	5.000	1,025,000	0	0	0	0	0	1,474,320	12/31/2012
B2083002		HUNTSVILLE	AL		10/30/2012	5.250	1,481,542	0	0	0	0	0	2,046,055	12/31/2012
B3083001		HUNTSVILLE	AL		12/27/2013	5.750	483,265	0	0	0	0	0	2,599,555	12/27/2013
A6100706		JACKSONVILLE	AL		11/30/2006	6.200	257,390	0	0	0	0	0	662,606	12/31/2012
A6101414		JACKSONVILLE	AL		01/31/2007	6.250	137,572	0	0	0	0	0	321,428	12/31/2012
B1042605		JACKSONVILLE	AL		07/28/2011	6.375	634,341	0	0	0	0	0	1,564,694	12/31/2012
A5063002		MOBILE	AL		09/19/2005	5.500	284,288	0	0	0	0	0	640,317	12/31/2012
B1112901		MOBILE	AL		04/03/2012	5.875	610,621	0	0	0	0	0	1,000,541	12/31/2012
B1112903		MOBILE	AL		04/03/2012	5.875	543,639	0	0	0	0	0	780,246	12/31/2012
B0062402		MONTGOMERY	AL		09/23/2010	4.250	879,727	0	0	0	0	0	1,069,712	12/31/2012
B0062404		MONTGOMERY	AL		09/23/2010	4.250	999,506	0	0	0	0	0	1,046,149	12/31/2012
B2050205		MONTGOMERY	AL		07/27/2012	5.125	1,049,317	0	0	0	0	0	1,535,524	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2070101		MONTGOMERY	AL		12/10/2012	5.000	1,255,580	0	0	0	0	0	2,640,066	12/31/2012
B2070102		MONTGOMERY	AL		10/31/2012	5.000	1,279,736	0	0	0	0	0	2,708,074	12/31/2012
B2110723		MONTGOMERY	AL		12/28/2012	4.875	278,948	0	0	0	0	0	392,347	12/31/2012
B3022002		MONTGOMERY	AL		05/15/2013	5.000	569,088	0	0	0	0	0	766,383	05/15/2013
A6100703		MUSCLE SHOALS	AL		11/30/2006	6.200	252,202	0	0	0	0	0	584,201	12/31/2012
A7031901		OWENS CROSS ROADS	AL		05/18/2007	6.250	265,201	0	0	0	0	0	485,671	12/31/2012
A6100720		PELHAM	AL		11/30/2006	6.200	944,643	0	0	0	0	0	1,114,096	12/31/2012
B3041602		PELL CITY	AL		07/11/2013	4.500	1,621,914	0	0	0	0	0	2,180,101	07/11/2013
B2070105		TUSCALOOSA	AL		08/24/2012	5.000	1,436,976	0	0	0	0	0	1,964,829	12/31/2012
A6052404		BENTONVILLE	AR		09/28/2006	6.560	3,910,596	0	0	0	0	0	5,743,712	12/31/2012
B3042907		BRYANT	AR		06/18/2013	5.000	907,266	0	0	0	0	0	2,967,354	06/18/2013
B3042910		CONWAY	AR		07/29/2013	5.000	252,383	0	0	0	0	0	2,201,329	07/29/2013
B3031309		FAYETTEVILLE	AR		05/13/2013	4.750	1,486,294	0	0	0	0	0	2,009,890	05/13/2013
B2060803		HOT SPRINGS	AR		08/17/2012	5.000	2,000,000	0	0	0	0	0	2,792,761	12/31/2012
B3042911		LITTLE ROCK	AR		07/29/2013	5.000	741,249	0	0	0	0	0	2,907,720	07/29/2013
B3042912		LITTLE ROCK	AR		07/31/2013	5.000	659,135	0	0	0	0	0	2,761,197	07/31/2013
A7041903		MAUMELLE	AR		05/31/2007	6.250	442,066	0	0	0	0	0	668,507	12/31/2012
A6052405		ROGERS	AR		09/28/2006	6.560	6,205,938	0	0	0	0	0	6,439,304	12/31/2012
B0080303		RUSSELLVILLE	AR		09/30/2010	6.000	422,990	0	0	0	0	0	751,913	12/31/2012
B1022301		SHERWOOD	AR		05/20/2011	6.375	1,814,358	0	0	0	0	0	2,666,609	12/31/2012
B3100701		SHERWOOD	AR		11/22/2013	5.750	46,293	0	0	0	0	0	1,586,379	11/22/2013
B2030603		SILOAM SPRINGS	AR		05/21/2012	5.500	905,202	0	0	0	0	0	1,228,946	12/31/2012
A5103101		APACHE JUNCTION	AZ		01/18/2006	6.250	266,307	0	0	0	0	0	372,968	12/31/2012
A7070201		APACHE JUNCTION	AZ		09/04/2007	6.875	236,782	0	0	0	0	0	236,524	12/31/2012
A7122706		APACHE JUNCTION	AZ		02/27/2008	6.375	927,184	0	0	0	0	0	1,374,530	12/31/2012
B1082205		APACHE JUNCTION	AZ		11/17/2011	5.625	765,259	0	0	0	0	0	1,337,056	12/31/2012
B3031802		APACHE JUNCTION	AZ		06/25/2013	4.250	1,228,287	0	0	0	0	0	1,659,054	06/25/2013
B3052701		APACHE JUNCTION	AZ		08/23/2013	4.250	887,980	0	0	0	0	0	1,518,223	08/23/2013
A6062202		AVONDALE	AZ		09/07/2006	6.000	252,487	0	0	0	0	0	262,936	12/31/2012
A6062203		AVONDALE	AZ		09/07/2006	6.000	406,824	0	0	0	0	0	375,462	12/31/2012
B2021303		AVONDALE	AZ		04/13/2012	5.375	282,357	0	0	0	0	0	383,202	12/31/2012
A8031004		BENSON	AZ		06/04/2008	6.875	726,404	0	0	0	0	0	1,328,055	12/31/2012
B3012807		CAVE CREEK	AZ		05/29/2013	4.500	771,754	0	0	0	0	0	1,069,204	05/29/2013
A4110105		CHANDLER	AZ		01/25/2005	4.875	43,785	0	0	0	0	0	1,412,418	12/31/2012
A5090606		CHANDLER	AZ		11/17/2005	5.625	274,177	0	0	0	0	0	353,920	12/31/2012
A6052402		CHANDLER	AZ		08/02/2006	6.000	177,529	0	0	0	0	0	214,122	08/19/2013
A7080305		CHANDLER	AZ		10/12/2007	4.750	388,459	0	0	0	0	0	692,739	12/31/2012
A70803053		CHANDLER	AZ		12/10/2009	4.750	435,463	0	0	0	0	0	772,452	12/31/2012
A8012406		CHANDLER	AZ		03/31/2008	4.625	465,697	0	0	0	0	0	1,351,666	12/31/2012
A9042402		CHANDLER	AZ		07/17/2009	6.500	119,436	0	0	0	0	0	384,761	12/31/2012
A9091401		CHANDLER	AZ		11/20/2009	7.375	677,321	0	0	0	0	0	1,026,937	12/31/2012
A9111302		CHANDLER	AZ		12/29/2009	7.250	1,773,532	0	0	0	0	0	2,354,878	12/31/2012
B0042803		CHANDLER	AZ		06/30/2010	6.500	797,343	0	0	0	0	0	1,226,310	12/31/2012
B1020902		CHANDLER	AZ		10/18/2011	6.750	787,080	0	0	0	0	0	1,303,328	12/31/2012
B1052701		CHANDLER	AZ		08/31/2011	6.375	452,073	0	0	0	0	0	656,248	12/31/2012
B1052702		CHANDLER	AZ		08/31/2011	6.000	1,169,609	0	0	0	0	0	1,832,948	12/31/2012
B3053002		CHANDLER	AZ		08/22/2013	4.500	434,006	0	0	0	0	0	939,248	08/22/2013
B3061901		CHANDLER	AZ		08/30/2013	4.875	536,678	0	0	0	0	0	995,099	08/30/2013
B3100401		CHANDLER	AZ		11/07/2013	4.750	558,000	0	0	0	0	0	754,735	11/07/2013
B1030403		EL MIRAGE	AZ		05/23/2011	6.250	1,070,972	0	0	0	0	0	1,399,669	12/31/2012
B1082203		EL MIRAGE	AZ		10/21/2011	5.625	784,399	0	0	0	0	0	1,596,092	12/31/2012
A5012501		FLAGSTAFF	AZ		04/14/2005	5.875	479,016	0	0	0	0	0	685,060	12/31/2012
A7082701		FLAGSTAFF	AZ		10/29/2007	6.750	313,136	0	0	0	0	0	397,533	12/31/2012
B3040903		FOUNTAIN HILLS	AZ		07/15/2013	4.500	843,419	0	0	0	0	0	1,136,788	07/15/2013
B3062110		FOUNTAIN HILLS	AZ		08/13/2013	4.875	540,923	0	0	0	0	0	724,830	08/19/2013
A4121502		GILBERT	AZ		02/25/2005	6.750	384,481	0	0	0	0	0	758,984	12/31/2012
A6021701		GILBERT	AZ		05/05/2006	6.125	293,933	0	0	0	0	0	236,590	12/31/2012
A7060703		GILBERT	AZ		08/13/2007	5.500	564,717	0	0	0	0	0	510,147	12/31/2012
A7110201		GILBERT	AZ		02/14/2008	6.500	418,337	0	0	0	0	0	604,045	12/31/2012
A8050501		GILBERT	AZ		07/01/2008	6.875	454,516	0	0	0	0	0	666,145	12/31/2012
A9031206		GILBERT	AZ		05/29/2009	6.625	1,158,816	0	0	0	0	0	1,509,061	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1081703		GILBERT	AZ		11/14/2011	5.750	1,127,550	0	0	0	0	0	1,619,024	12/31/2012
B2100203		GILBERT	AZ		11/30/2012	4.250	1,316,576	0	0	0	0	0	1,927,610	12/31/2012
A0062802		GLENDALE	AZ		09/29/2000	8.750	77,613	0	0	0	0	0	891,128	12/31/2012
A6120602		GLENDALE	AZ		01/31/2007	5.500	977,250	0	0	0	0	0	1,186,502	12/31/2012
A7031404		GLENDALE	AZ		04/17/2007	5.000	17,850,000	0	0	0	0	0	21,253,650	12/31/2012
A7062601		GLENDALE	AZ		09/25/2007	6.950	198,637	0	0	0	0	0	326,845	12/31/2012
A7073002		GLENDALE	AZ		10/18/2007	6.375	1,169,550	0	0	0	0	0	1,653,197	12/31/2012
B0040510		GLENDALE	AZ		06/10/2010	7.500	639,487	0	0	0	0	0	1,366,350	12/31/2012
B0072103		GLENDALE	AZ		09/29/2010	5.875	1,501,963	0	0	0	0	0	3,441,325	12/31/2012
B1082902		GLENDALE	AZ		10/07/2011	5.750	2,598,494	0	0	0	0	0	5,710,576	12/31/2012
B2062904		GLENDALE	AZ		09/26/2012	5.000	701,486	0	0	0	0	0	1,053,961	12/31/2012
A5071901		GLOBE	AZ		11/09/2005	6.000	139,892	0	0	0	0	0	339,467	12/31/2012
A8030702		GOODYEAR	AZ		06/04/2008	6.125	856,773	0	0	0	0	0	1,345,750	12/31/2012
B0030404		GOODYEAR	AZ		04/28/2010	6.875	1,439,521	0	0	0	0	0	2,302,768	12/31/2012
B2042403		GOODYEAR	AZ		07/10/2012	5.750	659,377	0	0	0	0	0	1,135,278	12/31/2012
A5040602		HUACHUCA CITY	AZ		09/07/2005	6.500	145,291	0	0	0	0	0	333,950	12/31/2012
B3031501		LAKE HAVASU CITY	AZ		06/07/2013	4.500	1,459,085	0	0	0	0	0	2,612,793	06/07/2013
B3060306		LAVEEN	AZ		08/15/2013	4.250	867,423	0	0	0	0	0	1,168,979	08/15/2013
A6102707		MARICOPA	AZ		12/14/2006	6.375	292,583	0	0	0	0	0	644,612	12/31/2012
A7012901		MARICOPA	AZ		03/23/2007	6.250	516,899	0	0	0	0	0	764,720	12/31/2012
A3052101		MESA	AZ		07/22/2003	4.375	1,174,192	0	0	0	0	0	2,065,741	12/31/2012
A3090502		MESA	AZ		10/29/2003	4.750	355,661	0	0	0	0	0	615,359	12/31/2012
A3122203		MESA	AZ		03/15/2004	6.125	463,304	0	0	0	0	0	1,323,143	12/31/2012
A4012302		MESA	AZ		03/25/2004	5.875	1,376,240	0	0	0	0	0	3,714,104	12/31/2012
A4042413		MESA	AZ		07/01/2004	6.750	648,603	0	0	0	0	0	1,178,073	12/31/2012
A5012503		MESA	AZ		04/07/2005	6.000	576,852	0	0	0	0	0	1,311,111	12/31/2012
A5091303		MESA	AZ		12/15/2005	5.750	334,608	0	0	0	0	0	1,147,357	12/31/2012
A6053002		MESA	AZ		08/02/2006	6.875	147,937	0	0	0	0	0	365,028	12/31/2012
A6101902		MESA	AZ		11/15/2006	6.250	217,779	0	0	0	0	0	768,262	12/31/2012
A7010402		MESA	AZ		03/12/2007	6.125	1,070,022	0	0	0	0	0	1,734,285	12/31/2012
A8032503		MESA	AZ		06/19/2008	6.375	232,674	0	0	0	0	0	233,071	12/31/2012
A9103004		MESA	AZ		12/30/2009	6.500	2,089,916	0	0	0	0	0	2,940,146	12/31/2012
A9122801		MESA	AZ		02/18/2010	6.625	566,798	0	0	0	0	0	951,979	12/31/2012
B0022501		MESA	AZ		03/30/2010	6.750	3,821,914	0	0	0	0	0	5,646,928	09/30/2013
B0060201		MESA	AZ		07/15/2010	6.875	958,632	0	0	0	0	0	1,631,566	12/31/2012
B0080608		MESA	AZ		10/14/2010	5.750	917,175	0	0	0	0	0	1,566,615	12/31/2012
B0081001		MESA	AZ		09/24/2010	6.500	662,795	0	0	0	0	0	1,083,948	12/31/2012
B0081003		MESA	AZ		09/29/2010	6.500	663,729	0	0	0	0	0	1,302,353	12/31/2012
B0120303		MESA	AZ		01/31/2011	5.750	520,370	0	0	0	0	0	841,104	12/31/2012
B1011902		MESA	AZ		03/10/2011	5.875	1,376,300	0	0	0	0	0	2,610,765	12/31/2012
B1032801		MESA	AZ		05/25/2011	6.000	1,527,353	0	0	0	0	0	2,010,389	12/31/2012
B10328013		MESA	AZ		06/01/2011	6.000	114,539	0	0	0	0	0	150,853	12/31/2012
B1042603		MESA	AZ		06/30/2011	6.250	392,978	0	0	0	0	0	806,324	12/31/2012
B1051201		MESA	AZ		07/27/2011	5.875	862,281	0	0	0	0	0	2,067,028	12/31/2012
B2081002		MESA	AZ		10/29/2012	5.000	707,299	0	0	0	0	0	1,071,962	12/31/2012
B3021902		MESA	AZ		04/26/2013	4.750	752,665	0	0	0	0	0	1,039,699	04/26/2013
A4110303		MIAMI	AZ		02/28/2005	5.250	46,599	0	0	0	0	0	694,914	12/31/2012
B1010602		NOGALES	AZ		03/01/2011	6.625	2,231,768	0	0	0	0	0	3,334,235	12/31/2012
A8012302		ORO VALLEY	AZ		03/19/2008	6.250	184,566	0	0	0	0	0	330,628	12/31/2012
B0062507		ORO VALLEY	AZ		09/21/2010	6.250	839,000	0	0	0	0	0	1,316,700	12/31/2012
A4102201		PAYSON	AZ		02/02/2005	5.750	142,445	0	0	0	0	0	395,981	12/31/2012
A8081203		PAYSON	AZ		11/05/2008	6.625	223,823	0	0	0	0	0	1,203,766	12/31/2012
A3080401		PEORIA	AZ		10/14/2003	4.750	875,618	0	0	0	0	0	1,748,468	12/31/2012
A4071202		PEORIA	AZ		09/15/2004	7.750	539,065	0	0	0	0	0	1,015,417	12/31/2012
A4081302		PEORIA	AZ		10/29/2004	6.000	538,147	0	0	0	0	0	1,066,093	12/31/2012
A4081303		PEORIA	AZ		10/29/2004	6.000	956,200	0	0	0	0	0	762,624	12/31/2012
A40813033		PEORIA	AZ		03/30/2007	6.375	260,060	0	0	0	0	0	211,010	12/31/2012
A7021502		PEORIA	AZ		04/24/2007	6.375	430,967	0	0	0	0	0	456,282	12/31/2012
A7050802		PEORIA	AZ		07/16/2007	6.125	332,373	0	0	0	0	0	549,038	12/31/2012
A8041401		PEORIA	AZ		06/19/2008	6.500	265,899	0	0	0	0	0	389,214	12/31/2012
B1020108		PEORIA	AZ		04/05/2011	5.625	1,227,023	0	0	0	0	0	1,641,011	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1050501		PEORIA	AZ		07/19/2011	6.375	2,537,390	0	0	0	0	0	6,823,906	12/31/2012
B1060803		PEORIA	AZ		08/01/2011	5.500	1,137,541	0	0	0	0	0	1,805,862	12/31/2012
B2072401		PEORIA	AZ		09/26/2012	4.750	1,393,824	0	0	0	0	0	1,922,279	12/31/2012
B3062004		PEORIA	AZ		08/29/2013	4.875	924,685	0	0	0	0	0	1,253,991	08/29/2013
B3071804		PEORIA	AZ		11/01/2013	5.625	3,236,400	0	0	0	0	0	4,322,670	11/01/2013
A3031704		PHOENIX	AZ		05/30/2003	4.125	340,967	0	0	0	0	0	716,400	12/31/2012
A3060301		PHOENIX	AZ		08/07/2003	5.750	336,844	0	0	0	0	0	1,372,017	12/31/2012
A3091601		PHOENIX	AZ		11/13/2003	6.500	355,735	0	0	0	0	0	630,338	12/31/2012
A4012303		PHOENIX	AZ		04/02/2004	5.875	533,638	0	0	0	0	0	1,067,774	12/31/2012
A4040202		PHOENIX	AZ		06/17/2004	5.750	186,988	0	0	0	0	0	340,995	12/31/2012
A4042404		PHOENIX	AZ		07/01/2004	6.750	415,469	0	0	0	0	0	715,703	12/31/2012
A4042409		PHOENIX	AZ		07/01/2004	6.750	554,002	0	0	0	0	0	957,639	12/31/2012
A5041303		PHOENIX	AZ		06/24/2005	6.000	210,084	0	0	0	0	0	286,042	12/31/2012
A5050903		PHOENIX	AZ		06/20/2005	5.625	387,846	0	0	0	0	0	651,093	12/31/2012
A5061302		PHOENIX	AZ		08/29/2005	5.625	365,061	0	0	0	0	0	525,254	12/31/2012
A5072806		PHOENIX	AZ		10/19/2005	5.625	455,145	0	0	0	0	0	564,858	12/31/2012
A5112101		PHOENIX	AZ		01/17/2006	6.250	296,261	0	0	0	0	0	335,891	12/31/2012
A6021002		PHOENIX	AZ		04/24/2006	6.250	1,112,369	0	0	0	0	0	2,181,510	12/31/2012
A6052301		PHOENIX	AZ		07/20/2006	6.750	237,423	0	0	0	0	0	430,402	12/31/2012
A6081605		PHOENIX	AZ		10/20/2006	6.400	3,919,362	0	0	0	0	0	3,822,632	12/31/2012
A6101109		PHOENIX	AZ		12/11/2006	6.125	1,031,788	0	0	0	0	0	465,837	12/31/2012
A7080901		PHOENIX	AZ		10/29/2007	6.500	687,285	0	0	0	0	0	357,951	12/31/2012
A7081702		PHOENIX	AZ		12/14/2007	5.000	61,895	0	0	0	0	0	516,342	12/31/2012
A7083106		PHOENIX	AZ		11/09/2007	6.625	676,706	0	0	0	0	0	1,483,125	12/31/2012
A8030711		PHOENIX	AZ		06/09/2008	6.000	442,287	0	0	0	0	0	599,395	12/31/2012
A8031002		PHOENIX	AZ		06/06/2008	4.500	205,123	0	0	0	0	0	285,471	12/31/2012
A8111701		PHOENIX	AZ		01/09/2009	7.000	452,403	0	0	0	0	0	671,205	12/31/2012
A9021301		PHOENIX	AZ		07/01/2009	6.875	1,013,108	0	0	0	0	0	1,853,196	12/31/2012
A9042003		PHOENIX	AZ		06/15/2009	7.375	297,544	0	0	0	0	0	581,040	12/31/2012
A9042706		PHOENIX	AZ		06/29/2009	7.125	170,104	0	0	0	0	0	953,298	12/31/2012
A9070201		PHOENIX	AZ		08/27/2009	7.250	188,307	0	0	0	0	0	247,607	12/31/2012
A9082402		PHOENIX	AZ		10/08/2009	7.250	475,641	0	0	0	0	0	790,632	12/31/2012
A9121101		PHOENIX	AZ		02/24/2010	6.875	780,558	0	0	0	0	0	1,054,138	01/30/2013
A91211013		PHOENIX	AZ		01/30/2013	6.875	195,698	0	0	0	0	0	263,802	01/30/2013
B0040509		PHOENIX	AZ		06/01/2010	7.250	415,527	0	0	0	0	0	903,167	12/31/2012
B0063007		PHOENIX	AZ		09/02/2010	6.625	326,315	0	0	0	0	0	391,900	12/31/2012
B0090106		PHOENIX	AZ		11/08/2010	6.625	259,121	0	0	0	0	0	610,994	12/31/2012
B0102102		PHOENIX	AZ		02/09/2011	6.500	613,735	0	0	0	0	0	1,294,963	12/31/2012
B1042901		PHOENIX	AZ		06/28/2011	5.625	376,292	0	0	0	0	0	675,857	12/31/2012
B1050503		PHOENIX	AZ		06/30/2011	6.125	509,716	0	0	0	0	0	967,571	12/31/2012
B1052303		PHOENIX	AZ		08/12/2011	6.125	346,052	0	0	0	0	0	523,913	12/31/2012
B1110802		PHOENIX	AZ		01/03/2012	5.250	1,460,858	0	0	0	0	0	2,564,806	12/31/2012
B1121901		PHOENIX	AZ		02/28/2012	5.125	621,592	0	0	0	0	0	2,340,725	12/31/2012
B2070901		PHOENIX	AZ		08/30/2012	5.000	1,931,078	0	0	0	0	0	2,697,870	12/31/2012
B2100404		PHOENIX	AZ		01/11/2013	5.000	1,218,524	0	0	0	0	0	1,670,719	01/11/2013
B2111902		PHOENIX	AZ		01/23/2013	5.500	201,404	0	0	0	0	0	343,847	01/23/2013
B3010403		PHOENIX	AZ		03/01/2013	4.500	561,820	0	0	0	0	0	984,151	03/01/2013
B3012101		PHOENIX	AZ		04/01/2013	4.250	1,364,314	0	0	0	0	0	1,955,125	04/01/2013
B3012808		PHOENIX	AZ		03/29/2013	4.875	637,202	0	0	0	0	0	1,170,591	04/02/2013
B3060601		PHOENIX	AZ		08/22/2013	5.000	1,015,435	0	0	0	0	0	1,392,256	08/22/2013
B3061207		PHOENIX	AZ		08/29/2013	4.875	524,887	0	0	0	0	0	784,501	08/29/2013
B3062003		PHOENIX	AZ		09/03/2013	4.750	1,231,127	0	0	0	0	0	1,922,835	09/03/2013
B3081304		PHOENIX	AZ		10/24/2013	5.250	421,106	0	0	0	0	0	564,596	10/24/2013
B3081404		PHOENIX	AZ		10/25/2013	5.375	585,146	0	0	0	0	0	835,068	10/25/2013
A4080902		PRESCOTT	AZ		10/28/2004	7.375	288,693	0	0	0	0	0	681,257	12/31/2012
B1061503		PRESCOTT	AZ		10/03/2011	6.000	2,167,885	0	0	0	0	0	3,152,920	12/31/2012
A8010301		PRESCOTT VALLEY	AZ		03/13/2008	6.125	644,730	0	0	0	0	0	678,461	12/31/2012
A4102802		SAN LUIS	AZ		03/21/2005	6.000	13,307	0	0	0	0	0	36,695	12/31/2012
A4052501		SCOTTSDALE	AZ		08/02/2004	6.625	638,610	0	0	0	0	0	856,278	12/31/2012
A4121504		SCOTTSDALE	AZ		02/17/2005	5.875	997,957	0	0	0	0	0	1,012,162	12/31/2012
A5061003		SCOTTSDALE	AZ		09/01/2005	5.625	229,732	0	0	0	0	0	439,720	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6032201		SCOTTSDALE	AZ		06/09/2006	6.250	662,359	0	0	0	0	0	763,522	12/31/2012
A60322013		SCOTTSDALE	AZ		01/09/2008	6.625	577,483	0	0	0	0	0	534,156	12/31/2012
A6060103		SCOTTSDALE	AZ		07/20/2006	6.625	163,633	0	0	0	0	0	263,348	12/31/2012
A6101105		SCOTTSDALE	AZ		11/20/2006	6.250	836,384	0	0	0	0	0	788,088	12/31/2012
A6101904		SCOTTSDALE	AZ		12/20/2006	6.250	281,455	0	0	0	0	0	346,225	12/31/2012
A6110301		SCOTTSDALE	AZ		01/04/2007	6.250	336,385	0	0	0	0	0	416,674	12/31/2012
A7010205		SCOTTSDALE	AZ		03/12/2007	6.375	216,711	0	0	0	0	0	275,733	12/31/2012
A7102203		SCOTTSDALE	AZ		12/14/2007	6.299	1,705,139	0	0	0	0	0	1,105,958	12/31/2012
A7120416		SCOTTSDALE	AZ		02/21/2008	6.375	142,449	0	0	0	0	0	161,836	12/31/2012
A8041501		SCOTTSDALE	AZ		06/05/2008	6.625	230,049	0	0	0	0	0	183,303	12/31/2012
A8071401		SCOTTSDALE	AZ		09/26/2008	6.625	387,791	0	0	0	0	0	683,725	12/31/2012
B0032504		SCOTTSDALE	AZ		05/19/2010	7.125	2,040,227	0	0	0	0	0	3,247,584	12/31/2012
B0041902		SCOTTSDALE	AZ		07/21/2010	6.625	750,074	0	0	0	0	0	1,556,058	12/31/2012
B0050704		SCOTTSDALE	AZ		08/06/2010	6.250	527,474	0	0	0	0	0	936,709	12/31/2012
B0081004		SCOTTSDALE	AZ		06/24/2011	5.750	870,814	0	0	0	0	0	1,833,940	12/31/2012
B0081005		SCOTTSDALE	AZ		12/15/2010	6.000	360,734	0	0	0	0	0	457,214	12/31/2012
B0081009		SCOTTSDALE	AZ		12/15/2010	6.750	586,929	0	0	0	0	0	611,364	12/31/2012
B0081010		SCOTTSDALE	AZ		06/24/2011	6.750	703,298	0	0	0	0	0	938,658	06/21/2013
B0081013		SCOTTSDALE	AZ		12/15/2010	6.000	505,050	0	0	0	0	0	806,014	12/31/2012
B0120809		SCOTTSDALE	AZ		01/31/2011	6.250	293,898	0	0	0	0	0	424,609	12/31/2012
B1042601		SCOTTSDALE	AZ		06/17/2011	6.500	1,305,754	0	0	0	0	0	1,839,822	12/31/2012
B1072202		SCOTTSDALE	AZ		09/15/2011	5.500	2,560,252	0	0	0	0	0	3,524,316	12/31/2012
B3022003		SCOTTSDALE	AZ		04/15/2013	4.750	588,154	0	0	0	0	0	867,584	04/15/2013
B3030803		SCOTTSDALE	AZ		05/10/2013	4.625	2,195,233	0	0	0	0	0	3,008,148	05/10/2013
B3081305		SCOTTSDALE	AZ		11/08/2013	5.375	2,790,000	0	0	0	0	0	4,492,139	11/08/2013
B3101005		SCOTTSDALE	AZ		12/20/2013	4.500	835,000	0	0	0	0	0	1,112,876	12/20/2013
A5040601		SIERRA VISTA	AZ		07/25/2005	6.375	150,445	0	0	0	0	0	368,302	12/31/2012
B1031703		SIERRA VISTA	AZ		07/18/2011	5.500	559,073	0	0	0	0	0	1,067,783	12/31/2012
A8022221		SUN CITY	AZ		04/24/2008	6.250	426,670	0	0	0	0	0	1,172,029	12/31/2012
B0030802		SURPRISE	AZ		04/27/2010	7.000	551,002	0	0	0	0	0	1,649,970	12/31/2012
B2082903		SURPRISE	AZ		11/13/2012	4.250	2,332,212	0	0	0	0	0	3,240,474	12/31/2012
A5012802		TEMPE	AZ		03/14/2005	5.875	377,893	0	0	0	0	0	531,149	12/31/2012
A5042901		TEMPE	AZ		07/29/2005	5.250	99,321	0	0	0	0	0	1,428,224	12/31/2012
A5061007		TEMPE	AZ		11/29/2005	5.850	788,085	0	0	0	0	0	1,188,032	12/31/2012
A5081203		TEMPE	AZ		11/09/2005	5.750	479,609	0	0	0	0	0	701,860	12/31/2012
A5122002		TEMPE	AZ		03/06/2006	6.250	460,686	0	0	0	0	0	649,455	12/31/2012
A7031904		TEMPE	AZ		06/12/2007	5.750	295,522	0	0	0	0	0	759,534	12/31/2012
A7091902		TEMPE	AZ		11/13/2007	6.375	333,576	0	0	0	0	0	412,086	12/31/2012
A8021506		TEMPE	AZ		05/05/2008	4.250	137,330	0	0	0	0	0	157,318	12/31/2012
A8022012		TEMPE	AZ		05/07/2008	6.000	415,496	0	0	0	0	0	509,303	12/31/2012
A8051402		TEMPE	AZ		07/07/2008	6.375	754,406	0	0	0	0	0	1,195,437	12/31/2012
A8111101		TEMPE	AZ		01/20/2009	7.125	755,178	0	0	0	0	0	638,120	12/31/2012
A9041601		TEMPE	AZ		06/11/2009	7.000	897,830	0	0	0	0	0	1,295,153	12/31/2012
A9071402		TEMPE	AZ		09/01/2009	7.500	873,934	0	0	0	0	0	1,165,122	12/31/2012
A9103005		TEMPE	AZ		12/29/2009	6.750	1,271,155	0	0	0	0	0	2,883,023	12/31/2012
B0081002		TEMPE	AZ		09/24/2010	6.500	663,729	0	0	0	0	0	1,026,112	12/31/2012
B1020102		TEMPE	AZ		04/04/2011	6.125	418,346	0	0	0	0	0	789,725	12/31/2012
B1101701		TEMPE	AZ		12/16/2011	5.250	493,316	0	0	0	0	0	708,797	12/31/2012
B1102704		TEMPE	AZ		01/03/2012	5.375	738,618	0	0	0	0	0	2,016,289	12/31/2012
A3030601		TUCSON	AZ		05/06/2003	6.375	216,806	0	0	0	0	0	741,786	12/31/2012
A5031702		TUCSON	AZ		05/12/2005	6.625	191,804	0	0	0	0	0	364,115	12/31/2012
A7052101		TUCSON	AZ		08/10/2007	6.125	275,389	0	0	0	0	0	650,774	12/31/2012
A7053103		TUCSON	AZ		08/10/2007	6.500	558,947	0	0	0	0	0	870,083	12/31/2012
A7090301		TUCSON	AZ		10/26/2007	6.500	490,172	0	0	0	0	0	603,640	12/31/2012
A7100501		TUCSON	AZ		12/12/2007	6.375	303,919	0	0	0	0	0	416,736	12/31/2012
A8020803		TUCSON	AZ		04/29/2008	5.000	1,757,905	0	0	0	0	0	2,237,067	12/31/2012
A8022802		TUCSON	AZ		05/29/2008	6.000	532,616	0	0	0	0	0	1,051,634	12/31/2012
A8041003		TUCSON	AZ		06/30/2008	6.250	562,404	0	0	0	0	0	890,002	12/31/2012
A8052202		TUCSON	AZ		07/30/2008	7.000	260,577	0	0	0	0	0	274,887	12/31/2012
A8081906		TUCSON	AZ		09/15/2008	6.375	1,739,804	0	0	0	0	0	2,169,745	12/31/2012
A8090302		TUCSON	AZ		11/13/2008	6.500	488,654	0	0	0	0	0	922,340	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A9111601		TUCSON	AZ		01/19/2010	7.000	162,170	0	0	0	0	0	421,622	12/31/2012
B0072704		TUCSON	AZ		11/02/2010	6.375	220,102	0	0	0	0	0	398,174	12/31/2012
B1030901		TUCSON	AZ		04/29/2011	6.375	503,686	0	0	0	0	0	1,176,529	12/31/2012
B1101003		TUCSON	AZ		12/28/2011	6.000	769,084	0	0	0	0	0	1,565,353	12/31/2012
B2031306		TUCSON	AZ		06/15/2012	5.350	202,159	0	0	0	0	0	290,737	12/31/2012
B2031502		TUCSON	AZ		05/09/2012	5.375	553,638	0	0	0	0	0	906,868	12/31/2012
B2061101		TUCSON	AZ		08/14/2012	5.000	457,918	0	0	0	0	0	730,636	08/06/2013
B2101001		TUCSON	AZ		12/19/2012	4.750	971,518	0	0	0	0	0	1,568,486	12/31/2012
B2112903		TUCSON	AZ		02/01/2013	5.250	1,223,083	0	0	0	0	0	1,978,074	02/01/2013
B3030109		TUCSON	AZ		06/12/2013	4.750	418,040	0	0	0	0	0	1,090,010	06/12/2013
B3051609		TUCSON	AZ		08/01/2013	4.375	761,205	0	0	0	0	0	1,026,816	08/01/2013
B3071702		TUCSON	AZ		10/08/2013	5.750	137,159	0	0	0	0	0	232,722	10/08/2013
A9010702		YUMA	AZ		02/25/2009	7.375	268,438	0	0	0	0	0	661,659	12/31/2012
A3051402		AGOURA HILLS	CA		07/29/2003	6.500	128,429	0	0	0	0	0	632,681	12/31/2012
A8013103		AGOURA HILLS	CA		04/17/2008	6.125	1,348,974	0	0	0	0	0	1,571,213	12/31/2012
B3010401		AGOURA HILLS	CA		03/21/2013	4.125	2,915,833	0	0	0	0	0	4,760,212	03/21/2013
A7070503		ALAMEDA	CA		10/10/2007	6.500	1,398,255	0	0	0	0	0	2,046,241	12/31/2012
A8092403		ALAMEDA	CA		11/24/2008	4.375	466,110	0	0	0	0	0	1,195,905	12/31/2012
B1063012		ALAMEDA	CA		09/01/2011	6.250	467,138	0	0	0	0	0	955,604	12/31/2012
A2032204		ALHAMBRA	CA		06/27/2002	5.000	272,478	0	0	0	0	0	714,248	12/31/2012
A8020810		ALHAMBRA	CA		03/31/2008	6.000	956,743	0	0	0	0	0	1,229,856	12/31/2012
A8112501		ALHAMBRA	CA		01/30/2009	7.000	3,454,467	0	0	0	0	0	5,418,697	12/31/2012
B1021402		ALHAMBRA	CA		04/27/2011	5.875	906,609	0	0	0	0	0	992,684	12/31/2012
A5040603		ALISO VIEJO	CA		07/29/2005	6.375	663,772	0	0	0	0	0	2,131,588	12/31/2012
B2091403		ALTADENA	CA		12/13/2012	4.875	529,632	0	0	0	0	0	1,320,122	12/31/2012
A1091901		ANAHEIM	CA		11/01/2001	8.125	100,133	0	0	0	0	0	1,374,371	12/31/2012
A2100801		ANAHEIM	CA		03/18/2003	4.625	256,813	0	0	0	0	0	1,064,814	12/31/2012
A2110402		ANAHEIM	CA		01/09/2003	4.500	290,467	0	0	0	0	0	526,300	12/31/2012
A21104023		ANAHEIM	CA		02/14/2008	4.500	618,653	0	0	0	0	0	800,263	12/31/2012
A4050704		ANAHEIM	CA		07/29/2004	6.375	566,339	0	0	0	0	0	1,300,246	12/31/2012
A4111901		ANAHEIM	CA		02/15/2005	5.625	452,724	0	0	0	0	0	1,028,184	12/31/2012
A5051008		ANAHEIM	CA		08/18/2005	5.750	161,792	0	0	0	0	0	568,877	12/31/2012
A5080803		ANAHEIM	CA		10/27/2005	5.750	371,900	0	0	0	0	0	1,952,970	12/31/2012
A5121203		ANAHEIM	CA		03/14/2006	6.000	2,517,608	0	0	0	0	0	4,221,043	04/26/2013
A5121203-1		ANAHEIM	CA		04/26/2013	4.000	465,483	0	0	0	0	0	698,355	04/26/2013
A6020902		ANAHEIM	CA		05/01/2006	6.250	540,075	0	0	0	0	0	1,610,314	12/31/2012
A7010504		ANAHEIM	CA		03/14/2007	6.000	612,921	0	0	0	0	0	601,244	12/31/2012
B0032507		ANAHEIM	CA		06/01/2010	6.000	1,264,381	0	0	0	0	0	2,043,576	12/31/2012
B0112301		ANAHEIM	CA		01/14/2011	6.125	1,208,162	0	0	0	0	0	1,953,136	12/31/2012
B2030205		ANAHEIM	CA		04/30/2012	5.875	6,465,418	0	0	0	0	0	14,919,445	12/31/2012
B3051603		ANAHEIM	CA		08/12/2013	4.375	1,921,135	0	0	0	0	0	2,735,658	08/12/2013
B3092401		ANAHEIM	CA		12/20/2013	7.250	2,750,000	0	0	0	0	0	4,157,376	12/20/2013
B1030702		ANTELOPE	CA		05/05/2011	5.750	560,954	0	0	0	0	0	863,154	03/29/2013
A2111101		ANTIOCH	CA		01/30/2003	6.875	245,735	0	0	0	0	0	663,488	12/31/2012
A4061006		ANTIOCH	CA		07/29/2004	6.875	1,857,861	0	0	0	0	0	3,283,769	12/31/2012
A4091703		ANTIOCH	CA		11/18/2004	6.000	458,148	0	0	0	0	0	1,095,570	12/31/2012
A4102801		ANTIOCH	CA		01/20/2005	5.750	394,940	0	0	0	0	0	1,355,697	12/31/2012
A5101901		ANTIOCH	CA		01/24/2006	5.750	163,813	0	0	0	0	0	982,992	12/31/2012
A6090603		ANTIOCH	CA		11/28/2006	6.000	307,061	0	0	0	0	0	1,237,092	12/31/2012
B1040803		ANTIOCH	CA		08/10/2011	6.375	528,511	0	0	0	0	0	1,019,712	12/31/2012
A7082904		APPLE VALLEY	CA		10/25/2007	4.750	131,558	0	0	0	0	0	254,954	12/31/2012
A8091102		APPLE VALLEY	CA		12/05/2008	6.750	650,051	0	0	0	0	0	1,083,198	12/31/2012
A9030422		APPLE VALLEY	CA		05/18/2009	6.375	193,990	0	0	0	0	0	376,406	12/31/2012
B2022402		ARLETA	CA		04/30/2012	5.375	860,108	0	0	0	0	0	1,311,882	12/31/2012
B2020104		ARROYO GRANDE	CA		04/11/2012	4.875	464,989	0	0	0	0	0	785,183	12/31/2012
A6113004		ARTESIA	CA		02/12/2007	6.125	810,131	0	0	0	0	0	1,800,830	12/31/2012
A6110604		ATASCADERO	CA		01/18/2007	6.125	524,042	0	0	0	0	0	806,557	12/31/2012
A8021406		ATASCADERO	CA		04/25/2008	6.000	850,046	0	0	0	0	0	673,882	12/31/2012
A8032001		ATASCADERO	CA		06/16/2008	6.625	1,018,709	0	0	0	0	0	1,556,327	12/31/2012
A9042707		ATASCADERO	CA		06/30/2009	7.125	170,104	0	0	0	0	0	973,416	12/31/2012
B3031310		ATASCADERO	CA		06/04/2013	4.625	1,670,543	0	0	0	0	0	2,771,778	06/04/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6011101		AUBURN	CA		02/28/2006	5.750	919,982	0	0	0	0	0	1,429,995	12/31/2012
A6042401		AUBURN	CA		07/18/2006	6.500	641,081	0	0	0	0	0	525,361	12/31/2012
A7082402		AUBURN	CA		11/14/2007	6.375	860,545	0	0	0	0	0	806,996	12/31/2012
A8093001		AUBURN	CA		12/08/2008	7.250	256,975	0	0	0	0	0	350,736	12/31/2012
A8093002		AUBURN	CA		12/08/2008	7.250	303,694	0	0	0	0	0	360,904	12/31/2012
A7031406		AVILA BEACH	CA		08/10/2007	6.650	592,649	0	0	0	0	0	579,816	12/31/2012
A7031407		AVILA BEACH	CA		08/10/2007	6.650	245,931	0	0	0	0	0	252,030	12/31/2012
A7031408		AVILA BEACH	CA		08/10/2007	6.650	199,083	0	0	0	0	0	208,977	12/31/2012
A7031409		AVILA BEACH	CA		08/10/2007	6.650	386,477	0	0	0	0	0	238,485	12/31/2012
A7031410		AVILA BEACH	CA		08/10/2007	6.650	260,014	0	0	0	0	0	210,868	12/31/2012
99042202		BAKERSFIELD	CA		07/15/1999	7.500	400,439	0	0	0	0	0	1,716,201	12/31/2012
A3090305		BAKERSFIELD	CA		11/20/2003	6.500	2,988,508	0	0	0	0	0	6,146,104	12/31/2012
A4043002		BAKERSFIELD	CA		08/30/2004	6.500	909,036	0	0	0	0	0	1,608,814	12/31/2012
A5012402		BAKERSFIELD	CA		04/27/2005	6.125	494,961	0	0	0	0	0	751,236	12/31/2012
A5021504		BAKERSFIELD	CA		04/27/2005	6.125	350,598	0	0	0	0	0	543,280	12/31/2012
A5051804		BAKERSFIELD	CA		08/11/2005	5.875	274,392	0	0	0	0	0	1,025,183	12/31/2012
A5090904		BAKERSFIELD	CA		11/30/2005	5.375	156,173	0	0	0	0	0	1,144,721	12/31/2012
A6010504		BAKERSFIELD	CA		03/22/2006	6.000	475,166	0	0	0	0	0	883,746	12/31/2012
A6120801		BAKERSFIELD	CA		03/28/2007	6.000	1,284,457	0	0	0	0	0	2,185,860	12/31/2012
A7030110		BAKERSFIELD	CA		06/29/2007	5.000	918,235	0	0	0	0	0	1,040,685	12/31/2012
A8021504		BAKERSFIELD	CA		11/05/2008	6.250	1,369,618	0	0	0	0	0	3,979,347	12/31/2012
B0031003		BAKERSFIELD	CA		08/11/2010	6.000	276,251	0	0	0	0	0	941,569	12/31/2012
B0040803		BAKERSFIELD	CA		07/01/2010	7.250	195,914	0	0	0	0	0	228,980	12/31/2012
B1011104		BAKERSFIELD	CA		03/29/2011	5.875	1,452,228	0	0	0	0	0	2,782,275	12/31/2012
B2101504		BAKERSFIELD	CA		01/03/2013	5.250	277,394	0	0	0	0	0	793,305	01/03/2013
B3052806		BAKERSFIELD	CA		08/15/2013	4.500	616,275	0	0	0	0	0	1,217,610	08/15/2013
B3061204		BAKERSFIELD	CA		09/25/2013	5.000	689,272	0	0	0	0	0	1,065,205	09/25/2013
A4092301		BAKERSVILLE	CA		12/09/2004	6.000	395,163	0	0	0	0	0	1,061,466	12/31/2012
A9101304		BALDWIN PARK	CA		12/16/2009	7.625	457,158	0	0	0	0	0	701,242	12/31/2012
A5091302		BARSTOW	CA		12/06/2005	5.750	340,843	0	0	0	0	0	406,785	12/31/2012
A7082902		BARSTOW	CA		10/22/2007	6.750	391,079	0	0	0	0	0	472,872	12/31/2012
A7010805		BEAUMONT	CA		03/28/2007	6.000	262,688	0	0	0	0	0	1,126,505	12/31/2012
A7051603		BEAUMONT	CA		07/19/2007	6.125	849,977	0	0	0	0	0	993,467	12/31/2012
B1082901		BELL	CA		11/29/2011	5.125	947,700	0	0	0	0	0	2,588,213	12/31/2012
B1010501		BELL GARDENS	CA		03/25/2011	5.875	591,419	0	0	0	0	0	1,561,366	12/31/2012
A9081811		BELLFLOWER	CA		10/20/2009	7.875	1,337,122	0	0	0	0	0	1,998,252	12/31/2012
B3062509		BENICIA	CA		10/24/2013	4.250	1,316,108	0	0	0	0	0	2,145,609	10/24/2013
A7102204		BERKELEY	CA		12/21/2007	6.375	731,712	0	0	0	0	0	592,009	12/31/2012
A9030407		BERKELEY	CA		05/26/2009	6.375	3,223,763	0	0	0	0	0	7,199,576	12/31/2012
A9112002		BERKELEY	CA		03/18/2010	6.750	487,873	0	0	0	0	0	541,518	12/31/2012
B3012504		BERKELEY	CA		03/26/2013	4.750	404,785	0	0	0	0	0	777,339	03/26/2013
B3031303		BERKELEY	CA		06/03/2013	4.750	499,324	0	0	0	0	0	777,566	06/03/2013
A8011401		BERMUDA DUNES	CA		03/12/2008	6.000	1,039,534	0	0	0	0	0	1,000,581	12/31/2012
B1092602		BEVERLY HILLS	CA		12/08/2011	5.500	1,614,468	0	0	0	0	0	1,984,436	12/31/2012
99030203		BIG BEAR LAKE	CA		06/14/1999	7.750	144,743	0	0	0	0	0	696,480	12/31/2012
A6101103		BIG BEAR LAKE	CA		12/20/2006	6.250	236,531	0	0	0	0	0	802,556	12/31/2012
B2073101		BRAWLEY	CA		10/22/2012	4.500	2,989,622	0	0	0	0	0	4,102,327	12/31/2012
99091002		BREA	CA		12/13/1999	8.750	46,302	0	0	0	0	0	824,416	12/31/2012
B0071504		BREA	CA		10/01/2010	5.500	758,409	0	0	0	0	0	1,104,025	12/31/2012
A7051702		BRENTWOOD	CA		08/08/2007	5.875	267,632	0	0	0	0	0	599,275	12/31/2012
A7051703		BRENTWOOD	CA		08/08/2007	5.875	178,391	0	0	0	0	0	452,239	12/31/2012
A7051704		BRENTWOOD	CA		08/08/2007	5.875	446,022	0	0	0	0	0	949,979	12/31/2012
A8092402		BRENTWOOD	CA		12/01/2008	7.100	1,828,973	0	0	0	0	0	2,366,700	12/31/2012
A4012104		BRISBANE	CA		04/15/2004	5.750	322,119	0	0	0	0	0	2,094,712	12/31/2012
B2100402		BUELLTON	CA		12/13/2012	4.750	1,300,064	0	0	0	0	0	1,794,671	12/31/2012
B1040105		BUENA PARK	CA		08/15/2011	5.750	1,510,436	0	0	0	0	0	3,538,418	12/31/2012
A3031307		BURBANK	CA		05/14/2003	4.375	30,631	0	0	0	0	0	121,357	12/31/2012
A4071401		BURBANK	CA		09/30/2004	5.375	105,267	0	0	0	0	0	1,723,623	12/31/2012
A5101401		BURBANK	CA		02/28/2006	5.875	754,659	0	0	0	0	0	4,698,490	12/31/2012
A9021701		BURBANK	CA		04/01/2009	6.250	826,488	0	0	0	0	0	1,822,592	12/31/2012
B0062902		BURBANK	CA		09/02/2010	6.375	957,890	0	0	0	0	0	1,977,510	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0071411		BURBANK	CA		10/07/2010	5.500	305,802	0	0	0	0	0	512,901	12/31/2012
B1012601		BURBANK	CA		03/15/2011	6.125	754,747	0	0	0	0	0	1,208,924	12/31/2012
B1030405		BURBANK	CA		05/25/2011	6.250	933,127	0	0	0	0	0	4,927,319	12/31/2012
B2011901		BURBANK	CA		04/12/2012	5.000	251,500	0	0	0	0	0	459,240	12/31/2012
A4042801		BURLINGAME	CA		07/29/2004	6.250	783,835	0	0	0	0	0	2,423,226	12/31/2012
A5030301		BURLINGAME	CA		05/25/2005	5.625	608,271	0	0	0	0	0	2,325,557	12/31/2012
A8082904		BURLINGAME	CA		11/10/2008	6.875	4,340,148	0	0	0	0	0	5,749,913	12/31/2012
B3062701		BURLINGAME	CA		08/29/2013	5.000	1,361,928	0	0	0	0	0	1,878,165	08/31/2013
A7010905		CALABASAS	CA		03/29/2007	6.000	875,608	0	0	0	0	0	1,125,800	12/31/2012
B3041502		CALEXICO	CA		06/20/2013	4.750	760,077	0	0	0	0	0	1,649,018	06/20/2013
A4082703		CALIMESA	CA		11/30/2004	6.125	357,918	0	0	0	0	0	1,395,429	12/31/2012
B2012001		CAMARILLO	CA		03/19/2012	5.250	1,528,004	0	0	0	0	0	2,326,671	12/31/2012
B2082105		CAMARILLO	CA		11/30/2012	4.625	1,506,478	0	0	0	0	0	3,360,545	12/31/2012
A4110102		CAMERON PARK	CA		01/27/2005	5.750	325,186	0	0	0	0	0	527,320	12/31/2012
B0072306		CAMPBELL	CA		10/19/2010	5.750	1,552,154	0	0	0	0	0	2,710,399	12/31/2012
99020101		CANOGA PARK	CA		03/31/1999	7.500	30,782	0	0	0	0	0	1,892,492	12/31/2012
A4040212		CANOGA PARK	CA		07/06/2004	5.625	1,076,211	0	0	0	0	0	2,510,972	12/31/2012
A8021904		CANOGA PARK	CA		05/05/2008	4.250	206,391	0	0	0	0	0	294,168	12/31/2012
A9102004		CANOGA PARK	CA		12/31/2009	6.750	2,806,754	0	0	0	0	0	5,955,244	07/26/2013
A9102004-2		CANOGA PARK	CA		12/28/2011	5.000	859,889	0	0	0	0	0	1,574,560	07/26/2013
A9102004-3		CANOGA PARK	CA		07/26/2013	4.000	385,099	0	0	0	0	0	648,241	07/26/2013
B0042301		CANOGA PARK	CA		07/08/2010	6.750	78,424	0	0	0	0	0	334,050	12/31/2012
B2031311		CANOGA PARK	CA		07/06/2012	5.375	451,989	0	0	0	0	0	703,713	12/31/2012
B1070613		CANYON COUNTRY	CA		09/29/2011	6.000	865,932	0	0	0	0	0	1,212,787	12/31/2012
A3012403		CARLSBAD	CA		03/26/2003	6.375	166,908	0	0	0	0	0	383,885	12/31/2012
A4032901		CARLSBAD	CA		06/10/2004	4.375	35,521	0	0	0	0	0	1,297,498	12/31/2012
A5051702		CARLSBAD	CA		07/28/2005	5.375	170,734	0	0	0	0	0	746,682	12/31/2012
A3091001		CARMICHAEL	CA		12/03/2003	6.375	681,633	0	0	0	0	0	731,867	12/31/2012
B1070611		CARMICHAEL	CA		11/02/2011	5.750	1,302,271	0	0	0	0	0	2,861,944	12/31/2012
A3051404		CARSON	CA		07/15/2003	4.250	160,051	0	0	0	0	0	808,435	12/31/2012
A4042406		CARSON	CA		07/01/2004	6.750	324,612	0	0	0	0	0	581,776	12/31/2012
A4111202		CARSON	CA		01/20/2005	5.875	1,675,039	0	0	0	0	0	3,413,830	12/31/2012
A7102601		CARSON	CA		01/17/2008	6.250	344,519	0	0	0	0	0	428,353	12/31/2012
A8102001		CARSON	CA		12/17/2008	7.000	313,817	0	0	0	0	0	801,475	12/31/2012
A9102302		CARSON	CA		12/23/2009	6.625	848,131	0	0	0	0	0	1,562,852	12/31/2012
B0061405		CARSON	CA		08/31/2010	5.250	1,226,663	0	0	0	0	0	1,767,338	12/31/2012
B2082102		CARSON	CA		10/31/2012	5.750	506,572	0	0	0	0	0	1,094,413	12/31/2012
A4101201		CASTAIC	CA		01/12/2005	5.500	782,070	0	0	0	0	0	2,014,592	12/31/2012
A6021606		CASTAIC	CA		05/04/2006	6.125	267,812	0	0	0	0	0	783,092	12/31/2012
A6061402		CASTAIC	CA		11/27/2006	6.750	562,786	0	0	0	0	0	610,490	12/31/2012
A2032101		CASTRO VALLEY	CA		06/10/2002	5.000	333,554	0	0	0	0	0	1,564,514	12/31/2012
A2082603		CASTRO VALLEY	CA		11/07/2002	7.000	695,517	0	0	0	0	0	2,491,447	12/31/2012
A4083002		CASTRO VALLEY	CA		10/22/2004	5.875	217,159	0	0	0	0	0	615,705	12/31/2012
A6100302		CASTRO VALLEY	CA		12/19/2006	6.125	858,252	0	0	0	0	0	1,653,869	12/31/2012
97081801		CATHEDRAL CITY	CA		12/11/1997	9.500	126,255	0	0	0	0	0	918,403	12/31/2012
97081802		CATHEDRAL CITY	CA		12/11/1997	9.500	224,166	0	0	0	0	0	1,264,657	12/31/2012
97081803		CATHEDRAL CITY	CA		03/24/1998	7.750	280,021	0	0	0	0	0	1,735,591	12/31/2012
A5062801		CATHEDRAL CITY	CA		09/21/2005	5.625	1,897,038	0	0	0	0	0	3,657,368	12/31/2012
A8073101		CATHEDRAL CITY	CA		09/30/2008	6.750	434,540	0	0	0	0	0	324,412	12/31/2012
B0071302		CATHEDRAL CITY	CA		09/08/2010	4.125	621,646	0	0	0	0	0	1,038,623	12/31/2012
A6110902		CAYUCOS	CA		01/23/2007	6.375	482,241	0	0	0	0	0	725,400	12/31/2012
A7022002		CAYUCOS	CA		04/13/2007	6.500	409,827	0	0	0	0	0	599,226	12/31/2012
A6012702		CERES	CA		07/31/2006	5.875	399,293	0	0	0	0	0	3,052,409	12/31/2012
A3060403		CERRITOS	CA		09/04/2003	6.250	385,804	0	0	0	0	0	2,873,756	12/31/2012
98101303		CHATSWORTH	CA		02/16/1999	7.625	3,141	0	0	0	0	0	1,304,094	12/31/2012
A4012802		CHATSWORTH	CA		06/17/2004	6.000	2,407,159	0	0	0	0	0	2,726,628	12/31/2012
A40128023		CHATSWORTH	CA		05/29/2007	6.250	1,300,146	0	0	0	0	0	1,359,673	12/31/2012
A9120803		CHATSWORTH	CA		02/05/2010	7.125	656,803	0	0	0	0	0	826,575	12/31/2012
B0050401		CHATSWORTH	CA		07/15/2010	6.125	1,313,133	0	0	0	0	0	2,444,135	12/31/2012
B0051205		CHATSWORTH	CA		07/27/2010	4.250	789,842	0	0	0	0	0	1,171,866	12/31/2012
B0063003		CHATSWORTH	CA		10/29/2010	6.500	869,772	0	0	0	0	0	1,238,524	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0071207		CHATSWORTH	CA		11/15/2010	6.000	1,162,042	0	0	0	0	0	1,640,566	12/31/2012
B0080606		CHATSWORTH	CA		11/10/2010	6.625	250,984	0	0	0	0	0	685,374	12/31/2012
B1061403		CHATSWORTH	CA		08/18/2011	5.625	885,564	0	0	0	0	0	1,494,827	12/31/2012
B2052305		CHATSWORTH	CA		08/16/2012	5.250	821,357	0	0	0	0	0	1,148,306	09/20/2013
B2102604		CHATSWORTH	CA		01/10/2013	5.375	452,315	0	0	0	0	0	624,691	01/10/2013
B3052802		CHATSWORTH	CA		08/06/2013	4.375	1,440,701	0	0	0	0	0	2,540,620	08/06/2013
A4081606		CHICO	CA		10/06/2004	6.000	1,068,460	0	0	0	0	0	1,681,876	12/31/2012
A5072903		CHICO	CA		10/26/2005	5.500	263,949	0	0	0	0	0	334,223	12/31/2012
A7111202		CHICO	CA		01/17/2008	6.250	263,106	0	0	0	0	0	608,653	12/31/2012
B0020902		CHICO	CA		04/12/2010	7.125	1,018,412	0	0	0	0	0	1,367,421	12/31/2012
B0082001		CHICO	CA		10/26/2010	6.500	1,988,094	0	0	0	0	0	2,218,456	12/31/2012
B3070805		CHICO	CA		10/02/2013	5.750	173,959	0	0	0	0	0	429,098	10/02/2013
A4101102		CHINO	CA		01/06/2005	6.500	748,750	0	0	0	0	0	2,615,371	12/31/2012
B1092903		CHINO	CA		11/30/2011	5.625	528,904	0	0	0	0	0	1,453,109	12/31/2012
B2083005		CHINO	CA		11/28/2012	5.000	328,559	0	0	0	0	0	1,001,127	12/31/2012
A3011001		CHULA VISTA	CA		03/06/2003	4.375	656,857	0	0	0	0	0	1,214,311	12/31/2012
A3031707		CHULA VISTA	CA		04/28/2003	6.250	460,750	0	0	0	0	0	648,028	12/31/2012
A3052104		CHULA VISTA	CA		07/28/2003	6.000	209,714	0	0	0	0	0	870,357	12/31/2012
A6011102		CHULA VISTA	CA		03/27/2006	6.000	1,782,034	0	0	0	0	0	2,591,396	12/31/2012
A6110102		CHULA VISTA	CA		02/13/2007	6.375	797,804	0	0	0	0	0	974,982	12/31/2012
A8111801		CHULA VISTA	CA		01/20/2009	7.625	735,379	0	0	0	0	0	1,252,001	12/31/2012
A9030306		CHULA VISTA	CA		04/23/2009	6.500	1,003,940	0	0	0	0	0	1,746,892	12/31/2012
A9030416		CHULA VISTA	CA		04/29/2009	6.625	452,911	0	0	0	0	0	753,452	12/31/2012
A5053101		CITRUS HEIGHTS	CA		08/08/2005	5.750	457,953	0	0	0	0	0	1,309,591	12/31/2012
B0090105		CITRUS HEIGHTS	CA		12/01/2010	6.500	317,809	0	0	0	0	0	840,097	12/31/2012
A3052304		CITY OF COMMERCE	CA		08/14/2003	6.000	471,952	0	0	0	0	0	996,640	12/31/2012
A9030408		CITY OF COMMERCE	CA		04/29/2009	6.250	386,939	0	0	0	0	0	613,042	12/31/2012
A4050609		CITY OF INDUSTRY	CA		08/26/2004	6.375	1,230,838	0	0	0	0	0	2,017,603	12/31/2012
A5112102		CITY OF INDUSTRY	CA		02/03/2006	6.250	289,992	0	0	0	0	0	283,593	12/31/2012
A6041801		CITY OF INDUSTRY	CA		06/26/2006	6.500	859,976	0	0	0	0	0	969,208	12/31/2012
B1121903		CITY OF INDUSTRY	CA		03/05/2012	5.125	1,655,957	0	0	0	0	0	2,643,529	12/31/2012
B3070503		CITY OF INDUSTRY	CA		10/10/2013	4.875	771,044	0	0	0	0	0	1,242,152	10/10/2013
A5112203		CLAREMONT	CA		02/21/2006	5.750	671,779	0	0	0	0	0	3,206,631	12/31/2012
A5061502		CLEARLAKE	CA		10/20/2005	5.500	551,063	0	0	0	0	0	1,311,152	12/31/2012
B0072303		CLEARLAKE	CA		10/12/2010	5.875	441,835	0	0	0	0	0	654,038	12/31/2012
B2012707		CLOVERDALE	CA		04/30/2012	5.250	2,149,012	0	0	0	0	0	2,877,592	12/31/2012
A4031008		CLOVIS	CA		06/17/2004	5.875	642,379	0	0	0	0	0	921,923	12/31/2012
A5071319		CLOVIS	CA		10/06/2005	5.375	271,654	0	0	0	0	0	658,393	12/31/2012
A7080303		COCORAN	CA		10/22/2007	5.000	284,807	0	0	0	0	0	228,692	12/31/2012
A3030303		COMPTON	CA		05/22/2003	6.125	304,987	0	0	0	0	0	1,160,521	12/31/2012
A4042424		CONCORD	CA		07/01/2004	6.750	521,463	0	0	0	0	0	942,478	12/31/2012
A6061401		CONCORD	CA		08/24/2006	6.375	736,814	0	0	0	0	0	1,160,637	12/31/2012
B0051206		CONCORD	CA		07/21/2010	6.125	895,372	0	0	0	0	0	1,256,544	12/31/2012
B2121402		CONCORD	CA		02/21/2013	4.250	380,746	0	0	0	0	0	1,171,921	02/21/2013
99072903		CORNING	CA		09/29/1999	8.250	52,084	0	0	0	0	0	968,188	12/31/2012
A6121510		CORNING	CA		02/20/2007	6.375	585,039	0	0	0	0	0	721,832	12/31/2012
A3032101		CORONA	CA		06/12/2003	4.250	204,495	0	0	0	0	0	411,342	12/31/2012
A3071505		CORONA	CA		12/01/2003	6.500	348,706	0	0	0	0	0	2,226,323	12/31/2012
A4033001		CORONA	CA		07/01/2004	5.375	471,094	0	0	0	0	0	1,009,737	12/31/2012
A4033002		CORONA	CA		07/01/2004	5.125	915,535	0	0	0	0	0	1,866,846	12/31/2012
A4041301		CORONA	CA		07/15/2004	5.875	379,208	0	0	0	0	0	1,275,617	12/31/2012
A5042701		CORONA	CA		06/06/2005	6.375	642,603	0	0	0	0	0	944,828	12/31/2012
A5072803		CORONA	CA		09/28/2005	5.750	331,165	0	0	0	0	0	551,798	12/31/2012
A7010506		CORONA	CA		03/15/2007	6.000	437,779	0	0	0	0	0	463,197	12/31/2012
A8112505		CORONA	CA		01/29/2009	7.375	314,577	0	0	0	0	0	648,694	12/31/2012
A9022705		CORONA	CA		04/28/2009	6.750	718,327	0	0	0	0	0	1,456,080	12/31/2012
A9040907		CORONA	CA		06/12/2009	6.875	3,027,395	0	0	0	0	0	4,547,453	12/31/2012
A9041301		CORONA	CA		06/11/2009	6.875	305,519	0	0	0	0	0	564,434	12/31/2012
B0021106		CORONA	CA		04/08/2010	6.625	512,820	0	0	0	0	0	936,302	12/31/2012
B2102603		CORONA	CA		01/03/2013	4.375	106,713	0	0	0	0	0	146,813	01/03/2013
B3022204		CORONA	CA		04/11/2013	4.500	752,316	0	0	0	0	0	1,023,557	04/25/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8030703		CORTE MADERA	CA		06/03/2008	6.125	231,799	0	0	0	0	0	362,572	12/31/2012
A2090901		COSTA MESA	CA		10/17/2002	7.250	475,415	0	0	0	0	0	1,146,051	12/31/2012
A5101301		COSTA MESA	CA		12/27/2005	5.750	391,031	0	0	0	0	0	1,021,793	12/31/2012
A5101701		COSTA MESA	CA		01/05/2006	6.000	217,656	0	0	0	0	0	516,580	12/31/2012
A6020103		COSTA MESA	CA		04/06/2006	5.875	135,208	0	0	0	0	0	365,294	12/31/2012
A7010507		COSTA MESA	CA		03/15/2007	6.000	799,012	0	0	0	0	0	1,096,919	12/31/2012
A8052004		COSTA MESA	CA		08/06/2008	7.125	174,609	0	0	0	0	0	677,760	12/31/2012
B0072907		COSTA MESA	CA		09/17/2010	6.375	807,042	0	0	0	0	0	1,212,978	12/31/2012
B0111103		COSTA MESA	CA		01/20/2011	6.250	249,299	0	0	0	0	0	1,036,094	12/31/2012
B1050601		COSTA MESA	CA		07/25/2011	6.250	494,529	0	0	0	0	0	1,485,762	12/31/2012
B2083006		COSTA MESA	CA		11/28/2012	5.125	1,112,747	0	0	0	0	0	1,602,684	12/31/2012
B3041704		COSTA MESA	CA		07/10/2013	4.500	343,393	0	0	0	0	0	509,415	07/10/2013
B3030601		COTATI	CA		06/19/2013	5.000	2,151,626	0	0	0	0	0	2,994,505	06/19/2013
A7052106		COVINA	CA		07/26/2007	4.875	172,666	0	0	0	0	0	704,975	12/31/2012
A8112506		COVINA	CA		01/29/2009	7.375	251,673	0	0	0	0	0	649,002	12/31/2012
A8021408		CUDAHY	CA		04/28/2008	6.000	1,076,717	0	0	0	0	0	3,937,200	12/31/2012
A3021103		CULVER CITY	CA		04/23/2003	6.375	324,922	0	0	0	0	0	1,264,789	08/28/2013
A3021103-1		CULVER CITY	CA		08/28/2013	4.750	357,141	0	0	0	0	0	335,382	08/28/2013
A9040605		CULVER CITY	CA		06/23/2009	7.000	1,167,544	0	0	0	0	0	2,039,028	12/31/2012
B0061109		CULVER CITY	CA		08/20/2010	6.000	1,515,272	0	0	0	0	0	2,279,741	12/31/2012
B1121401		CULVER CITY	CA		02/28/2012	5.000	387,384	0	0	0	0	0	873,269	12/31/2012
B2052302		CULVER CITY	CA		11/02/2012	4.500	527,058	0	0	0	0	0	2,044,757	12/31/2012
A6042101		CYPRESS	CA		09/13/2006	6.250	1,028,235	0	0	0	0	0	1,988,075	12/31/2012
B2061502		DALY CITY	CA		09/28/2012	4.875	866,615	0	0	0	0	0	1,211,517	12/31/2012
A7040204		DANA POINT	CA		06/27/2007	5.875	419,977	0	0	0	0	0	3,169,575	12/31/2012
B1092603		DANA POINT	CA		12/08/2011	5.000	809,258	0	0	0	0	0	1,118,121	12/31/2012
A5051805		DANVILLE	CA		12/01/2005	6.000	442,720	0	0	0	0	0	1,063,183	12/31/2012
B3032704		DANVILLE	CA		06/11/2013	4.250	460,539	0	0	0	0	0	1,443,371	06/11/2013
A3021913		DAVIS	CA		06/12/2003	6.250	208,588	0	0	0	0	0	1,567,653	12/31/2012
A3021914		DAVIS	CA		06/12/2003	6.250	187,774	0	0	0	0	0	1,198,599	12/31/2012
A3031002		DEL MAR	CA		04/29/2003	6.500	467,639	0	0	0	0	0	1,015,771	12/31/2012
A7050302		DELANO	CA		07/09/2007	5.500	318,787	0	0	0	0	0	387,354	12/31/2012
B1091901		DELANO	CA		12/15/2011	5.500	1,959,350	0	0	0	0	0	3,369,335	12/31/2012
B1050505		DESERT HOT SPRINGS	CA		08/12/2011	5.875	1,025,831	0	0	0	0	0	1,485,606	12/31/2012
B0090304		DINUBA	CA		11/10/2010	6.250	457,440	0	0	0	0	0	590,854	12/31/2012
A6052406		DIXON	CA		08/02/2006	6.250	831,985	0	0	0	0	0	781,317	12/31/2012
B0072104		DOWNEY	CA		08/19/2010	6.375	6,352,855	0	0	0	0	0	8,314,722	12/31/2012
B0072611		DOWNEY	CA		11/23/2010	6.375	638,271	0	0	0	0	0	1,958,903	12/31/2012
B3013005		DUARTE	CA		03/29/2013	4.625	1,758,033	0	0	0	0	0	2,987,137	03/29/2013
A3061203		DUBLIN	CA		09/03/2003	4.250	389,560	0	0	0	0	0	1,989,770	12/31/2012
A3112404		DUBLIN	CA		02/09/2004	6.750	2,433,818	0	0	0	0	0	4,052,624	12/31/2012
A4100403		DUBLIN	CA		03/28/2005	6.000	737,843	0	0	0	0	0	1,023,134	12/31/2012
A6101106		DUBLIN	CA		05/08/2007	5.000	693,231	0	0	0	0	0	1,880,750	12/31/2012
B1091404		EAST PALO ALTO	CA		12/20/2011	5.125	705,643	0	0	0	0	0	8,462,432	12/31/2012
A2092709		EL CAJON	CA		12/19/2002	6.375	223,479	0	0	0	0	0	1,300,788	12/31/2012
A4051801		EL CAJON	CA		08/12/2004	6.625	374,334	0	0	0	0	0	4,762,643	12/31/2012
A4072101		EL CAJON	CA		11/15/2004	5.250	82,504	0	0	0	0	0	1,576,226	12/31/2012
A5060902		EL CAJON	CA		08/30/2005	5.125	406,697	0	0	0	0	0	546,700	12/31/2012
A6030705		EL CAJON	CA		06/08/2006	6.125	451,713	0	0	0	0	0	785,737	12/31/2012
A7010803		EL CAJON	CA		07/31/2007	6.500	423,008	0	0	0	0	0	1,647,405	12/31/2012
A8032501		EL CAJON	CA		06/18/2008	6.250	691,287	0	0	0	0	0	1,490,897	12/31/2012
A9101401		EL CAJON	CA		12/14/2009	6.125	387,052	0	0	0	0	0	1,488,182	12/31/2012
B0042902		EL CAJON	CA		06/30/2010	6.500	1,291,859	0	0	0	0	0	1,570,776	12/31/2012
B0072904		EL CAJON	CA		10/01/2010	4.125	1,570,218	0	0	0	0	0	2,563,982	12/31/2012
B0080203		EL CAJON	CA		10/13/2010	6.375	368,347	0	0	0	0	0	1,095,389	12/31/2012
B0080204		EL CAJON	CA		10/07/2010	6.375	344,015	0	0	0	0	0	792,263	12/31/2012
B2031402		EL CAJON	CA		06/19/2012	4.500	341,356	0	0	0	0	0	828,399	12/31/2012
B2051106		EL CAJON	CA		07/12/2012	4.625	259,304	0	0	0	0	0	440,103	12/31/2012
B3030106		EL CAJON	CA		05/02/2013	4.250	286,865	0	0	0	0	0	395,396	05/02/2013
A3062308		EL CENTRO	CA		09/18/2003	5.750	192,585	0	0	0	0	0	1,011,114	12/31/2012
A7042603		EL CENTRO	CA		06/11/2007	6.375	225,046	0	0	0	0	0	486,903	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0042302		EL CENTRO	CA		06/30/2010	6.500	995,056	0	0	0	0	0	1,684,280	12/31/2012
A7121801		EL CERRITO	CA		04/28/2008	6.125	1,419,584	0	0	0	0	0	2,189,379	12/31/2012
A3010307		EL MONTE	CA		03/11/2003	6.625	251,265	0	0	0	0	0	1,963,536	12/31/2012
B1031705		EL MONTE	CA		04/29/2011	5.875	2,852,642	0	0	0	0	0	6,404,052	12/31/2012
B2020103		EL MONTE	CA		03/22/2012	4.500	403,879	0	0	0	0	0	3,337,448	12/31/2012
A2103001		EL SEGUNDO	CA		03/11/2003	6.500	603,372	0	0	0	0	0	3,323,782	12/31/2012
A4110506		EL SEGUNDO	CA		01/26/2005	4.875	91,633	0	0	0	0	0	1,226,196	12/31/2012
A7013101		EL SEGUNDO	CA		04/12/2007	6.250	508,916	0	0	0	0	0	1,048,364	12/31/2012
B2041001		EL SEGUNDO	CA		06/27/2012	5.000	533,225	0	0	0	0	0	776,058	12/31/2012
B2111904		EL SEGUNDO	CA		02/14/2013	4.875	573,360	0	0	0	0	0	913,664	02/14/2013
A2112102		EL SOBRANTE	CA		02/14/2003	4.750	1,943,117	0	0	0	0	0	3,942,080	12/31/2012
A2092003		ELK GROVE	CA		12/18/2002	6.625	461,329	0	0	0	0	0	668,834	12/31/2012
A3122601		ELK GROVE	CA		03/19/2004	6.125	1,150,762	0	0	0	0	0	2,487,079	12/31/2012
A4040215		ELK GROVE	CA		07/01/2004	5.875	517,960	0	0	0	0	0	653,142	12/31/2012
A4081806		ELK GROVE	CA		06/29/2005	6.375	1,085,464	0	0	0	0	0	1,111,262	12/31/2012
A4090706		ELK GROVE	CA		11/23/2004	5.625	2,003,693	0	0	0	0	0	4,207,552	12/31/2012
A5032205		ELK GROVE	CA		06/22/2005	5.750	513,686	0	0	0	0	0	1,683,670	12/31/2012
A7050702		ELK GROVE	CA		07/27/2007	6.375	624,371	0	0	0	0	0	628,182	12/31/2012
B0061006		ELK GROVE	CA		08/20/2010	6.375	935,559	0	0	0	0	0	1,821,225	12/31/2012
A4091005		EMERYVILLE	CA		12/07/2004	6.000	280,560	0	0	0	0	0	948,167	12/31/2012
A2041002		ENCINITAS	CA		06/26/2002	8.125	175,307	0	0	0	0	0	489,818	12/31/2012
A8061002		ENCINITAS	CA		09/26/2008	6.875	994,677	0	0	0	0	0	1,849,528	12/31/2012
A8080801		ENCINITAS	CA		10/03/2008	6.625	1,393,315	0	0	0	0	0	3,175,484	12/31/2012
A2091603		ESCONDIDO	CA		11/22/2002	6.500	384,008	0	0	0	0	0	1,239,898	12/31/2012
A4090201		ESCONDIDO	CA		11/30/2004	8.125	1,463,887	0	0	0	0	0	1,677,073	12/31/2012
A5011201		ESCONDIDO	CA		03/21/2005	5.625	10,512	0	0	0	0	0	38,532	12/31/2012
A5060106		ESCONDIDO	CA		08/17/2005	5.625	348,094	0	0	0	0	0	546,032	12/31/2012
A5080403		ESCONDIDO	CA		10/24/2005	5.375	379,674	0	0	0	0	0	643,928	12/31/2012
A6121303		ESCONDIDO	CA		03/08/2007	6.250	483,915	0	0	0	0	0	827,696	12/31/2012
A8030605		ESCONDIDO	CA		06/09/2008	6.250	768,105	0	0	0	0	0	1,074,571	12/31/2012
A8030608		ESCONDIDO	CA		06/04/2008	6.125	54,032	0	0	0	0	0	862,919	12/31/2012
A8032506		ESCONDIDO	CA		06/25/2008	6.250	150,631	0	0	0	0	0	265,622	12/31/2012
A9040805		ESCONDIDO	CA		05/28/2009	7.125	310,167	0	0	0	0	0	477,607	12/31/2012
B0021105		ESCONDIDO	CA		03/30/2010	6.875	6,086,495	0	0	0	0	0	8,955,475	12/31/2012
B2071205		ESCONDIDO	CA		09/04/2012	4.750	669,356	0	0	0	0	0	891,800	12/31/2012
A4101801		EUREKA	CA		04/28/2005	5.875	381,079	0	0	0	0	0	547,075	12/31/2012
A6112904		FAIR OAKS	CA		02/15/2007	6.250	800,952	0	0	0	0	0	735,674	12/31/2012
B0062201		FAIR OAKS	CA		08/24/2010	6.250	1,054,696	0	0	0	0	0	1,264,405	12/31/2012
A3070902		FAIRFIELD	CA		10/07/2003	4.500	241,406	0	0	0	0	0	852,398	12/31/2012
A3120901		FALLBROOK	CA		02/26/2004	6.750	141,439	0	0	0	0	0	451,396	12/31/2012
A6030606		FALLBROOK	CA		05/10/2006	6.125	256,344	0	0	0	0	0	414,344	12/31/2012
A6100902		FALLBROOK	CA		12/20/2006	5.875	212,882	0	0	0	0	0	378,447	12/31/2012
A5052301		FOLSOM	CA		07/20/2005	6.125	2,082,377	0	0	0	0	0	1,820,680	12/31/2012
A5101304		FOLSOM	CA		12/14/2005	5.375	75,960	0	0	0	0	0	1,926,152	12/31/2012
A6100901		FOLSOM	CA		12/27/2006	5.875	953,444	0	0	0	0	0	1,368,832	12/31/2012
A2042603		FONTANA	CA		08/15/2002	4.875	753,045	0	0	0	0	0	1,880,185	12/31/2012
A30318073		FONTANA	CA		02/27/2006	6.250	577,011	0	0	0	0	0	1,924,504	12/31/2012
A4101101		FONTANA	CA		12/08/2004	5.875	1,182,250	0	0	0	0	0	1,281,649	12/31/2012
A5060307		FONTANA	CA		08/25/2005	5.125	1,515,034	0	0	0	0	0	3,597,314	12/31/2012
A5120203		FONTANA	CA		02/16/2006	6.250	210,167	0	0	0	0	0	740,933	12/31/2012
A6122104		FONTANA	CA		02/26/2007	5.875	937,519	0	0	0	0	0	1,332,921	12/31/2012
B1042602		FONTANA	CA		07/28/2011	5.750	2,584,709	0	0	0	0	0	3,648,219	12/31/2012
B1081802		FONTANA	CA		10/20/2011	5.500	816,488	0	0	0	0	0	1,854,367	12/31/2012
B2021404		FONTANA	CA		03/30/2012	5.000	2,847,982	0	0	0	0	0	4,408,801	12/31/2012
B2091404		FONTANA	CA		12/13/2012	4.875	595,832	0	0	0	0	0	1,326,611	12/31/2012
B3010805		FONTANA	CA		03/01/2013	4.500	1,193,821	0	0	0	0	0	1,845,147	03/01/2013
B3011003		FONTANA	CA		03/11/2013	4.750	1,648,570	0	0	0	0	0	2,461,654	03/11/2013
B3020602		FONTANA	CA		04/02/2013	4.750	400,150	0	0	0	0	0	646,166	04/02/2013
99072904		FOOTHILL RANCH	CA		10/12/1999	8.125	355,909	0	0	0	0	0	1,594,243	12/31/2012
A5021709		FORTUNA	CA		05/05/2005	5.875	131,170	0	0	0	0	0	501,915	12/31/2012
A4041903		FOSTER CITY	CA		07/15/2004	6.250	789,556	0	0	0	0	0	1,163,864	06/10/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4041903-2		FOSTER CITY	CA		01/04/2013	5.000	483,506	0	0	0	0	0	653,119	06/10/2013
A40419033		FOSTER CITY	CA		01/04/2011	6.500	569,778	0	0	0	0	0	859,005	06/10/2013
A5080511		FOSTER CITY	CA		11/28/2005	5.750	344,026	0	0	0	0	0	528,532	12/31/2012
A5092602		FOSTER CITY	CA		12/28/2005	5.875	790,402	0	0	0	0	0	1,606,426	12/31/2012
B0030904		FOSTER CITY	CA		05/10/2010	6.000	841,296	0	0	0	0	0	1,647,060	12/31/2012
B2061503		FOSTER CITY	CA		08/31/2012	4.750	913,687	0	0	0	0	0	1,294,367	12/31/2012
B2091003		FOSTER CITY	CA		11/21/2012	4.750	1,054,954	0	0	0	0	0	1,495,656	12/31/2012
A3041801		FOUNTAIN VALLEY	CA		05/30/2003	6.250	613,582	0	0	0	0	0	2,538,509	12/31/2012
A4041603		FOUNTAIN VALLEY	CA		07/15/2004	6.000	448,237	0	0	0	0	0	638,128	12/31/2012
A5071403		FOUNTAIN VALLEY	CA		10/27/2005	5.500	373,237	0	0	0	0	0	1,757,670	12/31/2012
A8031009		FOUNTAIN VALLEY	CA		06/13/2008	6.500	217,647	0	0	0	0	0	302,058	12/31/2012
A4063009		FREEDOM	CA		09/07/2004	6.375	239,058	0	0	0	0	0	1,006,765	12/31/2012
A4032607		FREMONT	CA		05/25/2004	5.375	654,396	0	0	0	0	0	1,282,147	12/31/2012
A7041902		FREMONT	CA		06/28/2007	6.250	556,628	0	0	0	0	0	861,460	12/31/2012
A8090502		FREMONT	CA		11/18/2008	6.500	918,274	0	0	0	0	0	5,236,118	12/31/2012
B0032608		FREMONT	CA		07/15/2010	6.125	1,577,579	0	0	0	0	0	2,361,034	12/31/2012
B1031003		FREMONT	CA		05/05/2011	5.375	2,280,804	0	0	0	0	0	3,900,437	12/31/2012
B2050201		FREMONT	CA		07/20/2012	4.625	259,916	0	0	0	0	0	824,947	12/31/2012
A2112902		FRESNO	CA		02/27/2003	6.750	253,937	0	0	0	0	0	959,223	12/31/2012
A3021206		FRESNO	CA		04/30/2003	5.000	153,380	0	0	0	0	0	417,002	12/31/2012
A3032002		FRESNO	CA		05/22/2003	6.875	423,458	0	0	0	0	0	1,666,094	12/31/2012
A3062606		FRESNO	CA		09/17/2003	5.625	173,167	0	0	0	0	0	1,515,384	12/31/2012
A5010601		FRESNO	CA		02/18/2005	6.000	388,254	0	0	0	0	0	768,220	12/31/2012
A5072205		FRESNO	CA		10/26/2005	5.500	29,531	0	0	0	0	0	423,043	12/31/2012
A5072206		FRESNO	CA		10/26/2005	5.500	158,378	0	0	0	0	0	663,567	12/31/2012
A5092605		FRESNO	CA		12/28/2005	5.875	223,081	0	0	0	0	0	353,939	12/31/2012
A5110404		FRESNO	CA		01/12/2006	6.000	580,149	0	0	0	0	0	817,781	12/31/2012
A6041001		FRESNO	CA		06/05/2006	6.375	603,729	0	0	0	0	0	1,105,046	12/31/2012
A6042103		FRESNO	CA		07/13/2006	6.250	159,443	0	0	0	0	0	411,782	12/31/2012
A6121104		FRESNO	CA		02/26/2007	6.125	612,909	0	0	0	0	0	744,228	12/31/2012
A7051809		FRESNO	CA		10/31/2007	6.438	686,561	0	0	0	0	0	483,712	12/31/2012
A7052103		FRESNO	CA		08/14/2007	6.375	1,417,358	0	0	0	0	0	1,364,365	12/31/2012
A7080302		FRESNO	CA		10/22/2007	5.000	407,455	0	0	0	0	0	765,568	12/31/2012
A7080904		FRESNO	CA		10/22/2007	5.000	466,809	0	0	0	0	0	839,654	12/31/2012
A7100503		FRESNO	CA		12/20/2007	6.375	469,378	0	0	0	0	0	657,400	12/31/2012
A7100504		FRESNO	CA		12/12/2007	6.500	322,170	0	0	0	0	0	693,193	12/31/2012
A7121401		FRESNO	CA		02/08/2008	6.000	286,576	0	0	0	0	0	376,226	12/31/2012
A8040201		FRESNO	CA		06/05/2008	4.250	127,387	0	0	0	0	0	593,973	12/31/2012
A8042801		FRESNO	CA		07/01/2008	6.500	458,033	0	0	0	0	0	1,090,038	12/31/2012
A8082801		FRESNO	CA		11/21/2008	7.000	4,859,469	0	0	0	0	0	6,063,871	12/31/2012
A8082802		FRESNO	CA		09/30/2008	6.500	630,128	0	0	0	0	0	707,571	12/31/2012
A8121001		FRESNO	CA		03/05/2009	7.000	579,625	0	0	0	0	0	890,224	12/31/2012
B0042104		FRESNO	CA		06/25/2010	6.375	231,817	0	0	0	0	0	268,495	12/31/2012
B0051007		FRESNO	CA		08/02/2010	6.000	783,735	0	0	0	0	0	1,940,050	12/31/2012
B0052802		FRESNO	CA		07/09/2010	6.375	755,629	0	0	0	0	0	1,319,289	12/31/2012
B0072307		FRESNO	CA		10/19/2010	5.750	546,776	0	0	0	0	0	796,315	12/31/2012
B2091106		FRESNO	CA		12/05/2012	5.125	267,821	0	0	0	0	0	789,519	12/31/2012
B2110806		FRESNO	CA		01/30/2013	5.250	188,701	0	0	0	0	0	307,085	01/30/2013
A2051306		FULLERTON	CA		07/25/2002	5.500	21,373	0	0	0	0	0	72,656	12/31/2012
A5061605		FULLERTON	CA		09/14/2005	5.400	780,761	0	0	0	0	0	1,315,629	12/31/2012
A9090403		FULLERTON	CA		10/30/2009	7.375	1,050,563	0	0	0	0	0	2,619,795	12/31/2012
B2103105		FULLERTON	CA		01/31/2013	4.750	660,006	0	0	0	0	0	919,421	01/31/2013
99042809		GALT	CA		07/14/1999	7.500	65,570	0	0	0	0	0	1,604,378	12/31/2012
A2050202		GARDEN GROVE	CA		08/29/2002	4.750	72,435	0	0	0	0	0	216,353	12/31/2012
A4032402		GARDEN GROVE	CA		11/18/2004	5.750	455,872	0	0	0	0	0	1,170,729	12/31/2012
A4040201		GARDEN GROVE	CA		06/30/2004	6.500	1,968,915	0	0	0	0	0	6,152,968	12/31/2012
A7020204		GARDEN GROVE	CA		04/16/2007	6.500	348,496	0	0	0	0	0	2,245,063	12/31/2012
A8122301		GARDEN GROVE	CA		03/10/2009	7.000	189,212	0	0	0	0	0	256,564	12/31/2012
B1063002		GARDEN GROVE	CA		09/07/2011	5.625	2,505,530	0	0	0	0	0	3,520,181	12/31/2012
B2022401		GARDEN GROVE	CA		05/10/2012	4.750	696,323	0	0	0	0	0	1,797,719	12/31/2012
B2022707		GARDEN GROVE	CA		05/07/2012	5.250	356,482	0	0	0	0	0	473,736	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2100802		GARDEN GROVE	CA		12/12/2012	5.000	161,177	0	0	0	0	0	318,639	12/31/2012
A2012401		GARDENA	CA		04/10/2002	7.875	523,359	0	0	0	0	0	2,350,504	12/31/2012
A2111201		GARDENA	CA		01/28/2003	4.625	178,682	0	0	0	0	0	813,403	12/31/2012
A4072802		GARDENA	CA		09/13/2004	7.250	745,888	0	0	0	0	0	971,504	12/31/2012
A6101001		GARDENA	CA		12/06/2006	6.125	239,583	0	0	0	0	0	579,095	12/31/2012
A6121306		GARDENA	CA		02/15/2007	6.375	417,911	0	0	0	0	0	549,430	12/31/2012
A8091801		GARDENA	CA		11/12/2008	6.750	1,165,335	0	0	0	0	0	1,630,380	12/31/2012
A4011308		GILROY	CA		03/10/2004	6.250	1,337,888	0	0	0	0	0	1,679,859	12/31/2012
A5052002		GILROY	CA		07/22/2005	5.750	659,487	0	0	0	0	0	816,604	12/31/2012
A4062503		GLEN AVON	CA		10/14/2004	6.375	701,242	0	0	0	0	0	2,888,406	12/31/2012
A3120305		GLENDALE	CA		02/20/2004	6.500	2,885,095	0	0	0	0	0	4,145,102	12/31/2012
A3121703		GLENDALE	CA		02/12/2004	6.375	756,478	0	0	0	0	0	1,980,452	12/31/2012
A4013001		GLENDALE	CA		04/22/2004	4.875	2,158	0	0	0	0	0	174,123	12/31/2012
A7091703		GLENDALE	CA		11/19/2007	6.500	563,432	0	0	0	0	0	576,508	12/31/2012
A8031401		GLENDALE	CA		06/11/2008	6.250	139,331	0	0	0	0	0	280,455	12/31/2012
A8121601		GLENDALE	CA		01/14/2009	6.875	896,750	0	0	0	0	0	1,387,372	12/31/2012
A8121602		GLENDALE	CA		01/14/2009	6.875	413,889	0	0	0	0	0	763,697	12/31/2012
B2082104		GLENDALE	CA		11/01/2012	4.500	1,129,408	0	0	0	0	0	1,792,033	07/02/2013
B3053106		GLENDALE	CA		08/26/2013	4.625	1,022,205	0	0	0	0	0	1,406,887	08/26/2013
A4010505		GLENDORA	CA		03/25/2004	6.125	1,127,558	0	0	0	0	0	1,956,009	12/31/2012
A7042703		GLENDORA	CA		07/12/2007	6.250	265,026	0	0	0	0	0	383,557	11/26/2013
A7051502		GLENDORA	CA		07/13/2007	5.000	661,500	0	0	0	0	0	960,487	12/31/2012
A9030301		GLENDORA	CA		04/30/2009	6.625	968,308	0	0	0	0	0	1,822,252	12/31/2012
A8060904		GOLETA	CA		08/21/2008	7.000	197,826	0	0	0	0	0	731,117	12/31/2012
A4042408		GRANADA HILLS	CA		07/01/2004	6.750	396,431	0	0	0	0	0	681,831	12/31/2012
B0080603		GRANITE BAY	CA		10/07/2010	6.000	565,642	0	0	0	0	0	777,799	12/31/2012
A5012506		GRASS VALLEY	CA		04/01/2005	6.250	1,202,617	0	0	0	0	0	1,047,975	12/31/2012
B2051003		GRASS VALLEY	CA		07/23/2012	5.125	604,596	0	0	0	0	0	1,714,257	12/31/2012
A2111901		GROVER BEACH	CA		02/19/2003	4.875	190,982	0	0	0	0	0	475,197	12/31/2012
A5071201		GROVER BEACH	CA		10/05/2005	5.625	317,078	0	0	0	0	0	961,471	12/31/2012
A6030604		GROVER BEACH	CA		05/17/2006	6.250	127,909	0	0	0	0	0	318,615	12/31/2012
A7032103		GROVER BEACH	CA		06/06/2007	6.125	398,832	0	0	0	0	0	863,418	12/31/2012
A7032104		GROVER BEACH	CA		06/06/2007	6.125	277,475	0	0	0	0	0	410,075	12/31/2012
A4100709		HANFORD	CA		12/15/2004	6.000	597,259	0	0	0	0	0	1,138,767	12/31/2012
A4121604		HANFORD	CA		02/16/2005	6.250	817,879	0	0	0	0	0	1,276,649	12/31/2012
A8030604		HANFORD	CA		05/22/2008	6.250	356,329	0	0	0	0	0	391,387	12/31/2012
A3010301		HAWTHORNE	CA		03/27/2003	6.250	725,042	0	0	0	0	0	5,843,374	12/31/2012
B0030301		HAWTHORNE	CA		05/14/2010	7.250	538,490	0	0	0	0	0	1,270,970	12/31/2012
B0072006		HAWTHORNE	CA		08/19/2010	6.750	5,866,144	0	0	0	0	0	11,573,980	12/31/2012
B3073003		HAWTHORNE	CA		10/23/2013	5.375	568,020	0	0	0	0	0	933,048	10/23/2013
A4030801		HAYWARD	CA		08/02/2004	5.750	858,946	0	0	0	0	0	2,196,952	12/31/2012
A6040302		HAYWARD	CA		06/08/2006	5.750	115,867	0	0	0	0	0	139,754	12/31/2012
A7101203		HAYWARD	CA		12/19/2007	6.375	981,488	0	0	0	0	0	1,487,848	12/31/2012
B3042604		HAYWARD	CA		07/09/2013	5.250	2,318,798	0	0	0	0	0	5,419,667	07/11/2013
A4021803		HEMET	CA		03/29/2004	7.375	1,213,747	0	0	0	0	0	4,409,777	12/31/2012
A4102302		HEMET	CA		01/31/2005	6.000	299,453	0	0	0	0	0	491,469	12/31/2012
A4110502		HEMET	CA		02/08/2005	4.875	140,533	0	0	0	0	0	2,453,856	12/31/2012
A4110903		HEMET	CA		02/22/2005	5.875	267,394	0	0	0	0	0	781,752	12/31/2012
A7101601		HESPERIA	CA		12/06/2007	6.500	225,569	0	0	0	0	0	176,809	12/31/2012
B2011302		HESPERIA	CA		03/12/2012	5.000	1,000,638	0	0	0	0	0	1,862,451	12/31/2012
B2103109		HESPERIA	CA		01/17/2013	5.000	1,564,561	0	0	0	0	0	2,923,341	01/17/2013
A4011901		HIGHLAND	CA		03/04/2004	5.750	330,154	0	0	0	0	0	247,113	12/31/2012
B0081104		HIGHLAND	CA		11/30/2010	6.500	2,375,245	0	0	0	0	0	3,561,300	12/31/2012
B0060101		HIGHLAND PARK	CA		07/27/2010	6.000	844,885	0	0	0	0	0	1,415,003	12/31/2012
A5072602		HOLLYWOOD	CA		11/18/2005	6.375	175,378	0	0	0	0	0	472,615	12/31/2012
B0030803		HOLLYWOOD	CA		05/04/2010	6.500	1,132,778	0	0	0	0	0	1,714,399	12/31/2012
A1111502		HUNTINGTON BEACH	CA		01/31/2002	5.000	229,332	0	0	0	0	0	8,864,032	12/31/2012
A1111503		HUNTINGTON BEACH	CA		01/31/2002	5.250	143,649	0	0	0	0	0	2,797,566	12/31/2012
A2091803		HUNTINGTON BEACH	CA		11/21/2002	6.875	273,004	0	0	0	0	0	800,058	12/31/2012
A3030405		HUNTINGTON BEACH	CA		05/28/2003	4.000	1,320,122	0	0	0	0	0	2,919,698	12/31/2012
A4062803		HUNTINGTON BEACH	CA		09/09/2004	6.375	691,130	0	0	0	0	0	1,922,810	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4102303		HUNTINGTON BEACH	CA		01/31/2005	6.000	515,276	0	0	0	0	0	831,934	12/31/2012
A5061503		HUNTINGTON BEACH	CA		11/15/2005	5.625	200,618	0	0	0	0	0	838,466	12/31/2012
A6092203		HUNTINGTON BEACH	CA		12/12/2006	5.250	1,168,568	0	0	0	0	0	2,314,658	12/31/2012
A6111403		HUNTINGTON BEACH	CA		01/29/2007	6.250	400,706	0	0	0	0	0	1,100,304	12/31/2012
A8021307		HUNTINGTON BEACH	CA		04/01/2008	6.125	105,692	0	0	0	0	0	293,297	12/31/2012
B0062803		HUNTINGTON BEACH	CA		09/15/2010	6.375	1,131,373	0	0	0	0	0	1,975,279	12/31/2012
B0110302		HUNTINGTON BEACH	CA		01/14/2011	6.750	242,760	0	0	0	0	0	374,932	12/31/2012
B1101801		HUNTINGTON BEACH	CA		12/28/2011	5.250	3,683,787	0	0	0	0	0	5,538,305	12/31/2012
A5101804		HUNTINGTON PARK	CA		12/28/2005	5.750	492,790	0	0	0	0	0	580,310	12/31/2012
B1060808		HUNTINGTON PARK	CA		09/01/2011	5.625	1,943,938	0	0	0	0	0	3,376,634	12/31/2012
A3062707		IMPERIAL BEACH	CA		09/24/2003	5.750	220,249	0	0	0	0	0	960,577	12/31/2012
A6121401		INDIO	CA		02/01/2007	6.000	479,157	0	0	0	0	0	1,208,003	12/31/2012
A8121701		INDIO	CA		02/13/2009	7.000	396,590	0	0	0	0	0	398,429	12/31/2012
A9031901		INDIO	CA		05/21/2009	6.500	485,961	0	0	0	0	0	479,356	12/31/2012
A9031902		INDIO	CA		05/21/2009	6.500	462,800	0	0	0	0	0	351,524	12/31/2012
A9031903		INDIO	CA		05/21/2009	6.500	1,865,199	0	0	0	0	0	3,141,402	12/31/2012
A9031904		INDIO	CA		05/21/2009	6.500	410,501	0	0	0	0	0	351,634	12/31/2012
A9031906		INDIO	CA		05/21/2009	6.500	358,689	0	0	0	0	0	526,496	12/31/2012
A9031907		INDIO	CA		05/21/2009	6.500	239,379	0	0	0	0	0	342,721	12/31/2012
A9031908		INDIO	CA		05/21/2009	6.500	245,433	0	0	0	0	0	386,875	12/31/2012
A9031909		INDIO	CA		05/21/2009	6.500	273,278	0	0	0	0	0	457,062	12/31/2012
B1022204		INDIO	CA		05/12/2011	5.875	572,245	0	0	0	0	0	923,270	12/31/2012
B1022407		INDIO	CA		05/09/2011	6.000	2,138,315	0	0	0	0	0	3,487,031	12/31/2012
B2070501		INDIO	CA		09/06/2012	4.125	724,234	0	0	0	0	0	1,009,744	12/31/2012
B3011401		INDIO	CA		04/26/2013	4.500	520,878	0	0	0	0	0	708,307	04/26/2013
A4032612		INGLEWOOD	CA		06/22/2004	5.875	669,465	0	0	0	0	0	983,798	12/31/2012
B1081704		INGLEWOOD	CA		10/19/2011	5.250	690,836	0	0	0	0	0	1,642,624	12/31/2012
B2042601		INGLEWOOD	CA		06/26/2012	4.375	64,507	0	0	0	0	0	227,855	12/31/2012
B3010702		INGLEWOOD	CA		03/26/2013	4.500	916,644	0	0	0	0	0	1,284,811	03/26/2013
A1022602		IRVINE	CA		06/20/2001	7.500	390,568	0	0	0	0	0	6,711,237	12/31/2012
A3011403		IRVINE	CA		04/21/2003	4.250	524,273	0	0	0	0	0	997,871	12/31/2012
A5092302		IRVINE	CA		12/01/2005	5.750	501,881	0	0	0	0	0	1,444,983	12/31/2012
A6121501		IRVINE	CA		03/30/2007	6.125	1,382,004	0	0	0	0	0	1,798,089	12/31/2012
A7122102		IRVINE	CA		03/05/2008	6.125	239,592	0	0	0	0	0	376,397	12/31/2012
A8040402		IRVINE	CA		08/18/2008	6.625	130,928	0	0	0	0	0	461,955	12/31/2012
A8040403		IRVINE	CA		08/18/2008	6.625	207,962	0	0	0	0	0	784,464	12/31/2012
B0052801		IRVINE	CA		07/22/2010	5.750	955,169	0	0	0	0	0	1,374,044	12/31/2012
B1011701		IRVINE	CA		03/10/2011	6.250	1,713,192	0	0	0	0	0	2,729,319	12/31/2012
B3062505		IRVINE	CA		09/04/2013	4.875	950,612	0	0	0	0	0	2,170,082	09/04/2013
A6030708		IRWINDALE	CA		05/25/2006	6.125	393,856	0	0	0	0	0	751,190	12/31/2012
B0072705		IRWINDALE	CA		09/01/2010	6.625	768,878	0	0	0	0	0	1,683,698	12/31/2012
A8031011		KING CITY	CA		06/04/2008	5.750	101,230	0	0	0	0	0	650,062	12/31/2012
A1032906		LA CANADA	CA		06/20/2001	8.125	52,589	0	0	0	0	0	358,146	12/31/2012
A5031003		LA CANADA FLINTRIDGE	CA		06/13/2005	6.000	200,389	0	0	0	0	0	602,247	12/31/2012
B3052402		LA HABRA	CA		08/15/2013	4.500	2,320,096	0	0	0	0	0	3,135,471	08/15/2013
A3071101		LA MESA	CA		09/23/2003	4.500	1,279,004	0	0	0	0	0	3,445,368	12/31/2012
B3021503		LA MESA	CA		04/09/2013	5.500	731,390	0	0	0	0	0	1,228,475	04/09/2013
A3021004		LA MIRADA	CA		05/06/2003	6.375	642,634	0	0	0	0	0	1,570,124	12/31/2012
A6092901		LA MIRADA	CA		11/10/2006	6.250	620,730	0	0	0	0	0	943,596	12/31/2012
B2080605		LA PALMA	CA		10/22/2012	4.500	504,261	0	0	0	0	0	1,091,339	12/31/2012
A1111501		LA PUENTE	CA		01/31/2002	7.500	647,807	0	0	0	0	0	1,847,516	12/31/2012
A4120205		LA PUENTE	CA		02/28/2005	6.375	579,358	0	0	0	0	0	1,110,450	12/31/2012
B3051304		LA VERNE	CA		11/04/2013	4.625	1,300,500	0	0	0	0	0	2,076,686	11/04/2013
A3010201		LADERA RANCH	CA		04/29/2003	6.500	163,347	0	0	0	0	0	963,069	12/31/2012
B2051405		LAFAYETTE	CA		07/23/2012	4.875	226,795	0	0	0	0	0	353,451	12/31/2012
B2051407		LAFAYETTE	CA		07/23/2012	4.875	1,068,746	0	0	0	0	0	1,672,268	12/31/2012
A3072101		LAGUNA BEACH	CA		10/08/2003	6.875	404,575	0	0	0	0	0	761,826	12/31/2012
B2030204		LAGUNA BEACH	CA		04/30/2012	5.875	6,465,418	0	0	0	0	0	11,368,576	12/31/2012
B3052804		LAGUNA BEACH	CA		08/05/2013	4.500	797,532	0	0	0	0	0	1,071,597	08/05/2013
A9031203		LAGUNA HILLS	CA		06/03/2009	6.875	318,782	0	0	0	0	0	461,115	12/31/2012
A1012502		LAGUNA NIGUEL	CA		04/20/2001	8.000	460,910	0	0	0	0	0	2,440,781	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5022301		LAGUNA NIGUEL	CA		05/18/2005	5.875	654,309	0	0	0	0	0	3,072,517	12/31/2012
B2061202		LAGUNA NIGUEL	CA		10/05/2012	4.500	577,583	0	0	0	0	0	829,337	12/31/2012
A1112902		LAKE FOREST	CA		02/20/2002	5.000	999,386	0	0	0	0	0	2,302,678	12/31/2012
A2042602		LAKE FOREST	CA		06/20/2002	5.000	543,700	0	0	0	0	0	1,981,173	12/31/2012
A4010602		LAKE FOREST	CA		04/06/2004	6.000	881,344	0	0	0	0	0	1,486,640	12/31/2012
A4100102		LAKE FOREST	CA		12/13/2004	5.375	1,256,085	0	0	0	0	0	4,655,832	12/31/2012
A6081102		LAKE FOREST	CA		10/30/2006	6.625	1,296,235	0	0	0	0	0	1,505,476	12/31/2012
A8053002		LAKE FOREST	CA		08/12/2008	4.750	280,521	0	0	0	0	0	181,801	12/31/2012
A9022701		LAKE FOREST	CA		06/05/2009	7.500	1,638,061	0	0	0	0	0	5,231,161	12/31/2012
A3100202		LAKESIDE	CA		12/22/2003	6.375	268,328	0	0	0	0	0	1,067,664	12/31/2012
A7032901		LAKESIDE	CA		06/04/2007	6.375	543,095	0	0	0	0	0	697,317	12/31/2012
A2121904		LAKEWOOD	CA		02/26/2003	6.750	685,971	0	0	0	0	0	1,572,738	12/31/2012
A4040503		LANCASTER	CA		06/29/2004	5.750	1,100,076	0	0	0	0	0	2,362,643	12/31/2012
A6121407		LANCASTER	CA		03/08/2007	5.750	352,612	0	0	0	0	0	614,685	12/31/2012
A6121408		LANCASTER	CA		03/09/2007	5.750	319,056	0	0	0	0	0	465,287	12/31/2012
A7052302		LANCASTER	CA		08/29/2007	6.500	355,011	0	0	0	0	0	646,727	12/31/2012
A8041805		LANCASTER	CA		07/14/2008	6.375	310,895	0	0	0	0	0	1,038,906	12/31/2012
A8051401		LANCASTER	CA		07/31/2008	6.500	495,757	0	0	0	0	0	672,629	12/31/2012
B0040503		LANCASTER	CA		05/20/2010	6.500	180,643	0	0	0	0	0	335,611	12/31/2012
B2103108		LANCASTER	CA		01/29/2013	4.875	421,195	0	0	0	0	0	769,529	01/29/2013
B3061101		LANCASTER	CA		09/04/2013	4.750	1,563,918	0	0	0	0	0	2,113,450	09/04/2013
B2011103		LATHROP	CA		03/29/2012	4.750	4,846,328	0	0	0	0	0	5,972,927	12/31/2012
B3050901		LEMON GROVE	CA		07/15/2013	4.500	1,390,213	0	0	0	0	0	1,867,273	07/15/2013
A7031602		LEMOORE	CA		06/04/2007	6.125	220,516	0	0	0	0	0	416,900	12/31/2012
B2102306		LINCOLN	CA		12/21/2012	4.500	279,110	0	0	0	0	0	311,723	12/31/2012
A1110702		LIVERMORE	CA		01/07/2002	5.250	1,143,152	0	0	0	0	0	4,041,513	12/31/2012
A3072302		LIVERMORE	CA		10/14/2003	6.375	424,970	0	0	0	0	0	1,122,006	12/31/2012
B2030703		LIVERMORE	CA		06/14/2012	4.875	544,140	0	0	0	0	0	1,077,327	12/31/2012
B2040501		LIVERMORE	CA		05/31/2012	4.500	2,313,898	0	0	0	0	0	3,405,057	12/31/2012
A4031905		LODI	CA		05/25/2004	5.125	38,205	0	0	0	0	0	2,224,771	12/31/2012
B2062101		LOMA LINDA	CA		09/14/2012	4.750	2,362,426	0	0	0	0	0	3,655,430	12/31/2012
A3111301		LOMPOC	CA		04/15/2004	7.000	1,450,454	0	0	0	0	0	1,659,922	12/31/2012
A31113013		LOMPOC	CA		04/27/2006	6.250	1,112,303	0	0	0	0	0	1,111,109	12/31/2012
B2082103		LOMPOC	CA		10/25/2012	4.500	1,172,070	0	0	0	0	0	1,606,414	12/31/2012
A0121301		LONG BEACH	CA		06/25/2001	8.750	124,071	0	0	0	0	0	899,481	12/31/2012
A2091102		LONG BEACH	CA		12/05/2002	6.875	394,395	0	0	0	0	0	2,075,960	12/31/2012
A2100214		LONG BEACH	CA		12/19/2002	6.500	1,010,643	0	0	0	0	0	2,524,320	12/31/2012
A2100215		LONG BEACH	CA		12/19/2002	6.375	234,253	0	0	0	0	0	954,500	12/31/2012
A3020302		LONG BEACH	CA		04/24/2003	6.375	253,837	0	0	0	0	0	1,337,400	12/31/2012
A4033104		LONG BEACH	CA		06/29/2004	5.625	460,786	0	0	0	0	0	1,424,623	12/31/2012
A4042410		LONG BEACH	CA		07/01/2004	6.750	284,462	0	0	0	0	0	480,890	12/31/2012
A4042422		LONG BEACH	CA		07/01/2004	6.750	440,421	0	0	0	0	0	793,487	12/31/2012
A4072104		LONG BEACH	CA		11/01/2004	5.250	52,723	0	0	0	0	0	2,491,012	12/31/2012
A5042902		LONG BEACH	CA		07/19/2005	6.250	1,571,335	0	0	0	0	0	2,724,009	12/31/2012
A5101803		LONG BEACH	CA		01/25/2006	6.125	118,428	0	0	0	0	0	258,905	12/31/2012
A6042402		LONG BEACH	CA		06/19/2006	6.625	239,528	0	0	0	0	0	562,999	12/31/2012
A6053106		LONG BEACH	CA		08/10/2006	6.625	877,519	0	0	0	0	0	1,815,864	12/31/2012
A7022702		LONG BEACH	CA		05/21/2007	6.000	857,996	0	0	0	0	0	1,779,216	12/31/2012
A7073005		LONG BEACH	CA		10/29/2007	6.500	178,690	0	0	0	0	0	261,744	12/31/2012
A8021907		LONG BEACH	CA		05/05/2008	6.000	293,901	0	0	0	0	0	472,045	12/31/2012
B1012102		LONG BEACH	CA		04/29/2011	6.000	1,230,409	0	0	0	0	0	1,930,006	12/31/2012
B1101903		LONG BEACH	CA		12/14/2011	6.000	696,273	0	0	0	0	0	990,206	12/31/2012
B2051702		LONG BEACH	CA		07/23/2012	4.625	1,106,248	0	0	0	0	0	1,523,681	12/31/2012
B2102303		LONG BEACH	CA		12/21/2012	4.750	416,359	0	0	0	0	0	547,347	12/31/2012
B2102605		LONG BEACH	CA		01/11/2013	4.750	40,271	0	0	0	0	0	74,923	01/11/2013
B3012503		LONG BEACH	CA		04/01/2013	4.625	381,008	0	0	0	0	0	848,074	04/01/2013
A2041101		LOS ALAMITOS	CA		05/30/2002	8.125	354,440	0	0	0	0	0	1,024,500	12/31/2012
98112001		LOS ANGELES	CA		05/04/1999	7.750	308,619	0	0	0	0	0	655,590	12/31/2012
99051104		LOS ANGELES	CA		09/15/1999	7.875	45,521	0	0	0	0	0	634,945	12/31/2012
99051204		LOS ANGELES	CA		08/30/1999	8.500	59,625	0	0	0	0	0	1,068,483	12/31/2012
A1032103		LOS ANGELES	CA		07/01/2001	8.250	182,123	0	0	0	0	0	1,082,007	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A1091401		LOS ANGELES	CA		12/19/2001	7.875	264,029	0	0	0	0	0	1,769,906	12/31/2012
A2021402		LOS ANGELES	CA		05/09/2002	8.000	174,369	0	0	0	0	0	885,923	12/31/2012
A2051602		LOS ANGELES	CA		07/29/2002	8.000	199,662	0	0	0	0	0	1,953,629	12/31/2012
A2051702		LOS ANGELES	CA		07/25/2002	4.875	438,041	0	0	0	0	0	4,066,950	12/31/2012
A2082801		LOS ANGELES	CA		11/19/2002	7.000	347,708	0	0	0	0	0	844,493	12/31/2012
A3011401		LOS ANGELES	CA		04/10/2003	4.250	535,354	0	0	0	0	0	1,521,410	12/31/2012
A3012402		LOS ANGELES	CA		04/29/2003	6.250	27,734	0	0	0	0	0	97,281	12/31/2012
A3031908		LOS ANGELES	CA		07/01/2003	6.500	833,062	0	0	0	0	0	2,542,361	12/31/2012
A3092402		LOS ANGELES	CA		01/15/2004	6.875	538,033	0	0	0	0	0	1,298,368	12/31/2012
A3092601		LOS ANGELES	CA		11/24/2003	6.625	581,595	0	0	0	0	0	1,423,305	12/31/2012
A3100801		LOS ANGELES	CA		12/22/2003	6.375	1,007,155	0	0	0	0	0	6,204,225	12/31/2012
A3112502		LOS ANGELES	CA		02/19/2004	6.875	362,157	0	0	0	0	0	805,442	12/31/2012
A3120102		LOS ANGELES	CA		01/29/2004	6.500	332,153	0	0	0	0	0	670,229	12/31/2012
A31201023		LOS ANGELES	CA		02/15/2007	6.250	301,176	0	0	0	0	0	415,117	12/31/2012
A3121902		LOS ANGELES	CA		02/23/2004	6.750	910,701	0	0	0	0	0	3,186,356	12/31/2012
A4030918		LOS ANGELES	CA		06/07/2004	5.875	401,649	0	0	0	0	0	767,480	12/31/2012
A4040110		LOS ANGELES	CA		07/09/2004	5.750	528,959	0	0	0	0	0	2,956,066	12/31/2012
A4042412		LOS ANGELES	CA		07/01/2004	6.750	734,108	0	0	0	0	0	1,190,484	12/31/2012
A4042416		LOS ANGELES	CA		07/01/2004	6.750	638,030	0	0	0	0	0	1,097,239	12/31/2012
A4072603		LOS ANGELES	CA		10/20/2004	6.250	423,914	0	0	0	0	0	1,946,647	12/31/2012
A4102202		LOS ANGELES	CA		01/31/2005	5.875	1,419,283	0	0	0	0	0	1,972,476	12/31/2012
A4120104		LOS ANGELES	CA		01/27/2005	6.500	2,056,182	0	0	0	0	0	4,425,160	12/31/2012
A5021604		LOS ANGELES	CA		06/24/2005	5.875	418,705	0	0	0	0	0	1,076,819	12/31/2012
A5022803		LOS ANGELES	CA		05/23/2005	5.875	303,822	0	0	0	0	0	621,382	12/31/2012
A5030706		LOS ANGELES	CA		05/19/2005	6.000	301,204	0	0	0	0	0	583,529	12/31/2012
A5041304		LOS ANGELES	CA		06/09/2005	6.000	511,552	0	0	0	0	0	1,232,266	12/31/2012
A5050605		LOS ANGELES	CA		07/19/2005	5.875	394,827	0	0	0	0	0	978,294	12/31/2012
A5051101		LOS ANGELES	CA		07/22/2005	5.750	415,722	0	0	0	0	0	1,572,830	12/31/2012
A5091307		LOS ANGELES	CA		12/06/2005	5.625	215,558	0	0	0	0	0	1,201,573	12/31/2012
A5102004		LOS ANGELES	CA		01/23/2006	5.750	476,654	0	0	0	0	0	1,810,273	12/31/2012
A5111007		LOS ANGELES	CA		01/07/2008	6.250	1,304,677	0	0	0	0	0	3,050,526	12/31/2012
A5120204		LOS ANGELES	CA		03/27/2006	6.250	230,343	0	0	0	0	0	479,125	12/31/2012
A5121201		LOS ANGELES	CA		03/16/2006	6.000	457,704	0	0	0	0	0	608,015	12/31/2012
A5121503		LOS ANGELES	CA		03/20/2006	6.500	372,337	0	0	0	0	0	929,705	12/31/2012
A6022303		LOS ANGELES	CA		04/28/2006	6.125	356,081	0	0	0	0	0	1,383,580	12/31/2012
A6032002		LOS ANGELES	CA		05/30/2006	6.250	504,084	0	0	0	0	0	457,182	02/27/2013
A6042504		LOS ANGELES	CA		07/13/2006	6.750	3,844,844	0	0	0	0	0	6,822,521	12/31/2012
A6060104		LOS ANGELES	CA		07/31/2006	6.500	291,836	0	0	0	0	0	436,510	12/31/2012
A6061904		LOS ANGELES	CA		08/28/2006	6.500	363,056	0	0	0	0	0	619,308	12/31/2012
A6090601		LOS ANGELES	CA		12/12/2006	6.375	612,907	0	0	0	0	0	959,590	12/31/2012
A6092804		LOS ANGELES	CA		10/25/2006	6.375	827,702	0	0	0	0	0	1,047,689	12/31/2012
A6101601		LOS ANGELES	CA		12/14/2006	6.625	1,250,140	0	0	0	0	0	2,365,520	12/31/2012
A6101602		LOS ANGELES	CA		12/14/2006	6.625	1,020,946	0	0	0	0	0	1,890,947	12/31/2012
A6101603		LOS ANGELES	CA		12/14/2006	6.625	859,458	0	0	0	0	0	1,502,841	12/31/2012
A6101604		LOS ANGELES	CA		12/14/2006	6.625	2,211,191	0	0	0	0	0	4,082,337	12/31/2012
A6101605		LOS ANGELES	CA		12/14/2006	6.625	1,185,015	0	0	0	0	0	2,096,346	12/31/2012
A6110606		LOS ANGELES	CA		01/18/2007	6.000	748,129	0	0	0	0	0	1,419,014	12/31/2012
A6120803		LOS ANGELES	CA		03/01/2007	5.875	873,482	0	0	0	0	0	1,286,354	12/31/2012
A6122901		LOS ANGELES	CA		03/15/2007	6.250	448,732	0	0	0	0	0	868,550	12/31/2012
A7010508		LOS ANGELES	CA		03/22/2007	6.000	481,577	0	0	0	0	0	554,897	12/31/2012
A7032807		LOS ANGELES	CA		06/13/2007	6.250	1,019,186	0	0	0	0	0	1,274,411	12/31/2012
A7040605		LOS ANGELES	CA		06/12/2007	5.875	1,760,142	0	0	0	0	0	2,214,158	12/31/2012
A7042401		LOS ANGELES	CA		06/21/2007	6.000	213,396	0	0	0	0	0	1,016,192	12/31/2012
A7071002		LOS ANGELES	CA		10/10/2007	6.375	262,893	0	0	0	0	0	644,495	12/31/2012
A7101201		LOS ANGELES	CA		12/06/2007	6.500	383,507	0	0	0	0	0	580,040	12/31/2012
A8020401		LOS ANGELES	CA		04/09/2008	6.000	718,648	0	0	0	0	0	1,386,192	12/31/2012
A8071701		LOS ANGELES	CA		09/08/2008	6.625	466,001	0	0	0	0	0	906,502	12/31/2012
A8072302		LOS ANGELES	CA		10/01/2008	6.750	1,174,781	0	0	0	0	0	6,945,841	12/31/2012
A8073102		LOS ANGELES	CA		10/09/2008	6.750	408,966	0	0	0	0	0	699,134	12/31/2012
A8112502		LOS ANGELES	CA		02/05/2009	6.750	516,838	0	0	0	0	0	1,176,338	12/31/2012
A8120201		LOS ANGELES	CA		01/29/2009	6.875	790,485	0	0	0	0	0	2,337,276	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A9031310		LOS ANGELES	CA		06/02/2009	7.125	3,043,696	0	0	0	0	0	6,336,132	12/31/2012
A9040704		LOS ANGELES	CA		06/24/2009	7.250	1,403,089	0	0	0	0	0	2,326,303	12/31/2012
A9081701		LOS ANGELES	CA		10/14/2009	7.125	164,479	0	0	0	0	0	1,403,273	12/31/2012
A9102303		LOS ANGELES	CA		12/23/2009	6.625	1,211,619	0	0	0	0	0	2,578,265	12/31/2012
A9102304		LOS ANGELES	CA		12/23/2009	6.625	819,052	0	0	0	0	0	1,400,893	12/31/2012
A9122803		LOS ANGELES	CA		02/10/2010	7.125	801,699	0	0	0	0	0	2,584,617	12/31/2012
B0041402		LOS ANGELES	CA		06/30/2010	6.500	1,609,045	0	0	0	0	0	2,247,267	12/31/2012
B0041504		LOS ANGELES	CA		06/23/2010	6.250	592,536	0	0	0	0	0	723,258	12/31/2012
B0061406		LOS ANGELES	CA		08/17/2010	6.750	586,611	0	0	0	0	0	1,182,690	12/31/2012
B0061725		LOS ANGELES	CA		09/30/2010	6.125	291,452	0	0	0	0	0	708,544	12/31/2012
B0062801		LOS ANGELES	CA		09/15/2010	6.375	1,734,796	0	0	0	0	0	2,782,633	12/31/2012
B0070903		LOS ANGELES	CA		08/25/2010	6.000	1,117,609	0	0	0	0	0	1,331,637	12/31/2012
B0102501		LOS ANGELES	CA		12/29/2010	6.625	516,682	0	0	0	0	0	1,135,194	12/31/2012
B0111101		LOS ANGELES	CA		12/29/2010	6.500	524,037	0	0	0	0	0	1,201,956	12/31/2012
B0120812		LOS ANGELES	CA		01/25/2011	6.000	1,713,932	0	0	0	0	0	2,984,380	12/31/2012
B1021008		LOS ANGELES	CA		04/14/2011	6.000	430,376	0	0	0	0	0	2,603,864	12/31/2012
B1021803		LOS ANGELES	CA		05/20/2011	5.750	571,745	0	0	0	0	0	758,905	12/31/2012
B1030202		LOS ANGELES	CA		05/10/2011	6.000	916,417	0	0	0	0	0	2,487,214	12/31/2012
B1040602		LOS ANGELES	CA		06/22/2011	6.250	1,776,019	0	0	0	0	0	2,472,614	12/31/2012
B1040804		LOS ANGELES	CA		06/30/2011	5.750	371,848	0	0	0	0	0	538,753	12/31/2012
B1041801		LOS ANGELES	CA		07/14/2011	5.625	1,291,277	0	0	0	0	0	1,954,320	12/31/2012
B1042502		LOS ANGELES	CA		07/29/2011	6.125	2,504,656	0	0	0	0	0	3,824,669	12/31/2012
B1042503		LOS ANGELES	CA		07/29/2011	6.125	2,763,756	0	0	0	0	0	4,249,348	12/31/2012
B1051801		LOS ANGELES	CA		08/01/2011	6.250	865,788	0	0	0	0	0	1,534,542	12/31/2012
B1052506		LOS ANGELES	CA		09/15/2011	6.000	779,354	0	0	0	0	0	1,079,500	12/31/2012
B1060806		LOS ANGELES	CA		08/15/2011	5.375	1,033,201	0	0	0	0	0	3,311,070	12/31/2012
B1101904		LOS ANGELES	CA		12/14/2011	6.000	522,210	0	0	0	0	0	733,602	12/31/2012
B1102705		LOS ANGELES	CA		01/17/2012	5.375	1,709,816	0	0	0	0	0	2,236,611	12/31/2012
B1110706		LOS ANGELES	CA		02/13/2012	5.250	1,913,953	0	0	0	0	0	2,988,364	12/31/2012
B1122001		LOS ANGELES	CA		02/21/2012	5.250	2,435,953	0	0	0	0	0	4,140,098	12/31/2012
B1122004		LOS ANGELES	CA		02/23/2012	5.250	983,071	0	0	0	0	0	1,364,705	12/31/2012
B2012602		LOS ANGELES	CA		03/27/2012	4.750	749,001	0	0	0	0	0	1,739,010	12/31/2012
B2012603		LOS ANGELES	CA		03/29/2012	5.250	1,156,041	0	0	0	0	0	1,490,964	12/31/2012
B2030601		LOS ANGELES	CA		05/14/2012	5.250	376,747	0	0	0	0	0	586,453	12/31/2012
B2032603		LOS ANGELES	CA		05/17/2012	5.250	445,598	0	0	0	0	0	625,802	12/31/2012
B2052405		LOS ANGELES	CA		01/17/2013	5.125	769,844	0	0	0	0	0	1,047,316	01/17/2013
B2052407		LOS ANGELES	CA		08/22/2012	5.250	1,275,708	0	0	0	0	0	1,844,780	12/31/2012
B2070601		LOS ANGELES	CA		09/14/2012	4.500	541,547	0	0	0	0	0	738,329	12/31/2012
B2082106		LOS ANGELES	CA		11/09/2012	4.875	722,384	0	0	0	0	0	1,613,114	12/31/2012
B2100401		LOS ANGELES	CA		01/23/2013	4.875	124,664	0	0	0	0	0	182,818	01/23/2013
B2100803		LOS ANGELES	CA		01/18/2013	5.250	802,341	0	0	0	0	0	1,088,366	01/18/2013
B2103102		LOS ANGELES	CA		12/20/2012	4.750	2,187,611	0	0	0	0	0	2,926,473	12/31/2012
B2110801		LOS ANGELES	CA		01/30/2013	5.000	247,256	0	0	0	0	0	375,168	01/30/2013
B2110804		LOS ANGELES	CA		01/30/2013	5.000	410,696	0	0	0	0	0	564,628	01/30/2013
B2110805		LOS ANGELES	CA		01/30/2013	5.000	307,326	0	0	0	0	0	417,443	01/30/2013
B3010701		LOS ANGELES	CA		03/26/2013	4.500	710,088	0	0	0	0	0	982,070	03/26/2013
B3011102		LOS ANGELES	CA		03/20/2013	5.000	295,661	0	0	0	0	0	842,662	03/20/2013
B3012804		LOS ANGELES	CA		04/30/2013	4.500	3,491,769	0	0	0	0	0	5,254,882	04/30/2013
B3030110		LOS ANGELES	CA		06/03/2013	4.750	788,173	0	0	0	0	0	1,189,686	06/03/2013
B3030602		LOS ANGELES	CA		04/19/2013	4.500	1,987,765	0	0	0	0	0	2,682,370	04/19/2013
B3031304		LOS ANGELES	CA		06/10/2013	4.125	1,266,451	0	0	0	0	0	2,714,454	06/10/2013
B3031305		LOS ANGELES	CA		06/10/2013	4.125	1,026,036	0	0	0	0	0	1,560,903	06/10/2013
B3031306		LOS ANGELES	CA		05/15/2013	4.125	944,869	0	0	0	0	0	1,851,101	05/15/2013
B3040104		LOS ANGELES	CA		06/12/2013	4.375	614,245	0	0	0	0	0	1,260,025	06/12/2013
B3041701		LOS ANGELES	CA		06/03/2013	3.750	2,969,565	0	0	0	0	0	4,834,550	06/05/2013
B3041702		LOS ANGELES	CA		06/03/2013	3.750	1,781,736	0	0	0	0	0	2,768,356	06/05/2013
B3051502		LOS ANGELES	CA		07/26/2013	4.375	679,726	0	0	0	0	0	928,184	07/26/2013
B3060501		LOS ANGELES	CA		08/27/2013	4.375	2,174,872	0	0	0	0	0	3,332,414	08/27/2013
B3070303		LOS ANGELES	CA		10/08/2013	4.750	436,757	0	0	0	0	0	582,983	10/08/2013
B3070803		LOS ANGELES	CA		09/18/2013	5.250	1,164,855	0	0	0	0	0	2,030,618	09/18/2013
B3070903		LOS ANGELES	CA		09/23/2013	5.250	2,388,495	0	0	0	0	0	3,702,994	09/23/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B3070904		LOS ANGELES	CA		09/23/2013	5.250	3,901,210	0	0	0	0	0	6,227,082	09/23/2013
B3070905		LOS ANGELES	CA		09/23/2013	5.250	2,388,495	0	0	0	0	0	3,539,717	09/23/2013
B3081201		LOS ANGELES	CA		11/07/2013	4.750	832,320	0	0	0	0	0	1,550,086	11/07/2013
B3081906		LOS ANGELES	CA		11/04/2013	5.375	362,700	0	0	0	0	0	509,056	11/04/2013
B3082002		LOS ANGELES	CA		11/08/2013	4.375	2,315,700	0	0	0	0	0	3,464,442	11/08/2013
A1110502		LOS GATOS	CA		01/16/2002	5.000	56,885	0	0	0	0	0	250,088	12/31/2012
A3031303		LOS GATOS	CA		07/02/2003	4.000	582,916	0	0	0	0	0	3,664,812	12/31/2012
A3061704		LOS GATOS	CA		09/02/2003	5.750	238,545	0	0	0	0	0	937,704	12/31/2012
A5021502		LOS GATOS	CA		05/06/2005	5.375	402,040	0	0	0	0	0	902,035	12/31/2012
B1011402		LOS GATOS	CA		03/07/2011	6.250	1,332,487	0	0	0	0	0	1,876,359	12/31/2012
B2062805		LOS GATOS	CA		08/01/2012	4.625	2,159,644	0	0	0	0	0	3,095,830	12/31/2012
A2081903		LYNWOOD	CA		10/24/2002	7.125	386,583	0	0	0	0	0	1,450,612	12/31/2012
A7022701		MADERA	CA		06/18/2007	6.625	736,074	0	0	0	0	0	994,473	12/31/2012
A9110904		MADERA	CA		02/22/2010	7.125	549,776	0	0	0	0	0	1,203,860	12/31/2012
B2121401		MALIBU	CA		02/14/2013	4.500	204,661	0	0	0	0	0	405,341	02/14/2013
99031002		MANHATTAN BEACH	CA		06/14/1999	7.750	16,481	0	0	0	0	0	525,292	12/31/2012
99112301		MANHATTAN BEACH	CA		01/18/2000	8.375	140,692	0	0	0	0	0	1,552,873	12/31/2012
A6040702		MANHATTAN BEACH	CA		06/15/2006	6.250	215,009	0	0	0	0	0	835,609	12/31/2012
A3051901		MANTECA	CA		08/04/2003	6.000	338,149	0	0	0	0	0	2,040,036	12/31/2012
A6112001		MANTECA	CA		01/30/2007	6.125	562,627	0	0	0	0	0	994,046	12/31/2012
A7120707		MANTECA	CA		02/26/2008	6.000	229,244	0	0	0	0	0	527,698	12/31/2012
A8061312		MANTECA	CA		08/28/2008	6.750	374,263	0	0	0	0	0	624,784	12/31/2012
B0012702		MANTECA	CA		04/01/2010	7.000	560,704	0	0	0	0	0	749,594	12/31/2012
B1080102		MARINA DEL REY	CA		09/29/2011	5.625	431,986	0	0	0	0	0	694,840	12/31/2012
A6021004		MARTELL	CA		03/31/2006	6.000	613,507	0	0	0	0	0	500,497	12/31/2012
A3100501		MARTINEZ	CA		12/11/2003	6.375	288,022	0	0	0	0	0	539,002	12/31/2012
A4010604		MARTINEZ	CA		04/14/2004	5.125	110,485	0	0	0	0	0	7,226,821	12/31/2012
A2061701		MENLO PARK	CA		08/22/2002	7.250	1,112,039	0	0	0	0	0	7,385,817	12/31/2012
A4011404		MENLO PARK	CA		03/22/2004	6.125	630,452	0	0	0	0	0	2,649,889	12/31/2012
A6010402		MENLO PARK	CA		03/15/2006	5.875	527,875	0	0	0	0	0	831,475	12/31/2012
A60104023		MENLO PARK	CA		09/05/2008	5.875	458,824	0	0	0	0	0	670,811	12/31/2012
A7110701		MENLO PARK	CA		01/18/2008	6.500	203,473	0	0	0	0	0	629,613	12/31/2012
B1082301		MENLO PARK	CA		11/29/2011	6.000	630,092	0	0	0	0	0	818,823	12/31/2012
B1112101		MENLO PARK	CA		02/09/2012	5.750	981,209	0	0	0	0	0	1,349,629	08/29/2013
A6121402		MERCED	CA		02/15/2007	6.250	427,895	0	0	0	0	0	616,905	12/31/2012
B1110402		MERCED	CA		03/20/2012	5.375	1,308,640	0	0	0	0	0	5,582,294	12/31/2012
A7120417		MILLBRAE	CA		04/03/2008	6.375	2,494,118	0	0	0	0	0	3,801,050	12/31/2012
A4041501		MILPITAS	CA		07/13/2004	6.000	1,622,588	0	0	0	0	0	3,253,717	12/31/2012
A9031209		MILPITAS	CA		05/11/2009	6.625	572,462	0	0	0	0	0	1,105,748	12/31/2012
B0022502		MILPITAS	CA		04/22/2010	6.625	2,158,730	0	0	0	0	0	4,997,689	12/31/2012
B2121807		MILPITAS	CA		02/12/2013	5.125	363,067	0	0	0	0	0	1,203,810	02/12/2013
B1063006		MIRA LOMA	CA		10/01/2011	5.450	1,363,750	0	0	0	0	0	1,845,193	12/31/2012
B2032001		MISSION HILLS	CA		06/14/2012	4.625	1,726,522	0	0	0	0	0	4,834,059	12/31/2012
A3061604		MISSION VIEJO	CA		09/11/2003	6.250	237,730	0	0	0	0	0	722,904	12/31/2012
A6022703		MISSION VIEJO	CA		05/22/2006	5.750	85,034	0	0	0	0	0	2,000,639	12/31/2012
A7121402		MISSION VIEJO	CA		03/14/2008	6.000	197,884	0	0	0	0	0	987,335	12/31/2012
B0062505		MISSION VIEJO	CA		09/01/2010	5.375	767,603	0	0	0	0	0	1,385,905	12/31/2012
B2041201		MISSION VIEJO	CA		06/28/2012	5.000	449,491	0	0	0	0	0	1,201,857	12/31/2012
A3060506		MODESTO	CA		08/14/2003	5.750	454,590	0	0	0	0	0	1,400,396	12/31/2012
A30605063		MODESTO	CA		03/12/2008	6.750	290,502	0	0	0	0	0	344,312	12/31/2012
A4062201		MODESTO	CA		09/02/2004	5.500	78,495	0	0	0	0	0	1,212,606	12/31/2012
A5071504		MODESTO	CA		11/03/2005	5.625	561,256	0	0	0	0	0	705,472	12/31/2012
A7080301		MODESTO	CA		10/22/2007	5.000	850,564	0	0	0	0	0	1,844,825	12/31/2012
A7080905		MODESTO	CA		10/22/2007	5.000	153,482	0	0	0	0	0	230,928	12/31/2012
A9072301		MODESTO	CA		10/13/2009	7.750	310,322	0	0	0	0	0	699,235	12/31/2012
B0121703		MODESTO	CA		02/10/2011	6.250	501,674	0	0	0	0	0	1,213,404	12/31/2012
B1110301		MODESTO	CA		01/24/2012	6.375	532,527	0	0	0	0	0	943,455	12/31/2012
B2092101		MODESTO	CA		11/20/2012	5.500	2,095,088	0	0	0	0	0	3,063,297	12/31/2012
A5101002		MONROVIA	CA		12/28/2005	5.625	171,960	0	0	0	0	0	1,098,202	12/31/2012
A8111901		MONROVIA	CA		01/23/2009	7.000	348,733	0	0	0	0	0	358,158	12/31/2012
A8111902		MONROVIA	CA		01/23/2009	7.250	197,506	0	0	0	0	0	286,886	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0040508		MONROVIA	CA		06/21/2010	6.750	2,376,497	0	0	0	0	0	3,859,653	12/31/2012
A5113003		MONTEBELLO	CA		03/21/2006	5.750	442,091	0	0	0	0	0	1,460,482	12/31/2012
B3012502		MONTEBELLO	CA		03/29/2013	4.250	449,809	0	0	0	0	0	613,854	03/29/2013
B0120813		MONTEREY	CA		02/28/2011	6.000	1,052,329	0	0	0	0	0	1,626,416	12/31/2012
B1060303		MONTEREY	CA		08/18/2011	5.625	1,034,904	0	0	0	0	0	1,421,050	10/24/2013
B1060303-1		MONTEREY	CA		10/24/2013	5.125	485,846	0	0	0	0	0	637,457	10/24/2013
B1070614		MOORPARK	CA		09/29/2011	6.000	865,932	0	0	0	0	0	1,364,807	12/31/2012
B1041510		MORAGA	CA		06/15/2011	5.750	656,464	0	0	0	0	0	753,320	12/31/2012
A5101003		MORENO VALLEY	CA		12/21/2005	5.875	499,439	0	0	0	0	0	1,049,415	12/31/2012
B0040802		MORENO VALLEY	CA		06/11/2010	6.250	1,689,828	0	0	0	0	0	2,517,864	12/31/2012
B3011604		MORENO VALLEY	CA		03/11/2013	4.375	1,193,497	0	0	0	0	0	1,647,843	03/11/2013
A1041203		MORGAN HILL	CA		07/12/2001	8.000	370,494	0	0	0	0	0	4,207,654	12/31/2012
A5052405		MORGAN HILL	CA		09/13/2005	5.750	456,052	0	0	0	0	0	990,486	12/31/2012
B0120814		MORGAN HILL	CA		03/15/2011	6.125	787,135	0	0	0	0	0	1,429,973	12/31/2012
A6080802		MORRO BAY	CA		10/03/2006	6.750	219,414	0	0	0	0	0	257,997	12/31/2012
A6081602		MORRO BAY	CA		10/12/2006	6.250	217,230	0	0	0	0	0	957,244	12/31/2012
B2111601		MORRO BAY	CA		01/31/2013	4.750	323,047	0	0	0	0	0	507,874	01/31/2013
A5092301		MOSS LANDING	CA		02/16/2006	5.625	328,913	0	0	0	0	0	1,132,005	12/31/2012
99102602		MOUNTAIN VIEW	CA		01/31/2000	8.625	876,190	0	0	0	0	0	1,694,965	12/31/2012
A2082606		MOUNTAIN VIEW	CA		11/12/2002	6.875	503,424	0	0	0	0	0	1,163,742	12/31/2012
A4121302		MOUNTAIN VIEW	CA		03/10/2005	5.875	1,389,132	0	0	0	0	0	1,803,007	12/31/2012
B2022403		MOUNTAIN VIEW	CA		03/30/2012	5.375	435,088	0	0	0	0	0	883,934	12/31/2012
B2101702		MOUNTAIN VIEW	CA		12/20/2012	4.625	1,546,518	0	0	0	0	0	2,464,285	12/31/2012
B3052101		MOUNTAIN VIEW	CA		08/29/2013	4.500	315,426	0	0	0	0	0	438,792	08/29/2013
A9060301		MT VIEW	CA		10/29/2009	7.750	210,881	0	0	0	0	0	470,417	12/31/2012
A2010301		MURRIETA	CA		02/27/2002	5.500	372,940	0	0	0	0	0	646,232	12/31/2012
A4030406		MURRIETA	CA		05/24/2004	6.250	1,019,961	0	0	0	0	0	923,690	12/31/2012
A4082404		MURRIETA	CA		11/16/2004	6.250	1,258,970	0	0	0	0	0	1,722,943	12/31/2012
B0102502		MURRIETA	CA		12/29/2010	6.500	967,646	0	0	0	0	0	2,060,300	12/31/2012
B1060905		MURRIETA	CA		09/07/2011	5.750	687,874	0	0	0	0	0	1,225,169	12/31/2012
B1082601		MURRIETA	CA		11/09/2011	5.125	994,186	0	0	0	0	0	1,364,169	12/31/2012
99021101		NAPA	CA		04/30/1999	7.500	650,787	0	0	0	0	0	3,927,187	12/31/2012
A4040104		NAPA	CA		06/30/2004	5.000	40,106	0	0	0	0	0	836,294	12/31/2012
B1030806		NAPA	CA		05/31/2011	6.000	992,794	0	0	0	0	0	1,765,789	12/31/2012
A5022802		NATIONAL CITY	CA		05/23/2005	5.875	1,072,544	0	0	0	0	0	2,497,200	12/31/2012
A8051201		NATIONAL CITY	CA		07/18/2008	6.750	1,786,051	0	0	0	0	0	2,493,715	12/31/2012
B2051402		NATIONAL CITY	CA		07/20/2012	4.500	1,717,355	0	0	0	0	0	2,529,521	12/31/2012
A7122002		NEWARK	CA		02/28/2008	6.125	263,173	0	0	0	0	0	442,899	12/31/2012
A3101401		NEWBURY PARK	CA		12/22/2003	6.250	205,201	0	0	0	0	0	396,551	12/31/2012
A5051004		NEWPORT BEACH	CA		07/22/2005	5.750	991,581	0	0	0	0	0	2,416,300	12/31/2012
A6011005		NEWPORT BEACH	CA		04/05/2006	5.500	203,931	0	0	0	0	0	1,759,947	12/31/2012
A8031005		NEWPORT BEACH	CA		06/12/2008	6.250	209,461	0	0	0	0	0	508,449	12/31/2012
B0040102		NEWPORT BEACH	CA		06/18/2010	6.875	1,747,097	0	0	0	0	0	2,871,488	12/31/2012
B0080610		NEWPORT BEACH	CA		10/28/2010	5.875	126,974	0	0	0	0	0	341,551	12/31/2012
B1030205		NEWPORT BEACH	CA		04/11/2011	5.625	482,912	0	0	0	0	0	872,806	12/31/2012
B2103113		NEWPORT BEACH	CA		01/15/2013	4.625	1,217,352	0	0	0	0	0	1,668,886	01/15/2013
B3021302		NEWPORT BEACH	CA		04/15/2013	4.125	669,656	0	0	0	0	0	1,655,233	04/15/2013
B0112201		NIPOMO	CA		02/01/2011	6.000	319,209	0	0	0	0	0	622,480	12/31/2012
B0112202		NIPOMO	CA		02/01/2011	5.750	217,229	0	0	0	0	0	487,846	12/31/2012
A5011101		NORCO	CA		03/09/2005	6.000	215,921	0	0	0	0	0	149,566	12/31/2012
A7011209		NORCO	CA		03/21/2007	5.250	308,529	0	0	0	0	0	411,026	12/31/2012
A3021909		NORTH HIGHLANDS	CA		04/17/2003	4.375	885,515	0	0	0	0	0	1,198,092	12/31/2012
A6030103		NORTH HIGHLANDS	CA		04/27/2006	6.125	1,066,581	0	0	0	0	0	1,392,412	12/31/2012
A4111801		NORTH HILLS	CA		02/25/2005	6.000	247,019	0	0	0	0	0	484,671	12/31/2012
B0110501		NORTH HILLS	CA		01/20/2011	6.125	1,279,230	0	0	0	0	0	1,681,683	12/31/2012
B2021702		NORTH HILLS	CA		05/09/2012	5.375	527,747	0	0	0	0	0	985,734	12/31/2012
A2081202		NORTH HOLLYWOOD	CA		11/25/2002	4.500	217,326	0	0	0	0	0	3,527,225	12/31/2012
A4062506		NORTH HOLLYWOOD	CA		09/29/2004	6.250	383,882	0	0	0	0	0	1,732,855	12/31/2012
B1061402		NORTH HOLLYWOOD	CA		11/15/2011	5.625	1,641,722	0	0	0	0	0	3,079,177	12/31/2012
B1110903		NORTH HOLLYWOOD	CA		01/05/2012	5.125	1,224,666	0	0	0	0	0	1,681,681	12/31/2012
B2021701		NORTH HOLLYWOOD	CA		05/09/2012	5.625	1,169,858	0	0	0	0	0	1,714,510	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2031312		NORTH HOLLYWOOD	CA		08/07/2012	5.375	665,027	0	0	0	0	0	1,432,805	12/31/2012
B3052004		NORTH HOLLYWOOD	CA		08/21/2013	4.500	542,508	0	0	0	0	0	747,954	08/21/2013
A4040213		NORTHRIDGE	CA		07/06/2004	5.625	768,474	0	0	0	0	0	1,890,019	12/31/2012
A4040214		NORTHRIDGE	CA		07/06/2004	5.625	87,247	0	0	0	0	0	224,812	12/31/2012
A4070903		NORTHRIDGE	CA		09/29/2004	6.250	103,285	0	0	0	0	0	218,227	12/31/2012
A4070904		NORTHRIDGE	CA		09/29/2004	6.250	57,598	0	0	0	0	0	156,090	12/31/2012
A5111006		NORTHRIDGE	CA		01/26/2006	6.000	256,685	0	0	0	0	0	587,426	12/31/2013
A6110602		NORTHRIDGE	CA		01/18/2007	6.000	370,263	0	0	0	0	0	585,262	12/31/2012
A9030401		NORTHRIDGE	CA		04/29/2009	6.375	1,512,023	0	0	0	0	0	3,607,363	12/31/2012
A7022101		NORWALK	CA		05/03/2007	5.875	658,390	0	0	0	0	0	2,228,190	12/31/2012
B1040805		NORWALK	CA		06/08/2011	5.625	571,968	0	0	0	0	0	824,682	12/31/2012
A5012102		NOVATO	CA		03/09/2005	5.875	400,493	0	0	0	0	0	790,511	12/31/2012
B1062106		NOVATO	CA		09/13/2011	5.625	621,545	0	0	0	0	0	1,068,404	12/31/2012
A9030421		OAKDALE	CA		05/19/2009	6.875	362,506	0	0	0	0	0	947,314	12/31/2012
A9031601		OAKDALE	CA		05/28/2009	6.750	1,943,245	0	0	0	0	0	3,612,479	12/31/2012
A3031701		OAKHURST	CA		06/12/2003	6.500	194,843	0	0	0	0	0	587,381	12/31/2012
A3080802		OAKLAND	CA		10/29/2003	6.500	447,617	0	0	0	0	0	1,677,488	12/31/2012
A4032602		OAKLAND	CA		06/15/2004	4.875	105,184	0	0	0	0	0	2,048,371	12/31/2012
A4042425		OAKLAND	CA		07/01/2004	6.750	467,650	0	0	0	0	0	833,846	12/31/2012
A5102404		OAKLAND	CA		12/21/2005	6.375	436,977	0	0	0	0	0	951,500	12/31/2012
A7030107		OAKLAND	CA		05/31/2007	6.000	351,976	0	0	0	0	0	533,328	12/31/2012
A8012505		OAKLAND	CA		04/23/2008	6.000	230,296	0	0	0	0	0	344,323	05/13/2013
B0042001		OAKLAND	CA		07/13/2010	6.500	295,980	0	0	0	0	0	495,351	12/31/2012
B0043003		OAKLAND	CA		07/12/2010	6.125	582,093	0	0	0	0	0	723,407	12/31/2012
B1052301		OAKLAND	CA		10/27/2011	5.625	599,531	0	0	0	0	0	2,176,670	12/31/2012
B1081208		OAKLAND	CA		10/13/2011	6.125	785,277	0	0	0	0	0	1,277,846	12/31/2012
B1120701		OAKLAND	CA		02/01/2012	5.375	1,112,579	0	0	0	0	0	1,961,201	12/31/2012
B2051401		OAKLAND	CA		07/31/2012	5.375	1,316,871	0	0	0	0	0	2,601,734	12/31/2012
B3022501		OAKLAND	CA		04/08/2013	4.500	761,841	0	0	0	0	0	1,036,556	04/08/2013
A2051405		OCEANSIDE	CA		06/28/2002	7.875	114,219	0	0	0	0	0	448,810	12/31/2012
A3012802		OCEANSIDE	CA		04/25/2003	6.625	289,924	0	0	0	0	0	559,584	12/31/2012
A3012803		OCEANSIDE	CA		04/25/2003	6.625	193,283	0	0	0	0	0	422,640	12/31/2012
A3062708		OCEANSIDE	CA		09/24/2003	5.750	234,877	0	0	0	0	0	951,811	12/31/2012
A6011701		OCEANSIDE	CA		03/16/2006	5.875	129,010	0	0	0	0	0	449,890	12/31/2012
A6061301		OCEANSIDE	CA		08/16/2006	6.750	714,842	0	0	0	0	0	1,364,857	12/31/2012
A6071401		OCEANSIDE	CA		09/08/2006	6.875	395,760	0	0	0	0	0	618,931	12/31/2012
A9110602		OCEANSIDE	CA		01/11/2010	7.000	683,186	0	0	0	0	0	793,764	12/31/2012
B0061726		OCEANSIDE	CA		08/18/2010	6.750	798,770	0	0	0	0	0	3,551,574	12/31/2012
B3081907		OCEANSIDE	CA		10/15/2013	4.250	1,099,075	0	0	0	0	0	1,471,055	11/14/2013
A2100102		OJAI	CA		12/17/2002	6.500	259,612	0	0	0	0	0	747,557	12/31/2012
A4031101		OJAI	CA		06/03/2004	5.500	512,268	0	0	0	0	0	916,277	12/31/2012
A7081001		OJAI	CA		11/20/2007	6.500	694,439	0	0	0	0	0	948,873	12/31/2012
B2020602		OJAI	CA		03/29/2012	5.000	1,077,604	0	0	0	0	0	2,910,271	12/31/2012
A3091904		OLIVEHURST	CA		01/22/2004	6.375	337,340	0	0	0	0	0	673,199	12/31/2012
A6111501		ONTARIO	CA		01/24/2007	6.500	769,824	0	0	0	0	0	919,239	12/31/2012
A9012701		ONTARIO	CA		03/31/2009	7.000	454,099	0	0	0	0	0	716,261	12/31/2012
A9030417		ONTARIO	CA		05/08/2009	6.500	205,018	0	0	0	0	0	241,654	12/31/2012
A9030418		ONTARIO	CA		05/08/2009	6.500	99,089	0	0	0	0	0	174,422	12/31/2012
B0032906		ONTARIO	CA		05/28/2010	6.375	1,157,031	0	0	0	0	0	1,630,052	12/31/2012
B0081802		ONTARIO	CA		10/20/2010	6.250	184,687	0	0	0	0	0	203,601	12/31/2012
B2051802		ONTARIO	CA		08/14/2012	4.750	1,419,889	0	0	0	0	0	1,948,957	12/31/2012
B2072001		ONTARIO	CA		11/05/2012	4.750	1,070,025	0	0	0	0	0	1,443,262	12/31/2012
B2121403		ONTARIO	CA		02/01/2013	4.625	1,404,827	0	0	0	0	0	1,949,118	03/01/2013
B3032804		ONTARIO	CA		06/19/2013	4.375	818,832	0	0	0	0	0	1,332,327	06/19/2013
A2060301		ORANGE	CA		06/28/2002	5.250	2,379,780	0	0	0	0	0	4,292,360	12/31/2012
A4030910		ORANGE	CA		05/27/2004	6.500	532,152	0	0	0	0	0	1,092,538	12/31/2012
A5062102		ORANGE	CA		09/14/2005	5.400	1,592,348	0	0	0	0	0	2,582,618	12/31/2012
A7040504		ORANGE	CA		06/07/2007	5.875	286,002	0	0	0	0	0	334,980	12/31/2012
A9030601		ORANGE	CA		04/20/2009	6.625	2,305,167	0	0	0	0	0	5,827,455	12/31/2012
B1052703		ORANGE	CA		07/28/2011	6.750	1,212,418	0	0	0	0	0	1,857,438	12/31/2012
B1071901		ORANGE	CA		09/12/2011	5.625	4,442,910	0	0	0	0	0	6,140,939	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2030202		ORANGE	CA		05/01/2012	4.750	567,462	0	0	0	0	0	879,843	12/31/2012
99040801		ORANGEVALE	CA		07/19/1999	7.500	183,844	0	0	0	0	0	4,472,168	12/31/2012
A3121001		OXNARD	CA		02/18/2004	6.250	792,542	0	0	0	0	0	1,066,771	12/31/2012
A4100707		OXNARD	CA		12/02/2004	5.875	809,626	0	0	0	0	0	1,573,359	12/31/2012
A4100708		OXNARD	CA		12/02/2004	5.875	910,812	0	0	0	0	0	1,309,855	12/31/2012
A6020801		OXNARD	CA		05/04/2006	6.250	159,886	0	0	0	0	0	334,720	12/31/2012
A6081401		OXNARD	CA		11/07/2006	6.500	607,764	0	0	0	0	0	593,111	12/31/2012
A7020901		OXNARD	CA		05/03/2007	6.375	708,947	0	0	0	0	0	858,170	12/31/2012
B0051203		OXNARD	CA		07/02/2010	6.750	1,008,417	0	0	0	0	0	1,398,003	12/31/2012
B1110403		OXNARD	CA		02/09/2012	5.500	437,677	0	0	0	0	0	860,091	12/31/2012
B3051701		OXNARD	CA		07/09/2013	4.250	500,198	0	0	0	0	0	673,506	07/24/2013
B3062008		OXNARD	CA		09/11/2013	4.625	1,550,563	0	0	0	0	0	2,310,355	09/11/2013
A9042302		PACIFIC GROVE	CA		05/15/2009	6.625	1,112,462	0	0	0	0	0	1,785,464	12/31/2012
B2081604		PACIFICA	CA		10/31/2012	4.625	597,540	0	0	0	0	0	1,919,777	12/31/2012
B3032702		PACIFICA	CA		06/07/2013	4.625	384,033	0	0	0	0	0	544,358	06/07/2013
A1120504		PACOIMA	CA		02/27/2002	7.875	203,342	0	0	0	0	0	1,546,724	12/31/2012
A6031402		PACOIMA	CA		05/24/2006	6.125	77,344	0	0	0	0	0	426,292	12/31/2012
B2092102		PACOIMA	CA		12/12/2012	5.000	555,588	0	0	0	0	0	1,060,004	12/31/2012
B3070502		PACOIMA	CA		12/02/2013	5.125	1,060,000	0	0	0	0	0	3,598,278	12/02/2013
A2120902		PALM DESERT	CA		02/20/2003	6.500	360,008	0	0	0	0	0	920,205	12/31/2012
A21209023		PALM DESERT	CA		07/16/2007	6.250	731,541	0	0	0	0	0	1,179,259	12/31/2012
A6091303		PALM DESERT	CA		05/12/2008	6.650	11,727,448	0	0	0	0	0	16,924,169	12/31/2012
A7031411		PALM DESERT	CA		06/25/2007	6.000	1,057,224	0	0	0	0	0	768,732	12/31/2012
A8082102		PALM DESERT	CA		10/30/2008	6.625	855,529	0	0	0	0	0	1,057,862	12/31/2012
B0031704		PALM DESERT	CA		05/28/2010	6.250	1,054,216	0	0	0	0	0	1,813,749	12/31/2012
B1112304		PALM DESERT	CA		01/26/2012	5.250	557,622	0	0	0	0	0	2,111,261	12/31/2012
B2011304		PALM DESERT	CA		03/07/2012	5.875	1,391,407	0	0	0	0	0	1,809,605	12/31/2012
B2020302		PALM DESERT	CA		03/20/2012	4.875	477,690	0	0	0	0	0	766,046	12/31/2012
B2020303		PALM DESERT	CA		03/20/2012	4.750	344,023	0	0	0	0	0	518,039	12/31/2012
A7082408		PALM SPRINGS	CA		11/15/2007	4.750	228,302	0	0	0	0	0	260,667	12/31/2012
A9052001		PALM SPRINGS	CA		07/29/2009	7.375	562,960	0	0	0	0	0	539,822	12/31/2012
A5042501		PALMDALE	CA		07/28/2005	6.035	5,468,120	0	0	0	0	0	8,857,758	12/31/2012
A6071903		PALMDALE	CA		10/18/2006	6.750	390,551	0	0	0	0	0	481,994	12/31/2012
B3060402		PALMDALE	CA		08/12/2013	4.875	1,414,404	0	0	0	0	0	2,299,352	08/26/2013
A5071203		PALO ALTO	CA		09/26/2005	5.625	733,772	0	0	0	0	0	2,437,295	12/31/2012
A6110101		PALO ALTO	CA		01/04/2007	6.250	1,944,278	0	0	0	0	0	2,129,054	12/31/2012
B2022805		PALO ALTO	CA		03/29/2012	5.375	2,276,446	0	0	0	0	0	6,301,556	12/31/2012
B2032804		PALO ALTO	CA		07/13/2012	4.750	2,939,839	0	0	0	0	0	4,169,171	12/31/2012
B1062203		PANORAMA CITY	CA		09/15/2011	5.625	525,490	0	0	0	0	0	1,282,916	12/31/2012
B2062701		PANORAMA CITY	CA		08/22/2012	4.750	5,170,285	0	0	0	0	0	7,136,808	12/31/2012
A5080905		PARAMOUNT	CA		12/21/2005	5.875	587,323	0	0	0	0	0	667,380	12/31/2012
A2082802		PASADENA	CA		11/20/2002	7.000	20,636	0	0	0	0	0	143,510	12/31/2012
A4021801		PASADENA	CA		04/15/2004	5.750	647,954	0	0	0	0	0	2,331,653	12/31/2012
A5080906		PASADENA	CA		11/29/2005	5.500	600,951	0	0	0	0	0	1,158,417	12/31/2012
A5120801		PASADENA	CA		03/14/2006	5.750	364,196	0	0	0	0	0	897,723	12/31/2012
A6090602		PASADENA	CA		11/16/2006	6.250	494,501	0	0	0	0	0	494,641	12/31/2012
A7030104		PASADENA	CA		06/01/2007	6.375	891,507	0	0	0	0	0	1,724,964	12/31/2012
A8020811		PASADENA	CA		03/31/2008	5.750	1,716,281	0	0	0	0	0	2,179,491	12/31/2012
B2031202		PASADENA	CA		05/21/2012	4.625	1,227,663	0	0	0	0	0	3,011,861	12/31/2012
B3050305		PASADENA	CA		08/08/2013	4.750	1,492,125	0	0	0	0	0	2,080,235	08/08/2013
A1111407		PASO ROBLES	CA		01/23/2002	7.250	216,168	0	0	0	0	0	3,356,679	12/31/2012
A7013003		PASO ROBLES	CA		04/18/2007	6.250	661,481	0	0	0	0	0	734,587	12/31/2012
A7013004		PASO ROBLES	CA		04/18/2007	6.250	280,042	0	0	0	0	0	317,967	12/31/2012
A7081701		PASO ROBLES	CA		11/01/2007	6.625	322,110	0	0	0	0	0	467,091	12/31/2012
A8012903		PASO ROBLES	CA		04/17/2008	6.000	244,798	0	0	0	0	0	200,670	12/31/2012
A8012904		PASO ROBLES	CA		04/17/2008	6.000	244,798	0	0	0	0	0	309,718	12/31/2012
B1031601		PASO ROBLES	CA		05/17/2011	5.875	1,488,580	0	0	0	0	0	3,353,338	12/31/2012
B3012806		PASO ROBLES	CA		04/05/2013	4.375	447,984	0	0	0	0	0	627,008	04/05/2013
A4040801		PERRIS	CA		07/01/2004	5.875	1,481,266	0	0	0	0	0	5,228,492	12/31/2012
B0111801		PERRIS	CA		02/07/2011	6.125	1,383,544	0	0	0	0	0	2,399,518	12/31/2012
B2040405		PERRIS	CA		06/12/2012	5.125	1,594,659	0	0	0	0	0	2,840,172	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2101503		PERRIS	CA		01/03/2013	5.250	388,357	0	0	0	0	0	768,191	01/03/2013
99042805		PETALUMA	CA		07/14/1999	7.500	94,432	0	0	0	0	0	2,155,122	12/31/2012
A4042403		PETALUMA	CA		07/01/2004	6.750	545,623	0	0	0	0	0	993,860	12/31/2012
B3062002		PINOLE	CA		09/10/2013	5.125	450,705	0	0	0	0	0	805,428	09/10/2013
B3061205		PITTSBURG	CA		09/27/2013	5.000	662,761	0	0	0	0	0	1,032,725	09/27/2013
A5060905		PLACENTIA	CA		08/24/2005	5.000	100,454	0	0	0	0	0	1,331,100	12/31/2012
A5060906		PLACENTIA	CA		08/24/2005	5.125	361,241	0	0	0	0	0	1,550,941	12/31/2012
A6010503		PLACENTIA	CA		03/28/2006	6.000	504,867	0	0	0	0	0	1,025,018	12/31/2012
A7032702		PLACENTIA	CA		06/13/2007	5.000	942,212	0	0	0	0	0	2,206,088	12/31/2012
A4042305		PLACERVILLE	CA		07/15/2004	6.250	318,334	0	0	0	0	0	801,423	12/31/2012
A4081305		PLEASANT HILL	CA		11/22/2004	6.000	572,811	0	0	0	0	0	1,764,221	12/31/2012
A3101705		PLEASANTON	CA		01/21/2004	6.750	500,873	0	0	0	0	0	1,677,288	12/31/2012
A31017053		PLEASANTON	CA		12/01/2008	7.100	594,402	0	0	0	0	0	1,765,298	12/31/2012
A4042407		PLEASANTON	CA		07/01/2004	6.750	360,105	0	0	0	0	0	648,969	12/31/2012
B1110401		PLEASANTON	CA		01/18/2012	5.625	496,802	0	0	0	0	0	860,326	12/31/2012
A5101101		POLLOCK PINES	CA		12/30/2005	5.750	250,941	0	0	0	0	0	514,617	12/31/2012
A4042426		POMONA	CA		07/01/2004	6.750	474,491	0	0	0	0	0	848,947	12/31/2012
A5120209		POMONA	CA		02/16/2006	7.300	660,830	0	0	0	0	0	1,599,921	12/31/2012
A7101701		POMONA	CA		12/11/2007	4.000	1,274,621	0	0	0	0	0	519,214	12/31/2012
A7111402		POMONA	CA		01/24/2008	6.125	351,276	0	0	0	0	0	563,705	12/31/2012
A9101303		POMONA	CA		12/16/2009	7.750	186,500	0	0	0	0	0	398,958	12/31/2012
B1080203		POMONA	CA		10/31/2011	6.000	1,474,611	0	0	0	0	0	2,856,005	12/31/2012
B3032003		POMONA	CA		05/29/2013	4.500	438,959	0	0	0	0	0	599,987	05/29/2013
A2091203		PORT HUENEME	CA		12/12/2002	7.000	366,896	0	0	0	0	0	961,422	12/31/2012
A5080508		PORTERVILLE	CA		10/31/2005	5.875	241,312	0	0	0	0	0	482,182	12/31/2012
99031801		POWAY	CA		05/25/1999	7.500	24,352	0	0	0	0	0	1,424,553	12/31/2012
A2102901		POWAY	CA		01/30/2003	4.250	790,163	0	0	0	0	0	4,959,680	12/31/2012
A2102901-1		POWAY	CA		07/26/2012	4.250	288,827	0	0	0	0	0	1,812,870	12/31/2012
A5120601		POWAY	CA		02/24/2006	5.875	264,896	0	0	0	0	0	634,727	12/31/2012
B2041002		POWAY	CA		07/19/2012	4.625	745,414	0	0	0	0	0	1,469,510	12/31/2012
B2031605		RAMONA	CA		05/30/2012	5.000	2,182,712	0	0	0	0	0	3,145,448	12/31/2012
B2031607		RAMONA	CA		05/30/2012	5.000	376,331	0	0	0	0	0	575,833	12/31/2012
A3100602		RANCHO CORDOVA	CA		12/05/2003	6.375	670,819	0	0	0	0	0	1,220,622	12/31/2012
A31006023		RANCHO CORDOVA	CA		08/29/2005	6.000	243,618	0	0	0	0	0	433,273	12/31/2012
A6070706		RANCHO CORDOVA	CA		09/28/2006	5.375	339,582	0	0	0	0	0	383,580	12/31/2012
A6080303		RANCHO CORDOVA	CA		10/23/2006	6.625	481,557	0	0	0	0	0	410,409	12/31/2012
A7042702		RANCHO CORDOVA	CA		06/06/2007	6.125	530,520	0	0	0	0	0	708,800	12/31/2012
A8062302		RANCHO CORDOVA	CA		07/10/2008	4.250	1,028,804	0	0	0	0	0	1,744,810	12/31/2012
B1082605		RANCHO CORDOVA	CA		11/07/2011	5.500	2,555,684	0	0	0	0	0	4,065,418	12/31/2012
B2030604		RANCHO CORDOVA	CA		04/26/2012	4.750	1,916,125	0	0	0	0	0	3,433,152	12/31/2012
B3071205		RANCHO CORDOVA	CA		10/11/2013	5.000	1,245,863	0	0	0	0	0	1,689,520	10/11/2013
A3061001		RANCHO CUCAMONGA	CA		09/15/2003	4.125	1,750,751	0	0	0	0	0	3,346,277	12/31/2012
A4030102		RANCHO CUCAMONGA	CA		06/15/2004	5.875	466,566	0	0	0	0	0	484,568	12/31/2012
A4042702		RANCHO CUCAMONGA	CA		08/13/2004	6.875	586,794	0	0	0	0	0	900,326	12/31/2012
A5060304		RANCHO CUCAMONGA	CA		08/15/2005	5.250	214,905	0	0	0	0	0	626,345	12/31/2012
A5081904		RANCHO CUCAMONGA	CA		11/14/2005	5.500	1,007,284	0	0	0	0	0	1,761,553	12/31/2012
A7101802		RANCHO CUCAMONGA	CA		01/04/2008	6.250	270,186	0	0	0	0	0	272,928	12/31/2012
B0051401		RANCHO CUCAMONGA	CA		06/29/2010	7.750	599,037	0	0	0	0	0	863,352	12/31/2012
B0111604		RANCHO CUCAMONGA	CA		01/24/2011	6.875	301,275	0	0	0	0	0	526,076	12/31/2012
A5100302		RANCHO DOMINGUEZ	CA		12/07/2005	5.750	1,129,323	0	0	0	0	0	1,494,497	12/31/2012
B1080801		RANCHO DOMINGUEZ	CA		09/23/2011	5.500	1,329,482	0	0	0	0	0	1,889,687	12/31/2012
B2012403		RANCHO DOMINGUEZ	CA		03/30/2012	4.750	1,191,525	0	0	0	0	0	3,392,143	12/31/2012
A3070901		RANCHO MIRAGE	CA		11/25/2003	6.250	252,854	0	0	0	0	0	639,424	12/31/2012
A7112101		RANCHO MIRAGE	CA		02/13/2008	6.000	464,242	0	0	0	0	0	875,043	12/31/2012
A6041002		RANCHO SANTA MARGARITA	CA		06/19/2006	6.250	182,036	0	0	0	0	0	326,756	12/31/2012
A6081101		RANCHO SANTA MARGARITA	CA		10/19/2006	6.000	740,019	0	0	0	0	0	925,494	12/31/2012
A7021501		RANCHO SANTA MARGARITA	CA		05/31/2007	4.500	458,310	0	0	0	0	0	496,572	12/31/2012
A7011802		RED BLUFF	CA		09/28/2007	6.750	495,064	0	0	0	0	0	892,204	12/31/2012
A4041305		REDDING	CA		06/23/2004	6.000	1,054,701	0	0	0	0	0	6,389,600	12/31/2012
A6042802		REDDING	CA		07/10/2006	5.500	679,091	0	0	0	0	0	810,928	12/31/2012
B1082302		REDDING	CA		10/27/2011	6.000	340,054	0	0	0	0	0	511,380	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2083007		REDDING	CA		11/02/2012	4.875	1,432,278	0	0	0	0	0	2,040,988	12/31/2012
B3052805		REDDING	CA		08/08/2013	4.750	362,586	0	0	0	0	0	1,101,986	08/08/2013
A2091905		REDLANDS	CA		12/03/2002	6.500	581,886	0	0	0	0	0	1,529,085	12/31/2012
A4121702		REDLANDS	CA		02/10/2005	5.875	428,030	0	0	0	0	0	320,032	12/31/2012
A7082903		REDLANDS	CA		10/22/2007	6.750	241,546	0	0	0	0	0	273,509	12/31/2012
B1030404		REDLANDS	CA		05/25/2011	6.250	1,893,349	0	0	0	0	0	3,310,571	12/31/2012
99113001		REDONDO BEACH	CA		03/07/2000	8.500	131,879	0	0	0	0	0	1,323,040	12/31/2012
B0072609		REDONDO BEACH	CA		09/22/2010	4.000	1,249,714	0	0	0	0	0	2,545,533	12/31/2012
A4020303		REDWOOD CITY	CA		04/15/2004	6.000	427,475	0	0	0	0	0	1,467,154	12/31/2012
A4041902		REDWOOD CITY	CA		07/15/2004	6.250	463,040	0	0	0	0	0	967,628	12/31/2012
A4041904		REDWOOD CITY	CA		07/15/2004	6.250	1,144,803	0	0	0	0	0	1,613,993	12/31/2012
A40419043		REDWOOD CITY	CA		06/28/2007	6.250	1,153,065	0	0	0	0	0	1,477,160	12/31/2012
A5040501		REDWOOD CITY	CA		06/29/2005	6.250	677,702	0	0	0	0	0	1,144,493	12/31/2012
A5060802		REDWOOD CITY	CA		08/25/2005	5.750	194,294	0	0	0	0	0	562,048	12/31/2012
A5060803		REDWOOD CITY	CA		08/25/2005	5.750	186,037	0	0	0	0	0	605,183	12/31/2012
A5080509		REDWOOD CITY	CA		11/28/2005	5.750	515,044	0	0	0	0	0	1,015,098	12/31/2012
A5092003		REDWOOD CITY	CA		12/15/2005	5.625	239,714	0	0	0	0	0	1,117,013	12/31/2012
A5101205		REDWOOD CITY	CA		01/03/2006	6.000	107,198	0	0	0	0	0	469,713	12/31/2012
A5121202		REDWOOD CITY	CA		01/30/2006	6.000	548,548	0	0	0	0	0	1,077,425	12/31/2012
A6072602		REDWOOD CITY	CA		09/08/2006	5.625	1,255,160	0	0	0	0	0	1,545,145	12/31/2012
A6121502		REDWOOD CITY	CA		02/08/2007	6.250	1,448,254	0	0	0	0	0	1,512,704	12/31/2012
A6121504		REDWOOD CITY	CA		03/30/2007	6.250	923,851	0	0	0	0	0	1,598,007	12/31/2012
A7052407		REDWOOD CITY	CA		08/17/2007	6.500	355,011	0	0	0	0	0	607,060	12/31/2012
A8012308		REDWOOD CITY	CA		04/01/2008	6.125	300,002	0	0	0	0	0	384,235	12/31/2012
A9040807		REDWOOD CITY	CA		06/26/2009	7.000	1,445,855	0	0	0	0	0	2,132,479	12/31/2012
B1042806		REDWOOD CITY	CA		06/16/2011	5.625	1,806,212	0	0	0	0	0	2,748,203	12/31/2012
B1071402		REDWOOD CITY	CA		09/21/2011	5.750	1,080,805	0	0	0	0	0	1,692,620	12/31/2012
B3011603		REDWOOD CITY	CA		03/07/2013	4.750	285,339	0	0	0	0	0	394,544	03/13/2013
B3043004		REDWOOD CITY	CA		07/22/2013	4.750	239,487	0	0	0	0	0	1,357,619	07/22/2013
99042806		REEDLEY	CA		07/14/1999	7.500	39,064	0	0	0	0	0	854,637	12/31/2012
99041601		RESEDA	CA		07/21/1999	7.500	40,474	0	0	0	0	0	4,592,850	12/31/2012
A6081502		RESEDA	CA		11/29/2006	7.000	530,372	0	0	0	0	0	900,988	12/31/2012
A8061601		RESEDA	CA		08/28/2008	6.625	497,863	0	0	0	0	0	1,035,505	12/31/2012
B0052805		RIALTO	CA		08/05/2010	5.875	934,209	0	0	0	0	0	1,623,860	12/31/2012
A4022703		RICHMOND	CA		05/06/2004	5.875	360,408	0	0	0	0	0	1,120,115	12/31/2012
A6030903		RICHMOND	CA		04/24/2006	6.250	38,020	0	0	0	0	0	419,940	12/31/2012
B1061607		RICHMOND	CA		08/30/2011	6.500	988,711	0	0	0	0	0	2,059,907	12/31/2012
A4110806		RIDGECREST	CA		01/13/2005	6.000	335,478	0	0	0	0	0	613,478	12/31/2012
16885		RIVERSIDE	CA		08/03/1992	8.500	84,995	0	0	0	0	0	977,885	12/31/2012
A2040202		RIVERSIDE	CA		09/23/2002	7.750	1,214,075	0	0	0	0	0	2,246,660	12/31/2012
A4040228		RIVERSIDE	CA		07/06/2004	6.250	340,753	0	0	0	0	0	867,134	12/31/2012
A4041307		RIVERSIDE	CA		07/08/2004	5.875	857,494	0	0	0	0	0	1,414,943	12/31/2012
A4110503		RIVERSIDE	CA		01/25/2005	4.875	34,641	0	0	0	0	0	575,261	12/31/2012
A5072102		RIVERSIDE	CA		10/14/2005	6.000	391,242	0	0	0	0	0	777,560	12/31/2012
A6061603		RIVERSIDE	CA		09/06/2006	6.500	2,708,686	0	0	0	0	0	3,375,178	12/31/2012
A7010502		RIVERSIDE	CA		01/31/2008	6.300	390,800	0	0	0	0	0	348,458	12/31/2012
A7020503		RIVERSIDE	CA		04/17/2007	6.000	1,210,166	0	0	0	0	0	1,653,492	12/31/2012
A70205033		RIVERSIDE	CA		01/15/2008	6.625	333,798	0	0	0	0	0	471,207	12/31/2012
A7110202		RIVERSIDE	CA		01/15/2008	6.500	771,836	0	0	0	0	0	836,750	12/31/2012
A8061310		RIVERSIDE	CA		09/04/2008	6.875	1,460,934	0	0	0	0	0	2,251,176	12/31/2012
B1020103		RIVERSIDE	CA		03/31/2011	6.000	2,280,116	0	0	0	0	0	3,579,368	12/31/2012
B1020804		RIVERSIDE	CA		04/28/2011	6.250	269,828	0	0	0	0	0	450,985	12/31/2012
B1102004		RIVERSIDE	CA		01/31/2012	5.125	2,120,585	0	0	0	0	0	4,482,062	12/31/2012
B2022810		RIVERSIDE	CA		04/26/2012	5.250	322,348	0	0	0	0	0	479,878	12/31/2012
B2031203		RIVERSIDE	CA		05/10/2012	5.500	414,883	0	0	0	0	0	618,999	12/31/2012
B2061802		RIVERSIDE	CA		08/28/2012	5.000	534,237	0	0	0	0	0	2,006,632	12/31/2012
B2070302		RIVERSIDE	CA		09/28/2012	4.625	1,574,217	0	0	0	0	0	3,611,218	12/31/2012
B2090701		RIVERSIDE	CA		11/09/2012	4.750	860,305	0	0	0	0	0	1,979,275	12/31/2012
B2101505		RIVERSIDE	CA		01/03/2013	5.250	332,872	0	0	0	0	0	1,004,366	01/03/2013
B3031308		RIVERSIDE	CA		05/16/2013	4.500	1,131,161	0	0	0	0	0	1,952,675	05/16/2013
B3062001		RIVERSIDE	CA		09/13/2013	4.875	453,614	0	0	0	0	0	804,201	09/13/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A2122301		ROCKLIN	CA		02/28/2003	6.375	430,014	0	0	0	0	0	1,020,645	12/31/2012
A4111802		ROCKLIN	CA		01/06/2005	6.000	838,632	0	0	0	0	0	867,392	12/31/2012
A6052202		ROCKLIN	CA		07/19/2006	6.250	1,521,813	0	0	0	0	0	2,119,096	12/31/2012
A6052203		ROCKLIN	CA		07/19/2006	6.250	1,690,953	0	0	0	0	0	2,149,845	12/31/2012
B0080602		ROCKLIN	CA		10/07/2010	6.125	119,191	0	0	0	0	0	158,436	12/31/2012
B2102304		ROCKLIN	CA		12/20/2012	4.500	979,337	0	0	0	0	0	1,384,957	12/31/2012
B2102305		ROCKLIN	CA		12/20/2012	4.500	1,329,102	0	0	0	0	0	1,825,932	12/31/2012
A9020210		RODEO	CA		04/28/2009	7.375	866,214	0	0	0	0	0	1,094,680	12/31/2012
99042201		ROHNERT PARK	CA		07/14/1999	7.500	74,981	0	0	0	0	0	1,865,856	12/31/2012
A5030303		ROHNERT PARK	CA		06/28/2005	6.250	1,298,547	0	0	0	0	0	1,747,692	12/31/2012
A6121802		ROHNERT PARK	CA		02/28/2007	5.750	892,429	0	0	0	0	0	532,512	12/31/2012
A6121803		ROHNERT PARK	CA		03/08/2007	5.750	1,418,451	0	0	0	0	0	895,016	12/31/2012
A7040201		ROHNERT PARK	CA		06/12/2007	6.125	613,671	0	0	0	0	0	772,995	12/31/2012
A5031004		ROLLING HILLS ESTATES	CA		06/06/2005	5.875	51,534	0	0	0	0	0	108,546	12/31/2012
A6111301		ROSEMEAD	CA		01/22/2007	6.500	402,988	0	0	0	0	0	530,781	12/31/2012
B0061802		ROSEMEAD	CA		09/16/2010	6.250	3,089,171	0	0	0	0	0	4,553,076	12/31/2012
B1021805		ROSEMEAD	CA		05/09/2011	6.000	2,749,277	0	0	0	0	0	3,639,838	12/31/2012
A3041703		ROSEVILLE	CA		07/03/2003	4.500	261,622	0	0	0	0	0	536,585	12/31/2012
A3111403		ROSEVILLE	CA		01/26/2004	5.875	562,802	0	0	0	0	0	1,549,962	12/31/2012
A4032503		ROSEVILLE	CA		06/03/2004	6.250	414,780	0	0	0	0	0	901,560	12/31/2012
A4071603		ROSEVILLE	CA		10/04/2004	6.750	681,646	0	0	0	0	0	1,553,051	12/31/2012
A4072704		ROSEVILLE	CA		10/07/2004	5.875	1,893,037	0	0	0	0	0	4,278,989	12/31/2012
A5071507		ROSEVILLE	CA		10/11/2005	5.500	619,829	0	0	0	0	0	869,503	12/31/2012
A6072801		ROSEVILLE	CA		09/29/2006	6.625	506,316	0	0	0	0	0	485,425	12/31/2012
A7030111		ROSEVILLE	CA		04/30/2007	6.500	438,621	0	0	0	0	0	788,926	12/31/2012
B0120301		ROSEVILLE	CA		12/29/2010	6.625	479,518	0	0	0	0	0	1,539,606	12/31/2012
B2062804		ROSEVILLE	CA		08/31/2012	4.625	780,995	0	0	0	0	0	1,097,952	12/31/2012
B3032102		ROSEVILLE	CA		06/04/2013	4.375	916,418	0	0	0	0	0	1,269,993	06/04/2013
B3041204		ROSEVILLE	CA		07/02/2013	4.375	772,236	0	0	0	0	0	1,311,951	07/02/2013
B1012402		ROSS	CA		03/29/2011	5.875	1,271,879	0	0	0	0	0	1,730,117	12/31/2012
A7060104		ROWLAND HEIGHTS	CA		08/23/2007	6.625	1,372,808	0	0	0	0	0	2,027,952	12/31/2012
B1030203		ROWLAND HEIGHTS	CA		06/16/2011	5.875	944,248	0	0	0	0	0	1,537,127	12/31/2012
B0051701		RUBIDOUX	CA		08/31/2010	6.250	2,725,807	0	0	0	0	0	4,167,919	12/31/2012
A2081904		SACRAMENTO	CA		10/29/2002	4.875	1,313,444	0	0	0	0	0	1,211,889	12/31/2012
A20819043		SACRAMENTO	CA		08/15/2008	4.875	1,746,774	0	0	0	0	0	1,891,303	12/31/2012
A3061701		SACRAMENTO	CA		08/21/2003	6.125	1,032,872	0	0	0	0	0	2,466,581	12/31/2012
A4012001		SACRAMENTO	CA		05/03/2004	6.000	369,464	0	0	0	0	0	982,265	12/31/2012
A4041403		SACRAMENTO	CA		07/07/2004	5.000	59,924	0	0	0	0	0	1,549,052	12/31/2012
A4061802		SACRAMENTO	CA		09/02/2004	6.375	504,047	0	0	0	0	0	1,173,475	12/31/2012
A4063008		SACRAMENTO	CA		09/07/2004	6.375	239,058	0	0	0	0	0	832,608	12/31/2012
A4122002		SACRAMENTO	CA		03/03/2005	6.000	1,821,293	0	0	0	0	0	3,066,293	12/31/2012
A5070802		SACRAMENTO	CA		09/30/2005	5.250	520,717	0	0	0	0	0	554,337	12/31/2012
A5122802		SACRAMENTO	CA		03/13/2006	6.375	209,886	0	0	0	0	0	297,363	12/31/2012
A6030702		SACRAMENTO	CA		05/25/2006	6.125	213,887	0	0	0	0	0	309,788	12/31/2012
A6053004		SACRAMENTO	CA		07/19/2006	6.250	1,437,299	0	0	0	0	0	2,450,393	12/31/2012
A6091102		SACRAMENTO	CA		11/21/2006	6.000	390,052	0	0	0	0	0	551,579	12/31/2012
A6101205		SACRAMENTO	CA		11/21/2006	6.000	130,018	0	0	0	0	0	212,267	12/31/2012
A61012053		SACRAMENTO	CA		02/05/2008	6.250	288,887	0	0	0	0	0	463,626	12/31/2012
A7031401		SACRAMENTO	CA		05/24/2007	6.000	307,961	0	0	0	0	0	776,236	12/31/2012
A7052102		SACRAMENTO	CA		08/06/2007	4.750	796,473	0	0	0	0	0	1,320,609	12/31/2012
A7091202		SACRAMENTO	CA		11/16/2007	4.750	446,112	0	0	0	0	0	606,813	12/31/2012
A8020802		SACRAMENTO	CA		03/27/2008	6.250	188,867	0	0	0	0	0	484,240	12/31/2012
A8070802		SACRAMENTO	CA		08/27/2008	4.500	1,144,627	0	0	0	0	0	1,636,684	12/31/2012
A9030409		SACRAMENTO	CA		05/20/2009	6.750	603,475	0	0	0	0	0	1,110,940	12/31/2012
B0110804		SACRAMENTO	CA		12/21/2010	6.500	668,795	0	0	0	0	0	1,164,079	12/31/2012
B1031702		SACRAMENTO	CA		05/24/2011	6.125	420,384	0	0	0	0	0	584,342	12/31/2012
B1061301		SACRAMENTO	CA		08/31/2011	5.625	646,812	0	0	0	0	0	1,039,715	12/31/2012
B1091405		SACRAMENTO	CA		11/29/2011	5.375	591,078	0	0	0	0	0	2,168,832	12/31/2012
B2022301		SACRAMENTO	CA		05/04/2012	5.000	639,750	0	0	0	0	0	838,007	12/31/2012
B2100501		SACRAMENTO	CA		03/19/2013	6.125	1,097,814	0	0	0	0	0	2,008,059	03/19/2013
B2100502		SACRAMENTO	CA		03/19/2013	6.125	891,558	0	0	0	0	0	1,657,139	03/19/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2101803		SACRAMENTO	CA		01/10/2013	5.000	1,025,298	0	0	0	0	0	1,429,270	01/10/2013
B2101804		SACRAMENTO	CA		01/10/2013	5.000	304,922	0	0	0	0	0	453,464	01/10/2013
B3013011		SACRAMENTO	CA		04/15/2013	4.625	818,452	0	0	0	0	0	1,218,754	04/15/2013
B3100702		SACRAMENTO	CA		12/18/2013	4.300	1,705,000	0	0	0	0	0	2,808,956	12/18/2013
A4031501		SALINAS	CA		06/10/2004	6.000	675,908	0	0	0	0	0	1,136,855	12/31/2012
A4031503		SALINAS	CA		06/10/2004	6.000	369,689	0	0	0	0	0	574,140	12/31/2012
A4042402		SALINAS	CA		07/01/2004	6.750	707,625	0	0	0	0	0	1,279,900	12/31/2012
A5081801		SALINAS	CA		11/07/2005	5.875	1,968,591	0	0	0	0	0	3,721,651	12/31/2012
A6021702		SALINAS	CA		04/25/2006	6.000	1,034,615	0	0	0	0	0	2,081,836	12/31/2012
A6062105		SALINAS	CA		08/29/2006	6.500	1,597,811	0	0	0	0	0	5,769,467	12/31/2012
A9022406		SALINAS	CA		05/05/2009	6.500	380,557	0	0	0	0	0	743,453	12/31/2012
B1092202		SALINAS	CA		12/29/2011	5.625	608,002	0	0	0	0	0	1,027,803	12/31/2012
B2103104		SALINAS	CA		02/01/2013	4.750	732,733	0	0	0	0	0	1,578,162	02/01/2013
B3032703		SALINAS	CA		06/10/2013	4.750	472,661	0	0	0	0	0	1,227,673	06/10/2013
A0081701		SAN BERNARDINO	CA		11/20/2000	8.750	73,772	0	0	0	0	0	779,395	12/31/2012
A2032202		SAN BERNARDINO	CA		06/27/2002	6.375	311,519	0	0	0	0	0	613,792	12/31/2012
A4072707		SAN BERNARDINO	CA		10/14/2004	5.750	311,247	0	0	0	0	0	832,685	12/31/2012
A4092801		SAN BERNARDINO	CA		12/13/2004	5.875	343,531	0	0	0	0	0	630,274	12/31/2012
A4110501		SAN BERNARDINO	CA		01/25/2005	4.875	154,077	0	0	0	0	0	3,523,898	12/31/2012
A7010503		SAN BERNARDINO	CA		03/22/2007	6.000	656,719	0	0	0	0	0	840,822	12/31/2012
A7042402		SAN BERNARDINO	CA		06/28/2007	6.125	289,490	0	0	0	0	0	529,056	12/31/2012
A7051602		SAN BERNARDINO	CA		07/25/2007	6.125	849,977	0	0	0	0	0	1,058,972	12/31/2012
B0020903		SAN BERNARDINO	CA		03/31/2010	6.500	1,114,184	0	0	0	0	0	3,193,890	12/31/2012
B0030201		SAN BERNARDINO	CA		04/30/2010	6.375	842,807	0	0	0	0	0	1,058,606	12/31/2012
B0112902		SAN BERNARDINO	CA		02/09/2011	6.250	681,307	0	0	0	0	0	924,071	12/31/2012
B1110801		SAN BERNARDINO	CA		12/29/2011	5.500	634,350	0	0	0	0	0	934,224	12/31/2012
B2032102		SAN BERNARDINO	CA		05/24/2012	5.250	1,198,078	0	0	0	0	0	1,716,194	12/31/2012
B2061808		SAN BERNARDINO	CA		08/15/2012	5.250	748,056	0	0	0	0	0	1,149,059	12/31/2012
B3030112		SAN BERNARDINO	CA		05/08/2013	4.375	1,249,089	0	0	0	0	0	1,835,764	05/08/2013
B3040103		SAN BERNARDINO	CA		06/24/2013	4.500	2,640,942	0	0	0	0	0	3,819,434	06/24/2013
B3043003		SAN BERNARDINO	CA		07/22/2013	4.500	1,423,369	0	0	0	0	0	2,144,308	07/22/2013
A8112401		SAN BUENAVENTURA	CA		01/27/2009	7.125	1,522,251	0	0	0	0	0	2,461,952	12/31/2012
A9021802		SAN BUENAVENTURA	CA		04/23/2009	7.000	201,310	0	0	0	0	0	766,416	12/31/2012
A9021803		SAN BUENAVENTURA	CA		04/23/2009	7.000	141,212	0	0	0	0	0	887,937	12/31/2012
A5051204		SAN CARLOS	CA		09/08/2005	5.750	349,804	0	0	0	0	0	893,696	12/31/2012
A8072901		SAN CARLOS	CA		10/09/2008	4.375	734,753	0	0	0	0	0	1,259,336	12/31/2012
B0032903		SAN CARLOS	CA		06/22/2010	7.000	242,813	0	0	0	0	0	383,858	12/31/2012
A4031209		SAN CLEMENTE	CA		06/10/2004	5.750	253,102	0	0	0	0	0	375,977	12/31/2012
B0052810		SAN CLEMENTE	CA		08/10/2010	6.500	603,686	0	0	0	0	0	1,358,681	12/31/2012
B1033005		SAN CLEMENTE	CA		05/26/2011	6.125	1,020,393	0	0	0	0	0	1,464,915	12/31/2012
B1081702		SAN CLEMENTE	CA		10/25/2011	5.500	932,009	0	0	0	0	0	1,196,523	12/31/2012
A1030701		SAN DIEGO	CA		05/14/2001	7.875	76,375	0	0	0	0	0	513,740	12/31/2012
A1111606		SAN DIEGO	CA		01/29/2002	5.875	291,335	0	0	0	0	0	4,307,273	12/31/2012
A2030506		SAN DIEGO	CA		07/30/2002	4.875	575,636	0	0	0	0	0	1,706,520	12/31/2012
A2061401		SAN DIEGO	CA		08/22/2002	4.875	343,972	0	0	0	0	0	2,002,104	12/31/2012
A2061402		SAN DIEGO	CA		08/21/2002	4.875	381,455	0	0	0	0	0	1,640,124	12/31/2012
A2071801		SAN DIEGO	CA		09/26/2002	5.000	586,352	0	0	0	0	0	2,277,944	12/31/2012
A2071802		SAN DIEGO	CA		09/24/2002	5.000	320,971	0	0	0	0	0	5,090,344	12/31/2012
A2091904		SAN DIEGO	CA		12/12/2002	6.500	106,740	0	0	0	0	0	495,732	12/31/2012
A2100204		SAN DIEGO	CA		12/05/2002	4.500	197,446	0	0	0	0	0	1,076,417	12/31/2012
A3021006		SAN DIEGO	CA		04/23/2003	6.250	161,598	0	0	0	0	0	1,336,772	12/31/2012
A3030403		SAN DIEGO	CA		04/30/2003	4.125	860,973	0	0	0	0	0	2,534,219	12/31/2012
A3040405		SAN DIEGO	CA		06/16/2003	6.625	766,682	0	0	0	0	0	1,523,548	12/31/2012
A3051602		SAN DIEGO	CA		07/09/2003	5.875	521,657	0	0	0	0	0	2,205,213	12/31/2012
A3120401		SAN DIEGO	CA		01/28/2004	6.375	287,529	0	0	0	0	0	1,376,531	12/31/2012
A4021901		SAN DIEGO	CA		08/30/2004	5.250	105,775	0	0	0	0	0	3,351,855	12/31/2012
A4032902		SAN DIEGO	CA		07/21/2004	4.500	57,027	0	0	0	0	0	1,902,091	12/31/2012
A4032903		SAN DIEGO	CA		07/08/2004	4.500	81,507	0	0	0	0	0	2,705,797	12/31/2012
A4032904		SAN DIEGO	CA		07/08/2004	4.500	32,547	0	0	0	0	0	1,396,367	12/31/2012
a4032905		SAN DIEGO	CA		07/08/2004	4.500	71,249	0	0	0	0	0	2,209,854	12/31/2012
A4033011		SAN DIEGO	CA		07/20/2004	5.750	319,055	0	0	0	0	0	722,879	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4033012		SAN DIEGO	CA		07/20/2004	5.750	319,055	0	0	0	0	0	625,208	12/31/2012
A4040217		SAN DIEGO	CA		06/29/2004	6.500	1,430,782	0	0	0	0	0	5,122,268	12/31/2012
A4040219		SAN DIEGO	CA		06/24/2004	5.625	583,033	0	0	0	0	0	1,727,058	12/31/2012
A4042401		SAN DIEGO	CA		07/01/2004	6.750	558,519	0	0	0	0	0	1,034,324	12/31/2012
A4102301		SAN DIEGO	CA		01/31/2005	6.000	511,252	0	0	0	0	0	891,008	12/31/2012
A4111501		SAN DIEGO	CA		02/22/2005	6.500	945,560	0	0	0	0	0	2,081,627	12/31/2012
A5020402		SAN DIEGO	CA		04/14/2005	5.750	269,270	0	0	0	0	0	724,733	12/31/2012
A5042603		SAN DIEGO	CA		06/08/2005	6.500	331,046	0	0	0	0	0	712,799	12/31/2012
A5042604		SAN DIEGO	CA		06/08/2005	6.500	282,983	0	0	0	0	0	682,300	12/31/2012
A5042605		SAN DIEGO	CA		06/08/2005	6.625	229,029	0	0	0	0	0	392,855	12/31/2012
A5090601		SAN DIEGO	CA		11/08/2005	5.750	288,119	0	0	0	0	0	611,806	12/31/2012
A50906013		SAN DIEGO	CA		08/10/2007	6.750	123,458	0	0	0	0	0	213,716	12/31/2012
A5101303		SAN DIEGO	CA		12/20/2005	5.750	507,718	0	0	0	0	0	1,894,807	12/31/2012
A6060502		SAN DIEGO	CA		08/02/2006	6.625	1,481,234	0	0	0	0	0	1,824,534	12/31/2012
A6082403		SAN DIEGO	CA		10/24/2006	6.250	733,254	0	0	0	0	0	1,538,899	12/31/2012
A6092602		SAN DIEGO	CA		11/28/2006	6.000	288,438	0	0	0	0	0	2,044,388	12/31/2012
A7032201		SAN DIEGO	CA		05/25/2007	6.250	664,817	0	0	0	0	0	1,037,645	12/31/2012
A7040405		SAN DIEGO	CA		06/11/2007	6.125	464,205	0	0	0	0	0	637,119	12/31/2012
A7042004		SAN DIEGO	CA		07/31/2007	6.250	202,082	0	0	0	0	0	395,910	12/31/2012
A7081604		SAN DIEGO	CA		11/14/2007	6.250	320,098	0	0	0	0	0	403,848	12/31/2012
A7102402		SAN DIEGO	CA		03/10/2008	6.250	370,133	0	0	0	0	0	961,998	12/31/2012
A8012801		SAN DIEGO	CA		04/16/2008	4.750	405,097	0	0	0	0	0	350,593	12/31/2012
A8022701		SAN DIEGO	CA		05/29/2008	6.000	1,402,374	0	0	0	0	0	1,805,200	12/31/2012
A9030410		SAN DIEGO	CA		04/30/2009	7.375	1,163,240	0	0	0	0	0	3,309,056	12/31/2012
A9060501		SAN DIEGO	CA		07/29/2009	8.250	111,739	0	0	0	0	0	111,613	12/31/2012
A9102701		SAN DIEGO	CA		12/14/2009	7.125	291,657	0	0	0	0	0	447,979	12/31/2012
B0022601		SAN DIEGO	CA		04/26/2010	6.375	864,785	0	0	0	0	0	2,471,889	12/31/2012
B0032607		SAN DIEGO	CA		05/03/2010	6.250	3,057,200	0	0	0	0	0	3,066,884	12/31/2012
B0040602		SAN DIEGO	CA		06/23/2010	7.875	1,243,619	0	0	0	0	0	2,270,641	12/31/2012
B0050706		SAN DIEGO	CA		07/01/2010	6.500	800,662	0	0	0	0	0	1,543,011	12/31/2012
B0061701		SAN DIEGO	CA		09/07/2010	4.500	223,889	0	0	0	0	0	269,865	12/31/2012
B0062806		SAN DIEGO	CA		09/10/2010	6.250	1,786,648	0	0	0	0	0	2,626,239	12/31/2012
B0063005		SAN DIEGO	CA		09/14/2010	6.000	1,428,449	0	0	0	0	0	2,038,681	12/31/2012
B0080201		SAN DIEGO	CA		09/29/2010	5.875	938,713	0	0	0	0	0	1,818,910	03/20/2013
B0080404		SAN DIEGO	CA		11/30/2010	5.375	5,448,718	0	0	0	0	0	6,116,471	12/31/2012
B0082405		SAN DIEGO	CA		11/15/2010	5.875	2,218,019	0	0	0	0	0	7,960,607	12/31/2012
B0120807		SAN DIEGO	CA		02/09/2011	5.875	773,122	0	0	0	0	0	1,232,272	12/31/2012
B1010301		SAN DIEGO	CA		04/11/2011	6.000	355,614	0	0	0	0	0	527,883	12/31/2012
B1012403		SAN DIEGO	CA		03/24/2011	5.625	1,894,724	0	0	0	0	0	4,374,146	12/31/2012
B1012703		SAN DIEGO	CA		03/23/2011	5.750	485,502	0	0	0	0	0	1,779,388	12/31/2012
B1020407		SAN DIEGO	CA		04/19/2011	6.125	461,809	0	0	0	0	0	1,479,681	12/31/2012
B1020802		SAN DIEGO	CA		04/15/2011	5.500	418,974	0	0	0	0	0	1,805,707	12/31/2013
B1030201		SAN DIEGO	CA		05/26/2011	6.250	3,006,390	0	0	0	0	0	5,108,280	12/31/2012
B1040402		SAN DIEGO	CA		06/13/2011	6.125	2,236,964	0	0	0	0	0	4,923,858	12/31/2012
B1040704		SAN DIEGO	CA		06/30/2011	5.750	485,146	0	0	0	0	0	1,484,445	12/31/2012
B1052302		SAN DIEGO	CA		08/25/2011	6.125	996,401	0	0	0	0	0	1,987,452	12/31/2012
B1072801		SAN DIEGO	CA		10/06/2011	5.500	1,427,032	0	0	0	0	0	2,062,850	12/31/2012
B1072802		SAN DIEGO	CA		10/04/2011	5.750	1,069,709	0	0	0	0	0	1,501,894	12/31/2012
B1082504		SAN DIEGO	CA		11/21/2011	5.500	344,558	0	0	0	0	0	608,021	12/31/2012
B1082903		SAN DIEGO	CA		11/07/2011	5.250	940,554	0	0	0	0	0	3,680,635	12/31/2012
B1101102		SAN DIEGO	CA		12/01/2011	5.250	2,424,014	0	0	0	0	0	2,893,993	12/31/2012
B1113003		SAN DIEGO	CA		01/23/2012	5.875	679,564	0	0	0	0	0	2,873,148	12/31/2012
B2012002		SAN DIEGO	CA		03/21/2012	4.750	1,422,132	0	0	0	0	0	1,799,684	12/31/2012
B2022708		SAN DIEGO	CA		05/14/2012	4.875	3,385,025	0	0	0	0	0	5,071,200	12/31/2012
B2040907		SAN DIEGO	CA		10/25/2012	5.000	1,109,403	0	0	0	0	0	1,753,527	12/31/2012
B2041205		SAN DIEGO	CA		06/08/2012	4.500	813,133	0	0	0	0	0	1,082,132	12/31/2012
B2051603		SAN DIEGO	CA		07/27/2012	4.625	487,954	0	0	0	0	0	1,089,727	12/31/2012
B2070303		SAN DIEGO	CA		08/17/2012	4.750	1,365,870	0	0	0	0	0	1,885,709	12/31/2012
B2071002		SAN DIEGO	CA		09/28/2012	4.375	1,600,339	0	0	0	0	0	2,338,759	12/31/2012
B2082904		SAN DIEGO	CA		11/13/2012	4.500	1,882,354	0	0	0	0	0	2,608,135	12/31/2012
B2091405		SAN DIEGO	CA		12/05/2012	4.500	493,191	0	0	0	0	0	1,306,818	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2112901		SAN DIEGO	CA		02/12/2013	4.500	1,166,440	0	0	0	0	0	1,594,244	02/12/2013
B3010806		SAN DIEGO	CA		04/05/2013	4.625	955,853	0	0	0	0	0	2,352,206	04/05/2013
B3012809		SAN DIEGO	CA		04/05/2013	4.375	945,727	0	0	0	0	0	1,303,943	04/05/2013
B3031302		SAN DIEGO	CA		06/05/2013	4.250	760,497	0	0	0	0	0	1,456,228	06/05/2013
B3031809		SAN DIEGO	CA		06/28/2013	4.500	1,036,718	0	0	0	0	0	1,429,969	06/28/2013
B3041102		SAN DIEGO	CA		06/19/2013	5.000	1,026,514	0	0	0	0	0	1,471,201	06/19/2013
B3041604		SAN DIEGO	CA		08/01/2013	4.000	468,228	0	0	0	0	0	997,229	08/01/2013
B3041706		SAN DIEGO	CA		07/15/2013	4.500	732,928	0	0	0	0	0	1,037,680	07/15/2013
B3060603		SAN DIEGO	CA		08/21/2013	4.625	1,450,203	0	0	0	0	0	1,943,999	08/22/2013
B3060604		SAN DIEGO	CA		09/04/2013	4.375	558,874	0	0	0	0	0	776,707	09/04/2013
B3061301		SAN DIEGO	CA		08/29/2013	4.625	2,102,796	0	0	0	0	0	3,061,388	08/29/2013
B3062108		SAN DIEGO	CA		09/11/2013	4.625	583,118	0	0	0	0	0	865,325	09/11/2013
B3082004		SAN DIEGO	CA		11/12/2013	5.375	488,250	0	0	0	0	0	981,141	11/12/2013
B3093005		SAN DIEGO	CA		12/02/2013	4.250	3,000,000	0	0	0	0	0	4,161,316	12/02/2013
A5042206		SAN DIMAS	CA		07/11/2005	5.875	537,556	0	0	0	0	0	1,213,211	12/31/2012
A7040303		SAN DIMAS	CA		06/18/2007	6.438	205,193	0	0	0	0	0	390,041	12/31/2012
B3061206		SAN DIMAS	CA		09/25/2013	5.000	1,033,908	0	0	0	0	0	1,826,110	09/25/2013
A4020302		SAN FERNANDO	CA		03/16/2004	5.875	1,242,931	0	0	0	0	0	1,825,827	12/31/2012
A4110808		SAN FERNANDO	CA		01/31/2005	5.000	8,814	0	0	0	0	0	871,216	12/31/2012
A7090402		SAN FERNANDO	CA		11/28/2007	6.375	492,629	0	0	0	0	0	570,322	12/31/2012
A9020303		SAN FERNANDO	CA		05/06/2009	6.875	1,181,521	0	0	0	0	0	1,757,397	12/31/2012
B0061102		SAN FERNANDO	CA		08/11/2010	6.250	1,167,677	0	0	0	0	0	1,676,382	12/31/2012
A1022204		SAN FRANCISCO	CA		05/21/2001	7.875	254,713	0	0	0	0	0	3,806,216	12/31/2012
A3050201		SAN FRANCISCO	CA		07/30/2003	6.375	860,953	0	0	0	0	0	4,183,824	12/31/2012
A3103104		SAN FRANCISCO	CA		01/29/2004	6.625	258,530	0	0	0	0	0	475,901	12/31/2012
A4042423		SAN FRANCISCO	CA		07/01/2004	6.750	687,982	0	0	0	0	0	1,239,157	12/31/2012
A4073004		SAN FRANCISCO	CA		10/28/2004	6.000	623,702	0	0	0	0	0	2,386,087	12/31/2012
A5012507		SAN FRANCISCO	CA		04/06/2005	6.500	701,469	0	0	0	0	0	1,302,266	12/31/2012
A5020303		SAN FRANCISCO	CA		04/07/2005	5.000	107,201	0	0	0	0	0	1,841,681	12/31/2012
A5032302		SAN FRANCISCO	CA		06/29/2005	6.000	620,378	0	0	0	0	0	940,389	12/31/2012
A5110301		SAN FRANCISCO	CA		01/25/2006	6.125	634,758	0	0	0	0	0	1,118,523	12/31/2012
A5111601		SAN FRANCISCO	CA		07/28/2006	6.375	1,080,940	0	0	0	0	0	1,540,913	12/31/2012
A51116013		SAN FRANCISCO	CA		08/20/2007	6.500	474,397	0	0	0	0	0	680,625	12/31/2012
A6101101		SAN FRANCISCO	CA		01/04/2007	6.250	525,310	0	0	0	0	0	911,041	12/31/2012
A7012604		SAN FRANCISCO	CA		06/07/2007	6.375	1,927,590	0	0	0	0	0	3,190,908	12/31/2012
A7040601		SAN FRANCISCO	CA		06/11/2007	6.375	710,618	0	0	0	0	0	1,449,427	12/31/2012
A7080908		SAN FRANCISCO	CA		12/10/2007	6.500	281,769	0	0	0	0	0	445,224	12/31/2012
A7091702		SAN FRANCISCO	CA		12/03/2007	6.250	1,240,220	0	0	0	0	0	1,763,036	12/31/2012
A9042703		SAN FRANCISCO	CA		07/07/2009	6.875	188,471	0	0	0	0	0	1,559,961	12/31/2012
B0031102		SAN FRANCISCO	CA		06/01/2010	6.750	1,460,638	0	0	0	0	0	2,946,237	12/31/2012
B0031901		SAN FRANCISCO	CA		06/29/2010	7.375	2,559,769	0	0	0	0	0	4,510,582	12/31/2012
B0081801		SAN FRANCISCO	CA		11/09/2010	5.750	772,753	0	0	0	0	0	3,126,815	12/31/2012
B1020406		SAN FRANCISCO	CA		04/15/2011	6.375	563,846	0	0	0	0	0	2,297,117	12/31/2012
B1062405		SAN FRANCISCO	CA		09/08/2011	5.750	734,935	0	0	0	0	0	998,469	12/31/2012
B1090704		SAN FRANCISCO	CA		11/17/2011	6.000	552,686	0	0	0	0	0	749,063	12/31/2012
B2050901		SAN FRANCISCO	CA		07/26/2012	4.750	882,892	0	0	0	0	0	2,847,271	12/31/2012
B2062803		SAN FRANCISCO	CA		08/16/2012	4.750	1,176,810	0	0	0	0	0	1,675,583	12/31/2012
B2083003		SAN FRANCISCO	CA		12/18/2012	4.875	350,141	0	0	0	0	0	1,044,312	12/31/2012
B3011605		SAN FRANCISCO	CA		03/28/2013	4.875	1,272,279	0	0	0	0	0	2,881,417	03/29/2013
B3080202		SAN FRANCISCO	CA		11/05/2013	5.625	878,850	0	0	0	0	0	1,187,533	11/05/2013
A7071102		SAN GABRIEL	CA		08/16/2007	6.625	1,170,823	0	0	0	0	0	1,318,145	12/31/2012
B2042602		SAN GABRIEL	CA		06/26/2012	4.625	805,706	0	0	0	0	0	1,993,035	12/31/2012
A4110504		SAN JACINTO	CA		01/26/2005	4.875	112,238	0	0	0	0	0	1,798,021	12/31/2012
A7021505		SAN JACINTO	CA		05/08/2007	6.200	552,052	0	0	0	0	0	675,571	12/31/2012
B1090903		SAN JACINTO	CA		11/17/2011	5.813	2,430,406	0	0	0	0	0	3,761,616	12/31/2012
B2030101		SAN JACINTO	CA		04/10/2012	5.250	209,818	0	0	0	0	0	465,648	12/31/2012
99041502		SAN JOSE	CA		07/19/1999	7.500	89,988	0	0	0	0	0	2,357,436	12/31/2012
A2050701		SAN JOSE	CA		07/30/2002	4.500	30,250	0	0	0	0	0	314,207	12/31/2012
A2062001		SAN JOSE	CA		08/28/2002	4.250	3,335,298	0	0	0	0	0	9,632,943	12/31/2012
A2073005		SAN JOSE	CA		09/23/2002	4.250	1,350,081	0	0	0	0	0	2,528,175	12/31/2012
A2120602		SAN JOSE	CA		02/26/2003	6.750	454,380	0	0	0	0	0	468,583	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A21206023		SAN JOSE	CA		03/21/2007	6.625	738,404	0	0	0	0	0	754,418	12/31/2012
A3031301		SAN JOSE	CA		05/30/2003	3.750	286,414	0	0	0	0	0	1,897,677	12/31/2012
A3060203		SAN JOSE	CA		07/28/2003	6.375	77,000	0	0	0	0	0	698,802	12/31/2012
A4080401		SAN JOSE	CA		10/25/2004	4.875	44,078	0	0	0	0	0	1,326,739	12/31/2012
A4082002		SAN JOSE	CA		11/03/2004	4.875	61,604	0	0	0	0	0	1,785,821	12/31/2012
A5060701		SAN JOSE	CA		08/24/2005	5.250	205,170	0	0	0	0	0	2,727,836	12/31/2012
A5072807		SAN JOSE	CA		10/20/2005	5.875	2,285,034	0	0	0	0	0	2,852,803	12/31/2012
A5081008		SAN JOSE	CA		11/17/2005	5.750	333,644	0	0	0	0	0	417,870	12/31/2012
A5102501		SAN JOSE	CA		01/12/2006	5.500	1,375,853	0	0	0	0	0	2,529,650	12/31/2012
A5112202		SAN JOSE	CA		02/16/2006	5.750	524,826	0	0	0	0	0	2,258,041	12/31/2012
A5112205		SAN JOSE	CA		02/22/2006	5.750	556,324	0	0	0	0	0	2,056,915	12/31/2012
A6011002		SAN JOSE	CA		02/28/2006	6.000	192,738	0	0	0	0	0	368,134	12/31/2012
A6051601		SAN JOSE	CA		07/10/2006	7.000	608,674	0	0	0	0	0	1,233,082	12/31/2012
A6072401		SAN JOSE	CA		09/14/2006	6.375	293,483	0	0	0	0	0	1,482,350	12/31/2012
A6082803		SAN JOSE	CA		11/29/2006	6.438	413,203	0	0	0	0	0	526,814	12/31/2012
A6092002		SAN JOSE	CA		11/21/2006	6.938	324,472	0	0	0	0	0	462,342	08/16/2013
A6092803		SAN JOSE	CA		11/08/2006	5.375	909,636	0	0	0	0	0	1,244,917	12/31/2012
A7030109		SAN JOSE	CA		05/02/2007	6.375	576,004	0	0	0	0	0	592,733	12/31/2012
A7042303		SAN JOSE	CA		07/17/2007	6.375	166,921	0	0	0	0	0	438,332	12/31/2012
A7052401		SAN JOSE	CA		08/01/2007	6.250	979,501	0	0	0	0	0	1,958,129	12/31/2012
A7052405		SAN JOSE	CA		07/05/2007	6.400	1,283,595	0	0	0	0	0	1,980,373	12/31/2012
A7112003		SAN JOSE	CA		01/04/2008	6.125	573,339	0	0	0	0	0	698,083	12/31/2012
A7113003		SAN JOSE	CA		02/13/2008	6.000	82,840	0	0	0	0	0	1,143,067	12/31/2012
A7120501		SAN JOSE	CA		02/14/2008	6.125	428,247	0	0	0	0	0	502,755	12/31/2012
A8021407		SAN JOSE	CA		04/25/2008	6.000	779,188	0	0	0	0	0	7,487,301	12/31/2012
A8082601		SAN JOSE	CA		10/23/2008	6.500	193,457	0	0	0	0	0	744,454	12/31/2012
A8091803		SAN JOSE	CA		11/17/2008	6.625	801,461	0	0	0	0	0	830,488	12/31/2012
A9101602		SAN JOSE	CA		12/18/2009	6.750	419,046	0	0	0	0	0	691,346	12/31/2012
A9101901		SAN JOSE	CA		12/14/2009	6.875	641,872	0	0	0	0	0	914,439	12/31/2012
A9112003		SAN JOSE	CA		01/04/2010	6.500	1,590,870	0	0	0	0	0	3,324,212	12/31/2012
A9122103		SAN JOSE	CA		03/16/2010	6.625	683,750	0	0	0	0	0	900,055	12/31/2012
B0050707		SAN JOSE	CA		07/29/2010	7.250	253,419	0	0	0	0	0	440,526	12/31/2012
B0051901		SAN JOSE	CA		07/29/2010	6.750	866,416	0	0	0	0	0	1,399,065	12/31/2012
B0081301		SAN JOSE	CA		02/28/2011	6.250	3,705,562	0	0	0	0	0	5,340,188	12/31/2012
B0090704		SAN JOSE	CA		11/18/2010	6.875	356,134	0	0	0	0	0	677,970	12/31/2012
B0110806		SAN JOSE	CA		01/12/2011	6.250	784,693	0	0	0	0	0	831,287	12/31/2012
B1021801		SAN JOSE	CA		04/19/2011	6.000	768,982	0	0	0	0	0	1,115,455	12/31/2012
B1031004		SAN JOSE	CA		05/05/2011	5.875	345,313	0	0	0	0	0	544,623	12/31/2012
B1042902		SAN JOSE	CA		06/30/2011	6.000	528,122	0	0	0	0	0	749,995	12/31/2012
B1071203		SAN JOSE	CA		09/07/2011	5.375	633,473	0	0	0	0	0	1,040,768	12/31/2012
B1101803		SAN JOSE	CA		01/05/2012	5.750	443,072	0	0	0	0	0	1,012,982	12/31/2012
B2031606		SAN JOSE	CA		05/11/2012	5.500	683,314	0	0	0	0	0	1,156,014	12/31/2012
B2032802		SAN JOSE	CA		05/14/2012	4.875	888,733	0	0	0	0	0	1,376,406	12/31/2012
B2050401		SAN JOSE	CA		06/29/2012	4.875	1,562,680	0	0	0	0	0	2,434,375	12/31/2012
B2051703		SAN JOSE	CA		07/23/2012	4.625	1,122,013	0	0	0	0	0	1,491,232	12/31/2012
B2052401		SAN JOSE	CA		08/13/2012	4.625	3,200,901	0	0	0	0	0	4,557,219	12/31/2012
B2082201		SAN JOSE	CA		11/20/2012	5.500	972,716	0	0	0	0	0	1,343,903	12/31/2012
B2082802		SAN JOSE	CA		12/06/2012	4.625	4,343,808	0	0	0	0	0	5,220,020	12/31/2012
B2082902		SAN JOSE	CA		11/20/2012	4.750	2,976,483	0	0	0	0	0	5,608,185	12/31/2012
B2082905		SAN JOSE	CA		11/01/2012	4.875	3,535,480	0	0	0	0	0	4,852,928	12/31/2012
B2121210		SAN JOSE	CA		03/07/2013	4.500	987,755	0	0	0	0	0	1,968,570	03/07/2013
B3011004		SAN JOSE	CA		02/27/2013	4.125	1,763,789	0	0	0	0	0	2,396,017	02/27/2013
B3012302		SAN JOSE	CA		03/18/2013	4.250	986,921	0	0	0	0	0	1,524,425	03/18/2013
B3041103		SAN JOSE	CA		07/30/2013	4.375	3,398,637	0	0	0	0	0	4,703,268	07/30/2013
B3053001		SAN JOSE	CA		07/31/2013	4.750	770,159	0	0	0	0	0	1,049,158	07/31/2013
B3060401		SAN JOSE	CA		08/08/2013	4.375	404,789	0	0	0	0	0	546,678	08/22/2013
A3042701		SAN JUAN CAPISTRANO	CA		06/01/2003	6.520	979,128	0	0	0	0	0	4,811,165	12/31/2012
B1032501		SAN JUAN CAPISTRANO	CA		05/26/2011	6.000	725,501	0	0	0	0	0	1,051,246	12/31/2012
B3013008		SAN JUAN CAPISTRANO	CA		04/30/2013	5.000	1,253,009	0	0	0	0	0	2,195,445	04/30/2013
A3050902		SAN LEANDRO	CA		09/11/2003	6.000	688,858	0	0	0	0	0	3,308,278	12/31/2012
A3063001		SAN LEANDRO	CA		09/15/2003	6.250	420,856	0	0	0	0	0	813,556	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5080510		SAN LEANDRO	CA		11/28/2005	5.750	281,487	0	0	0	0	0	489,669	12/31/2012
A7052503		SAN LEANDRO	CA		08/07/2007	6.375	981,642	0	0	0	0	0	1,629,356	12/31/2012
A7072001		SAN LEANDRO	CA		09/28/2007	6.750	157,497	0	0	0	0	0	255,986	12/31/2012
B1112104		SAN LEANDRO	CA		02/29/2012	5.500	768,507	0	0	0	0	0	1,312,726	12/31/2012
A2082605		SAN LUIS OBISPO	CA		11/04/2002	7.000	251,913	0	0	0	0	0	1,142,175	12/31/2012
A4012202		SAN LUIS OBISPO	CA		04/12/2004	6.000	209,859	0	0	0	0	0	424,638	12/31/2012
A4040216		SAN LUIS OBISPO	CA		02/23/2005	6.875	1,377,739	0	0	0	0	0	3,388,018	12/31/2012
A4061101		SAN LUIS OBISPO	CA		08/23/2004	6.500	695,711	0	0	0	0	0	1,653,387	12/31/2012
A4110304		SAN LUIS OBISPO	CA		02/14/2005	5.750	975,052	0	0	0	0	0	1,952,179	12/31/2012
A4120107		SAN LUIS OBISPO	CA		02/28/2005	6.000	362,027	0	0	0	0	0	1,189,403	12/31/2012
A5071321		SAN LUIS OBISPO	CA		10/06/2005	5.750	665,352	0	0	0	0	0	1,040,338	12/31/2012
A5071322		SAN LUIS OBISPO	CA		10/06/2005	5.750	498,982	0	0	0	0	0	796,508	12/31/2012
A5071323		SAN LUIS OBISPO	CA		10/06/2005	5.750	307,695	0	0	0	0	0	432,395	12/31/2012
A5113004		SAN LUIS OBISPO	CA		03/06/2006	5.875	228,090	0	0	0	0	0	349,168	12/31/2012
A5113005		SAN LUIS OBISPO	CA		03/06/2006	5.875	167,270	0	0	0	0	0	204,006	12/31/2012
A6072101		SAN LUIS OBISPO	CA		09/26/2006	6.750	676,816	0	0	0	0	0	770,920	12/31/2012
A6101004		SAN LUIS OBISPO	CA		12/04/2006	6.250	593,388	0	0	0	0	0	591,948	12/31/2012
A7010201		SAN LUIS OBISPO	CA		02/08/2007	6.250	1,494,293	0	0	0	0	0	1,677,472	12/31/2012
A7011907		SAN LUIS OBISPO	CA		05/14/2007	6.375	2,566,333	0	0	0	0	0	3,093,774	12/31/2012
A7012204		SAN LUIS OBISPO	CA		03/22/2007	5.250	436,010	0	0	0	0	0	543,084	12/31/2012
A7030202		SAN LUIS OBISPO	CA		06/21/2007	5.250	1,323,334	0	0	0	0	0	1,722,583	12/31/2012
A7032105		SAN LUIS OBISPO	CA		06/27/2007	6.500	1,839,080	0	0	0	0	0	1,139,038	12/31/2012
A7032701		SAN LUIS OBISPO	CA		06/14/2007	6.500	2,679,331	0	0	0	0	0	3,051,383	12/31/2012
A7042501		SAN LUIS OBISPO	CA		06/26/2007	6.250	675,782	0	0	0	0	0	753,631	12/31/2012
A7042503		SAN LUIS OBISPO	CA		06/26/2007	6.250	963,814	0	0	0	0	0	915,859	12/31/2012
A7052201		SAN LUIS OBISPO	CA		08/09/2007	6.500	279,450	0	0	0	0	0	360,958	12/31/2012
A7052402		SAN LUIS OBISPO	CA		08/30/2007	6.375	1,959,766	0	0	0	0	0	3,789,501	12/31/2012
A7072602		SAN LUIS OBISPO	CA		10/10/2007	6.700	528,675	0	0	0	0	0	643,545	12/31/2012
A7081003		SAN LUIS OBISPO	CA		10/19/2007	4.500	1,023,656	0	0	0	0	0	1,200,174	12/31/2012
A7081004		SAN LUIS OBISPO	CA		10/31/2007	4.500	682,433	0	0	0	0	0	779,901	12/31/2012
A7081602		SAN LUIS OBISPO	CA		11/01/2007	6.650	424,727	0	0	0	0	0	579,246	12/31/2012
A7092002		SAN LUIS OBISPO	CA		12/06/2007	6.375	470,764	0	0	0	0	0	581,754	12/31/2012
A7122104		SAN LUIS OBISPO	CA		03/25/2008	6.125	282,173	0	0	0	0	0	914,333	12/31/2012
A8082203		SAN LUIS OBISPO	CA		11/05/2008	6.750	776,850	0	0	0	0	0	1,242,343	12/31/2012
B0031201		SAN LUIS OBISPO	CA		05/18/2010	6.750	117,636	0	0	0	0	0	676,199	12/31/2012
B0072701		SAN LUIS OBISPO	CA		09/30/2010	6.250	602,747	0	0	0	0	0	896,053	12/31/2012
B0072702		SAN LUIS OBISPO	CA		10/06/2010	6.250	547,915	0	0	0	0	0	725,346	12/31/2012
B1031001		SAN LUIS OBISPO	CA		05/26/2011	6.500	273,827	0	0	0	0	0	459,312	12/31/2012
B1031002		SAN LUIS OBISPO	CA		05/26/2011	6.500	184,143	0	0	0	0	0	320,219	12/31/2012
B1051301		SAN LUIS OBISPO	CA		07/20/2011	5.875	287,875	0	0	0	0	0	1,546,674	12/31/2012
A4040902		SAN MARCOS	CA		07/01/2004	5.750	337,401	0	0	0	0	0	929,354	12/31/2012
A4122802		SAN MARCOS	CA		03/10/2005	6.000	244,378	0	0	0	0	0	691,440	12/31/2012
A7120415		SAN MARCOS	CA		01/28/2008	6.125	555,428	0	0	0	0	0	603,338	12/31/2012
A9040603		SAN MARCOS	CA		10/01/2009	7.625	2,106,273	0	0	0	0	0	3,919,399	12/31/2012
B3060602		SAN MARCOS	CA		08/12/2013	4.250	714,290	0	0	0	0	0	1,818,263	08/15/2013
98091101		SAN MATEO	CA		10/29/1998	7.625	330,913	0	0	0	0	0	1,388,764	12/31/2012
99052605		SAN MATEO	CA		07/29/1999	7.750	109,469	0	0	0	0	0	3,840,390	12/31/2012
A1111903		SAN MATEO	CA		02/06/2002	7.875	146,212	0	0	0	0	0	961,871	12/31/2012
B2051704		SAN MATEO	CA		09/14/2012	4.875	1,477,191	0	0	0	0	0	1,974,123	12/31/2012
A4100703		SAN PABLO	CA		01/07/2005	5.875	636,921	0	0	0	0	0	1,109,790	12/31/2012
A3020404		SAN PEDRO	CA		04/16/2003	6.500	680,634	0	0	0	0	0	5,940,382	12/31/2012
A5051005		SAN PEDRO	CA		07/28/2005	5.750	315,442	0	0	0	0	0	861,751	12/31/2012
A9032302		SAN PEDRO	CA		05/28/2009	6.625	703,701	0	0	0	0	0	1,804,973	12/31/2012
B2110803		SAN PEDRO	CA		01/30/2013	5.000	265,974	0	0	0	0	0	418,836	01/30/2013
A4072706		SAN RAFAEL	CA		09/27/2004	5.500	161,927	0	0	0	0	0	2,836,231	12/31/2012
B1083009		SAN RAFAEL	CA		11/22/2011	5.375	779,224	0	0	0	0	0	1,361,224	12/31/2012
A4061005		SAN RAMON	CA		07/29/2004	6.875	504,012	0	0	0	0	0	863,243	12/31/2012
A4102503		SAN RAMON	CA		01/20/2005	6.000	785,677	0	0	0	0	0	1,517,455	12/31/2012
A7110506		SAN RAMON	CA		02/05/2008	6.000	206,332	0	0	0	0	0	265,161	12/31/2012
B1021001		SAND CITY	CA		05/18/2011	5.500	1,150,569	0	0	0	0	0	2,074,447	12/31/2012
A1041008		SANTA ANA	CA		07/26/2001	8.000	130,845	0	0	0	0	0	905,093	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A3091003		SANTA ANA	CA		11/01/2003	5.000	254,632	0	0	0	0	0	391,344	12/31/2012
A3100201		SANTA ANA	CA		12/22/2003	6.250	13,409	0	0	0	0	0	182,741	12/31/2012
A4031802		SANTA ANA	CA		06/07/2004	5.375	42,043	0	0	0	0	0	135,839	12/31/2012
A4110403		SANTA ANA	CA		01/13/2005	5.750	125,329	0	0	0	0	0	486,689	12/31/2012
A6011004		SANTA ANA	CA		03/30/2006	5.625	476,621	0	0	0	0	0	1,926,972	12/31/2012
A7030203		SANTA ANA	CA		06/28/2007	6.625	401,486	0	0	0	0	0	552,817	12/31/2012
A8010302		SANTA ANA	CA		03/14/2008	6.500	1,656,625	0	0	0	0	0	2,762,231	12/31/2012
A8051202		SANTA ANA	CA		07/10/2008	6.625	355,629	0	0	0	0	0	583,794	12/31/2012
A8090301		SANTA ANA	CA		11/17/2008	4.625	1,161,406	0	0	0	0	0	2,008,631	12/31/2012
A9040903		SANTA ANA	CA		07/06/2009	6.500	584,524	0	0	0	0	0	985,656	12/31/2012
A9042705		SANTA ANA	CA		06/30/2009	7.125	628,452	0	0	0	0	0	64,469	12/31/2012
A9042705-1		SANTA ANA	CA		10/04/2013	7.125	151,802	0	0	0	0	0	2,014,977	12/31/2012
A9081810		SANTA ANA	CA		10/20/2009	7.875	932,441	0	0	0	0	0	1,383,533	12/31/2012
A9101603		SANTA ANA	CA		11/30/2009	8.125	871,482	0	0	0	0	0	1,616,442	12/31/2012
B0051303		SANTA ANA	CA		07/22/2010	6.625	976,253	0	0	0	0	0	1,478,346	12/31/2012
B1040601		SANTA ANA	CA		06/22/2011	5.500	1,127,878	0	0	0	0	0	1,574,698	12/31/2012
B1091902		SANTA ANA	CA		11/14/2011	5.875	904,595	0	0	0	0	0	1,468,157	12/31/2012
B2041603		SANTA ANA	CA		06/25/2012	4.875	406,178	0	0	0	0	0	1,051,657	12/31/2012
99042807		SANTA BARBARA	CA		07/14/1999	7.500	45,021	0	0	0	0	0	998,491	12/31/2012
A3010101		SANTA BARBARA	CA		03/13/2003	6.375	251,426	0	0	0	0	0	831,716	12/31/2012
A4033003		SANTA BARBARA	CA		06/22/2004	5.375	1,369,279	0	0	0	0	0	1,810,106	12/31/2012
A7030702		SANTA BARBARA	CA		05/10/2007	5.750	485,990	0	0	0	0	0	916,117	12/31/2012
B2041301		SANTA BARBARA	CA		07/13/2012	5.125	300,389	0	0	0	0	0	422,365	12/31/2012
B2041302		SANTA BARBARA	CA		07/13/2012	5.125	1,343,754	0	0	0	0	0	1,851,699	12/31/2012
B2041303		SANTA BARBARA	CA		07/13/2012	5.125	883,310	0	0	0	0	0	1,211,705	12/31/2012
B2041304		SANTA BARBARA	CA		07/13/2012	5.125	1,707,102	0	0	0	0	0	2,358,723	12/31/2012
A5072704		SANTA CLARA	CA		10/05/2005	5.750	436,625	0	0	0	0	0	555,353	12/31/2012
A5110302		SANTA CLARA	CA		01/19/2006	6.250	257,072	0	0	0	0	0	989,609	12/31/2012
A8110503		SANTA CLARA	CA		01/08/2009	7.125	283,192	0	0	0	0	0	477,528	12/31/2012
B2070602		SANTA CLARA	CA		10/26/2012	4.750	680,038	0	0	0	0	0	2,108,045	12/31/2012
B2080903		SANTA CLARA	CA		11/13/2012	4.750	489,799	0	0	0	0	0	2,029,571	12/31/2012
A2092702		SANTA CLARITA	CA		12/17/2002	6.500	3,062,658	0	0	0	0	0	6,497,606	12/31/2012
A4111102		SANTA CLARITA	CA		01/27/2005	5.000	11,338	0	0	0	0	0	1,162,230	12/31/2012
A5020302		SANTA CLARITA	CA		08/04/2005	6.125	511,974	0	0	0	0	0	2,781,712	12/31/2012
B0052701		SANTA CLARITA	CA		07/12/2010	6.250	155,393	0	0	0	0	0	203,971	12/31/2012
B1070617		SANTA CLARITA	CA		09/29/2011	6.000	736,052	0	0	0	0	0	970,376	12/31/2012
B1113002		SANTA CLARITA	CA		03/01/2012	5.125	909,299	0	0	0	0	0	1,539,513	12/31/2012
B1121603		SANTA CLARITA	CA		02/17/2012	5.500	1,132,419	0	0	0	0	0	1,677,940	12/31/2012
B3093004		SANTA CLARITA	CA		11/22/2013	4.250	990,450	0	0	0	0	0	1,323,235	11/22/2013
A3063003		SANTA CRUZ	CA		09/25/2003	6.250	1,447,020	0	0	0	0	0	3,460,830	12/31/2012
A3063004		SANTA CRUZ	CA		09/25/2003	6.500	1,978,824	0	0	0	0	0	3,258,569	12/31/2012
A30630043		SANTA CRUZ	CA		01/28/2004	6.625	492,578	0	0	0	0	0	815,932	12/31/2012
A3120902		SANTA CRUZ	CA		02/26/2004	6.000	645,094	0	0	0	0	0	2,480,342	12/31/2012
A4090801		SANTA CRUZ	CA		11/30/2004	6.375	768,982	0	0	0	0	0	1,790,562	12/31/2012
A7020702		SANTA CRUZ	CA		05/23/2007	6.375	587,074	0	0	0	0	0	1,774,497	12/31/2012
A9012601		SANTA CRUZ	CA		03/30/2009	6.750	276,539	0	0	0	0	0	753,830	12/31/2012
B1042903		SANTA CRUZ	CA		06/30/2011	6.000	547,006	0	0	0	0	0	719,535	12/31/2012
B1091501		SANTA CRUZ	CA		11/04/2011	5.750	390,459	0	0	0	0	0	721,405	12/31/2012
B1091502		SANTA CRUZ	CA		11/22/2011	5.750	649,612	0	0	0	0	0	870,360	12/19/2012
B1091502-1		SANTA CRUZ	CA		12/19/2013	5.750	400,000	0	0	0	0	0	534,092	12/19/2012
B2072004		SANTA CRUZ	CA		10/09/2012	4.875	390,329	0	0	0	0	0	658,734	12/31/2012
B3013009		SANTA CRUZ	CA		04/29/2013	5.625	442,939	0	0	0	0	0	844,230	04/29/2013
A3030703		SANTA FE SPRINGS	CA		05/21/2003	6.000	139,380	0	0	0	0	0	876,745	12/31/2012
A3052302		SANTA FE SPRINGS	CA		08/14/2003	6.000	297,586	0	0	0	0	0	1,170,318	12/31/2012
A4122401		SANTA FE SPRINGS	CA		03/15/2005	6.000	250,836	0	0	0	0	0	559,177	12/31/2012
A6072703		SANTA FE SPRINGS	CA		10/10/2006	6.625	675,151	0	0	0	0	0	803,578	12/31/2012
A3031104		SANTA MARIA	CA		05/20/2003	6.375	148,631	0	0	0	0	0	884,870	12/31/2012
A4020402		SANTA MARIA	CA		03/30/2004	6.000	426,258	0	0	0	0	0	1,328,525	12/31/2012
A6021006		SANTA MARIA	CA		04/13/2006	5.875	1,137,703	0	0	0	0	0	2,783,072	12/31/2012
A6031705		SANTA MARIA	CA		06/15/2006	6.125	514,692	0	0	0	0	0	827,744	12/31/2012
A6061404		SANTA MARIA	CA		08/31/2006	6.625	853,218	0	0	0	0	0	1,143,772	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6082902		SANTA MARIA	CA		11/08/2006	6.250	4,191,798	0	0	0	0	0	5,159,845	12/31/2012
A7012606		SANTA MARIA	CA		04/23/2007	6.375	238,661	0	0	0	0	0	288,562	12/31/2012
A7042502		SANTA MARIA	CA		06/26/2007	6.250	609,287	0	0	0	0	0	782,702	12/31/2012
A8021306		SANTA MARIA	CA		04/24/2008	5.875	512,538	0	0	0	0	0	729,644	12/31/2012
A9043001		SANTA MARIA	CA		07/01/2009	7.125	1,224,149	0	0	0	0	0	1,939,256	12/31/2012
B2020301		SANTA MARIA	CA		04/10/2012	4.750	2,072,340	0	0	0	0	0	2,736,869	12/31/2012
B3031307		SANTA MARIA	CA		06/04/2013	4.625	453,937	0	0	0	0	0	675,511	06/04/2013
A7012607		SANTA MARIA (ORCUTT)	CA		04/23/2007	5.625	149,980	0	0	0	0	0	229,016	12/31/2012
A0112703		SANTA MONICA	CA		01/25/2001	9.000	243,458	0	0	0	0	0	1,638,180	12/31/2012
A1092401		SANTA MONICA	CA		03/28/2002	8.125	201,683	0	0	0	0	0	1,546,111	12/31/2012
A1111801		SANTA MONICA	CA		02/07/2002	7.875	243,918	0	0	0	0	0	1,732,153	12/31/2012
A2022601		SANTA MONICA	CA		05/08/2002	7.750	125,953	0	0	0	0	0	609,476	12/31/2012
A3081403		SANTA MONICA	CA		11/13/2003	6.500	306,524	0	0	0	0	0	1,072,244	12/31/2012
A4031805		SANTA MONICA	CA		06/15/2004	5.500	528,793	0	0	0	0	0	4,495,205	12/31/2012
A4031806		SANTA MONICA	CA		06/15/2004	5.500	26,440	0	0	0	0	0	196,996	12/31/2012
A4051303		SANTA MONICA	CA		08/05/2004	6.375	320,790	0	0	0	0	0	2,784,069	12/31/2012
A4080502		SANTA MONICA	CA		01/27/2005	5.875	530,662	0	0	0	0	0	1,728,471	12/31/2012
A4120105		SANTA MONICA	CA		01/25/2005	6.000	520,816	0	0	0	0	0	1,440,608	12/31/2012
A5012002		SANTA MONICA	CA		03/29/2005	6.000	276,639	0	0	0	0	0	649,724	12/31/2012
A9040606		SANTA MONICA	CA		06/18/2009	6.750	246,633	0	0	0	0	0	379,577	12/31/2012
B0012902		SANTA MONICA	CA		03/29/2010	6.250	1,212,839	0	0	0	0	0	9,981,341	12/31/2012
B1011703		SANTA MONICA	CA		02/28/2011	5.875	2,119,872	0	0	0	0	0	3,212,759	12/31/2012
B3020701		SANTA MONICA	CA		05/08/2013	4.625	506,589	0	0	0	0	0	685,577	05/08/2013
B2121102		SANTA PAULA	CA		02/21/2013	4.250	1,219,746	0	0	0	0	0	1,714,113	02/21/2013
99042804		SANTA ROSA	CA		07/14/1999	7.500	65,570	0	0	0	0	0	1,380,230	12/31/2012
A4121503		SANTA ROSA	CA		04/01/2005	5.125	97,901	0	0	0	0	0	2,063,828	12/31/2012
A7051805		SANTA ROSA	CA		07/10/2007	6.000	450,981	0	0	0	0	0	384,239	12/31/2012
A7051806		SANTA ROSA	CA		07/02/2007	6.000	563,744	0	0	0	0	0	804,578	12/31/2012
A7121102		SANTA ROSA	CA		04/10/2008	6.100	2,213,454	0	0	0	0	0	3,228,436	12/31/2012
A8011701		SANTA ROSA	CA		04/11/2008	6.250	739,943	0	0	0	0	0	1,253,663	12/31/2012
B2041604		SANTA ROSA	CA		07/25/2012	4.625	445,422	0	0	0	0	0	545,282	12/31/2012
B2061201		SANTA ROSA	CA		08/13/2012	4.875	700,915	0	0	0	0	0	1,140,811	12/31/2012
B2112907		SANTA ROSA	CA		02/19/2013	5.125	395,668	0	0	0	0	0	544,523	02/19/2013
B3073001		SANTA ROSA	CA		10/10/2013	4.250	1,230,008	0	0	0	0	0	1,704,389	10/10/2013
A2091903		SANTEE	CA		12/12/2002	6.500	188,497	0	0	0	0	0	907,116	12/31/2012
B3012405		SANTEE	CA		04/15/2013	4.250	1,135,669	0	0	0	0	0	1,609,620	04/15/2013
A8022210		SAUSALITO	CA		05/15/2008	6.000	276,997	0	0	0	0	0	736,274	12/31/2012
A4010801		SCOTTS VALLEY	CA		03/23/2004	6.750	762,171	0	0	0	0	0	1,389,825	12/31/2012
A4031104		SEAL BEACH	CA		05/26/2004	5.250	388,369	0	0	0	0	0	1,010,892	12/31/2012
A3121904		SEASIDE	CA		02/26/2004	6.125	1,083,794	0	0	0	0	0	2,761,304	12/31/2012
A3121905		SEASIDE	CA		02/26/2004	6.125	513,254	0	0	0	0	0	1,021,397	12/31/2012
B3073101		SEASIDE	CA		11/08/2013	4.375	809,100	0	0	0	0	0	1,222,243	11/08/2013
B2091107		SEBASTOPOL	CA		11/08/2012	5.000	718,826	0	0	0	0	0	1,028,273	12/31/2012
A2040802		SHERMAN OAKS	CA		05/30/2002	5.250	990,192	0	0	0	0	0	2,191,093	12/31/2012
A5032104		SHERMAN OAKS	CA		06/27/2005	5.875	558,251	0	0	0	0	0	1,607,118	12/31/2012
A7011205		SHERMAN OAKS	CA		04/05/2007	6.375	467,706	0	0	0	0	0	748,919	12/31/2012
A8050601		SHERMAN OAKS	CA		07/01/2008	4.675	331,975	0	0	0	0	0	349,310	12/31/2012
B0062802		SHERMAN OAKS	CA		09/15/2010	6.375	1,508,508	0	0	0	0	0	2,717,887	12/31/2012
B1041105		SHERMAN OAKS	CA		07/05/2011	5.875	787,716	0	0	0	0	0	1,625,552	12/31/2012
B1060702		SHERMAN OAKS	CA		07/21/2011	5.500	3,440,504	0	0	0	0	0	5,075,299	12/31/2012
A4030304		SIGNAL HILL	CA		06/29/2004	5.250	60,510	0	0	0	0	0	2,557,896	12/31/2012
A5051006		SIGNAL HILL	CA		07/28/2005	5.750	232,328	0	0	0	0	0	728,521	12/31/2012
A7100303		SIGNAL HILL	CA		01/11/2008	6.250	109,606	0	0	0	0	0	418,718	12/31/2012
B2092602		SIGNAL HILL	CA		11/20/2012	4.875	954,511	0	0	0	0	0	1,277,569	12/31/2012
A7111301		SIMI VALLEY	CA		01/23/2008	6.250	311,101	0	0	0	0	0	285,833	12/31/2012
A8022202		SIMI VALLEY	CA		05/27/2008	6.000	959,630	0	0	0	0	0	1,165,028	12/31/2012
B1022303		SIMI VALLEY	CA		04/21/2011	5.875	949,935	0	0	0	0	0	2,125,365	12/31/2012
B1070615		SIMI VALLEY	CA		09/29/2011	6.000	865,932	0	0	0	0	0	1,197,976	12/31/2012
A7042504		SOLVANG	CA		06/26/2007	6.250	1,418,011	0	0	0	0	0	1,614,815	12/31/2012
A7080906		SONORA	CA		10/25/2007	5.000	203,765	0	0	0	0	0	435,019	12/31/2012
B1021804		SOQUEL	CA		05/31/2011	6.250	432,198	0	0	0	0	0	1,075,719	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A1102901		SOUTH EL MONTE	CA		01/28/2002	5.250	1,404,304	0	0	0	0	0	5,255,499	12/31/2012
A2112501		SOUTH EL MONTE	CA		03/10/2003	6.500	25,595	0	0	0	0	0	198,108	12/31/2012
A2112703		SOUTH LAKE TAHOE	CA		02/28/2003	7.000	336,002	0	0	0	0	0	1,641,667	12/31/2012
A9031204		SOUTH PASADENA	CA		05/08/2009	6.875	1,243,395	0	0	0	0	0	1,575,134	12/31/2012
B1102401		SOUTH PASADENA	CA		12/29/2011	5.750	2,227,907	0	0	0	0	0	3,357,626	12/31/2012
B0030908		SOUTH SAN FRANCISCO	CA		05/27/2010	6.875	678,580	0	0	0	0	0	1,020,970	12/31/2012
B2012601		SOUTH SAN FRANCISCO	CA		03/01/2012	5.375	5,273,787	0	0	0	0	0	9,736,303	12/31/2012
B3062106		SPRING VALLEY	CA		08/21/2013	4.500	906,288	0	0	0	0	0	7,462,721	08/21/2013
A6100303		STANTON	CA		01/03/2007	6.250	601,947	0	0	0	0	0	954,324	12/31/2012
B0020201		STANTON	CA		03/31/2010	7.125	913,117	0	0	0	0	0	2,131,143	12/31/2012
B0021803		STANTON	CA		04/29/2010	6.875	3,033,966	0	0	0	0	0	7,199,544	12/31/2012
B1040604		STEVENSON RANCH	CA		05/26/2011	6.125	917,203	0	0	0	0	0	1,493,007	12/31/2012
98041501		STOCKTON	CA		06/25/1998	8.375	105,596	0	0	0	0	0	937,018	12/31/2012
A2051402		STOCKTON	CA		07/30/2002	5.750	1,136,140	0	0	0	0	0	1,139,693	12/31/2012
A3041505		STOCKTON	CA		07/01/2003	6.625	10,427	0	0	0	0	0	32,970	12/31/2012
A3062604		STOCKTON	CA		09/15/2003	4.000	1,925,957	0	0	0	0	0	8,143,670	12/31/2012
A4090306		STOCKTON	CA		12/14/2004	5.750	995,457	0	0	0	0	0	3,352,437	12/31/2012
A5110102		STOCKTON	CA		01/30/2006	6.000	2,061,414	0	0	0	0	0	4,630,682	12/31/2012
A8102401		STOCKTON	CA		12/18/2008	7.125	618,161	0	0	0	0	0	1,382,269	12/31/2012
A9030203		STOCKTON	CA		05/28/2009	6.375	1,247,711	0	0	0	0	0	2,047,869	12/31/2012
B1020803		STOCKTON	CA		05/04/2011	6.250	821,140	0	0	0	0	0	1,713,004	12/31/2012
B1061608		STOCKTON	CA		08/23/2011	6.375	325,992	0	0	0	0	0	505,793	12/31/2012
B3082802		STOCKTON	CA		11/14/2013	4.750	937,440	0	0	0	0	0	1,520,701	11/14/2013
A5032105		STUDIO CITY	CA		06/27/2005	5.875	488,478	0	0	0	0	0	1,712,840	12/31/2012
A5020301		SUN CITY	CA		04/28/2005	6.000	461,523	0	0	0	0	0	1,026,138	12/31/2012
A6012704		SUN VALLEY	CA		04/10/2006	5.750	215,718	0	0	0	0	0	293,287	12/31/2012
B3031812		SUN VALLEY	CA		05/31/2013	4.500	1,114,278	0	0	0	0	0	1,678,473	05/31/2013
A1122401		SUNNYVALE	CA		03/21/2002	7.750	14,883	0	0	0	0	0	151,157	12/31/2012
A2081509		SUNNYVALE	CA		10/24/2002	7.000	386,164	0	0	0	0	0	1,708,249	12/31/2012
A4042208		SUNNYVALE	CA		07/12/2004	6.000	313,160	0	0	0	0	0	1,388,637	12/31/2012
A5021707		SUNNYVALE	CA		05/06/2005	5.625	508,322	0	0	0	0	0	1,371,064	12/31/2012
A5081201		SUNNYVALE	CA		11/09/2005	5.625	334,809	0	0	0	0	0	1,565,359	12/31/2012
A5090605		SUNNYVALE	CA		11/01/2005	5.750	1,208,445	0	0	0	0	0	2,885,131	12/31/2012
A9052102		SUNNYVALE	CA		07/28/2009	7.625	587,206	0	0	0	0	0	1,978,446	12/31/2012
A9052103		SUNNYVALE	CA		07/28/2009	7.625	422,494	0	0	0	0	0	1,309,504	12/31/2012
B0050302		SUNNYVALE	CA		07/21/2010	7.125	3,331,690	0	0	0	0	0	5,732,069	12/31/2012
B1020405		SUNNYVALE	CA		04/22/2011	5.875	407,192	0	0	0	0	0	855,960	12/31/2012
B2051004		SUNNYVALE	CA		07/30/2012	4.625	361,828	0	0	0	0	0	522,492	12/31/2012
A6072702		SUSANVILLE	CA		08/31/2006	6.875	281,430	0	0	0	0	0	589,896	12/31/2012
A3050701		SYLMAR	CA		07/29/2003	6.250	270,130	0	0	0	0	0	872,424	12/31/2012
A7050803		TAFT	CA		07/31/2007	6.250	244,265	0	0	0	0	0	346,751	12/31/2012
A4030407		TAHOE CITY	CA		05/24/2004	5.750	239,006	0	0	0	0	0	804,028	12/31/2012
A4033105		TAHOE CITY	CA		06/29/2004	5.625	311,395	0	0	0	0	0	516,251	12/31/2012
A3031801		TARZANA	CA		05/15/2003	6.375	364,180	0	0	0	0	0	2,867,459	12/31/2012
B0072005		TARZANA	CA		09/22/2010	6.125	169,892	0	0	0	0	0	264,753	12/31/2012
B2030602		TARZANA	CA		05/14/2012	4.875	451,337	0	0	0	0	0	954,554	12/31/2012
A8020402		TEHACHAPI	CA		11/03/2008	6.250	586,420	0	0	0	0	0	1,577,163	12/31/2012
A1031602		TEMECULA	CA		06/11/2001	7.625	279,714	0	0	0	0	0	889,106	12/31/2012
A4091006		TEMECULA	CA		12/20/2004	5.125	62,532	0	0	0	0	0	1,100,973	12/31/2012
A5052008		TEMECULA	CA		09/16/2005	5.875	311,897	0	0	0	0	0	570,215	12/31/2012
A6062903		TEMECULA	CA		08/01/2006	5.875	1,447,981	0	0	0	0	0	2,164,775	12/31/2012
B1021105		TEMECULA	CA		04/18/2011	6.000	353,972	0	0	0	0	0	582,098	12/31/2012
B2072501		TEMECULA	CA		10/26/2012	5.500	372,106	0	0	0	0	0	596,418	12/31/2012
B2121908		TEMECULA	CA		02/13/2013	4.250	1,465,032	0	0	0	0	0	1,997,260	02/13/2013
A3062305		THOUSAND OAKS	CA		09/18/2003	5.750	726,412	0	0	0	0	0	1,310,995	12/31/2012
A3120801		THOUSAND OAKS	CA		03/01/2004	6.375	450,067	0	0	0	0	0	1,549,810	12/31/2012
A4092402		THOUSAND OAKS	CA		12/07/2004	5.500	379,647	0	0	0	0	0	1,017,442	12/31/2012
A40924023		THOUSAND OAKS	CA		04/03/2008	6.000	639,047	0	0	0	0	0	1,750,040	12/31/2012
A5112204		THOUSAND OAKS	CA		03/14/2006	5.750	455,559	0	0	0	0	0	2,205,706	12/31/2012
A6102706		THOUSAND OAKS	CA		01/10/2007	6.375	844,563	0	0	0	0	0	2,300,350	12/31/2012
A7051807		THOUSAND OAKS	CA		07/25/2007	6.375	445,146	0	0	0	0	0	428,147	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1020201		THOUSAND OAKS	CA		04/27/2011	5.375	383,272	0	0	0	0	0	2,782,041	12/31/2012
B1070616		THOUSAND OAKS	CA		09/29/2011	6.000	1,688,612	0	0	0	0	0	2,386,955	12/31/2012
B2022804		THOUSAND OAKS	CA		06/05/2012	4.875	172,845	0	0	0	0	0	588,670	12/31/2012
B3043005		THOUSAND OAKS	CA		06/28/2013	4.500	841,432	0	0	0	0	0	1,136,946	06/28/2013
B3062510		THOUSAND OAKS	CA		09/27/2013	4.875	673,941	0	0	0	0	0	1,495,624	09/27/2013
A8082101		THOUSAND PALMS	CA		10/30/2008	6.625	570,342	0	0	0	0	0	478,732	12/31/2012
B1040106		THOUSAND PALMS	CA		05/31/2011	5.500	506,040	0	0	0	0	0	637,971	12/31/2012
A3012104		TORRANCE	CA		02/26/2003	6.250	756,569	0	0	0	0	0	5,628,209	12/31/2012
A3072403		TORRANCE	CA		10/23/2003	6.500	347,555	0	0	0	0	0	705,305	12/31/2012
A4042414		TORRANCE	CA		07/01/2004	6.750	380,188	0	0	0	0	0	650,398	12/31/2012
A7030602		TORRANCE	CA		05/22/2007	5.875	1,097,333	0	0	0	0	0	1,062,641	12/31/2012
A7121204		TORRANCE	CA		02/27/2008	6.125	758,139	0	0	0	0	0	995,431	12/31/2012
B0120305		TORRANCE	CA		01/31/2011	5.750	2,456,409	0	0	0	0	0	3,579,180	12/31/2012
B3013006		TORRANCE	CA		04/10/2013	4.625	1,524,035	0	0	0	0	0	2,453,660	04/10/2013
B3081303		TORRANCE	CA		10/29/2013	5.000	338,948	0	0	0	0	0	455,841	10/29/2013
A2111302		TRACY	CA		01/28/2003	6.500	238,929	0	0	0	0	0	7,763,233	12/31/2012
A5050606		TRACY	CA		07/12/2005	5.875	1,045,146	0	0	0	0	0	2,219,498	12/31/2012
A5082601		TRACY	CA		12/08/2005	5.750	190,526	0	0	0	0	0	380,782	12/31/2012
B2043004		TRACY	CA		06/25/2012	5.125	2,134,063	0	0	0	0	0	3,031,239	12/31/2012
B2082401		TRACY	CA		09/28/2012	5.875	1,581,049	0	0	0	0	0	2,184,426	12/31/2012
A3072402		TRUCKEE	CA		10/30/2003	6.375	654,065	0	0	0	0	0	963,175	12/31/2012
A4020503		TRUCKEE	CA		04/28/2004	6.250	637,311	0	0	0	0	0	1,257,451	12/31/2012
A4020504		TRUCKEE	CA		04/28/2004	6.250	613,864	0	0	0	0	0	1,487,738	12/31/2012
A4042302		TRUCKEE	CA		07/26/2004	6.625	1,037,424	0	0	0	0	0	2,000,090	12/31/2012
A5021005		TRUCKEE	CA		05/12/2005	5.875	534,369	0	0	0	0	0	856,186	12/31/2012
A8071804		TRUCKEE	CA		01/28/2009	6.875	1,724,527	0	0	0	0	0	2,608,469	12/31/2012
B3083004		TRUCKEE	CA		11/21/2013	5.000	251,100	0	0	0	0	0	341,708	11/21/2013
A5080507		TULARE	CA		10/25/2005	6.000	1,349,380	0	0	0	0	0	2,301,628	12/31/2012
A6080801		TULARE	CA		10/30/2006	6.625	218,859	0	0	0	0	0	1,488,155	12/31/2012
A7080907		TURLOCK	CA		10/22/2007	4.750	284,542	0	0	0	0	0	413,397	12/31/2012
A4082702		TUSTIN	CA		11/29/2004	6.000	259,650	0	0	0	0	0	1,139,245	12/31/2012
A5062802		TUSTIN	CA		09/28/2005	5.750	1,285,341	0	0	0	0	0	3,133,971	12/31/2012
A50628023		TUSTIN	CA		03/29/2007	6.500	220,966	0	0	0	0	0	542,656	12/31/2012
A6070602		TUSTIN	CA		08/30/2006	6.625	871,324	0	0	0	0	0	783,651	12/31/2012
B0032509		TUSTIN	CA		05/26/2010	6.875	763,397	0	0	0	0	0	1,509,693	12/31/2012
B2062501		TUSTIN	CA		09/05/2012	4.750	826,842	0	0	0	0	0	1,171,565	12/31/2012
B2111903		TUSTIN	CA		01/16/2013	4.875	69,708	0	0	0	0	0	157,455	01/18/2013
A8012902		TWENTYNINE PALMS	CA		04/14/2008	6.125	1,550,332	0	0	0	0	0	2,058,313	12/31/2012
A1021604		UNION CITY	CA		03/29/2001	7.500	474,694	0	0	0	0	0	4,308,247	12/31/2012
A7043004		UNION CITY	CA		07/11/2007	4.500	513,304	0	0	0	0	0	2,035,826	12/31/2012
A7043005		UNION CITY	CA		07/11/2007	4.500	357,081	0	0	0	0	0	2,030,793	12/31/2012
A7092115		UNION CITY	CA		12/05/2007	6.400	862,086	0	0	0	0	0	772,846	12/31/2012
A3030702		UPLAND	CA		05/21/2003	6.000	203,187	0	0	0	0	0	1,798,796	12/31/2012
B0090702		UPLAND	CA		11/22/2010	6.500	416,680	0	0	0	0	0	944,113	12/31/2012
B1020104		UPLAND	CA		03/31/2011	6.000	570,029	0	0	0	0	0	868,600	12/31/2012
A4081003		VACAVILLE	CA		12/01/2004	5.875	909,968	0	0	0	0	0	1,459,174	12/31/2012
A4122402		VACAVILLE	CA		03/15/2005	6.000	338,942	0	0	0	0	0	647,677	12/31/2012
A4122403		VACAVILLE	CA		03/15/2005	6.000	292,998	0	0	0	0	0	580,612	12/31/2012
A5053102		VACAVILLE	CA		08/24/2005	5.500	507,295	0	0	0	0	0	849,475	12/31/2012
A6040303		VACAVILLE	CA		06/01/2006	6.375	1,700,727	0	0	0	0	0	1,459,255	12/31/2012
B1012607		VALENCIA	CA		02/28/2011	5.625	5,720,827	0	0	0	0	0	7,626,361	12/31/2012
A8121203		VALLEJO	CA		02/20/2009	7.375	199,167	0	0	0	0	0	348,611	12/31/2012
B0060303		VALLEJO	CA		07/20/2010	6.500	1,372,593	0	0	0	0	0	2,640,020	12/31/2012
A2091606		VAN NUYS	CA		12/16/2002	6.500	306,247	0	0	0	0	0	643,719	12/31/2012
A2091607		VAN NUYS	CA		12/16/2002	6.500	306,247	0	0	0	0	0	746,199	12/31/2012
A5101403		VAN NUYS	CA		01/06/2006	6.000	795,346	0	0	0	0	0	1,714,978	12/31/2012
A6112701		VAN NUYS	CA		02/16/2007	6.250	767,998	0	0	0	0	0	848,052	12/31/2012
A6112702		VAN NUYS	CA		02/16/2007	6.250	724,127	0	0	0	0	0	1,037,983	12/31/2012
A9032701		VAN NUYS	CA		06/10/2009	6.875	1,292,768	0	0	0	0	0	1,484,040	12/31/2012
B1042102		VAN NUYS	CA		07/06/2011	5.750	353,229	0	0	0	0	0	449,454	12/31/2012
B1062802		VAN NUYS	CA		10/11/2011	5.625	563,355	0	0	0	0	0	1,030,391	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2010504		VAN NUYS	CA		03/15/2012	5.125	1,078,293	0	0	0	0	0	1,657,146	12/31/2012
B2031401		VAN NUYS	CA		07/06/2012	4.875	217,935	0	0	0	0	0	312,034	12/31/2012
B2051105		VAN NUYS	CA		07/13/2012	4.625	453,241	0	0	0	0	0	595,760	12/31/2012
B2100301		VAN NUYS	CA		11/29/2012	4.875	298,670	0	0	0	0	0	373,335	12/31/2012
B3032801		VAN NUYS	CA		05/29/2013	4.375	1,915,186	0	0	0	0	0	2,653,332	05/29/2013
B3043001		VAN NUYS	CA		07/15/2013	4.250	1,544,263	0	0	0	0	0	2,659,283	07/17/2013
A2061804		VENICE	CA		08/27/2002	7.500	551,292	0	0	0	0	0	2,263,590	12/31/2012
A3021915		VENTURA	CA		04/30/2003	6.375	293,809	0	0	0	0	0	1,635,790	12/31/2012
A3062706		VENTURA	CA		09/16/2003	5.750	805,596	0	0	0	0	0	1,386,825	12/31/2012
A4021205		VENTURA	CA		05/26/2004	5.250	23,957	0	0	0	0	0	1,058,515	12/31/2012
A4032302		VENTURA	CA		05/10/2004	6.500	520,627	0	0	0	0	0	605,527	12/31/2012
A4032305		VENTURA	CA		06/15/2004	5.500	693,052	0	0	0	0	0	2,156,719	12/31/2012
A4071604		VENTURA	CA		09/30/2004	6.250	810,377	0	0	0	0	0	794,935	12/31/2012
A4090308		VENTURA	CA		12/01/2004	5.750	1,048,973	0	0	0	0	0	2,719,328	12/31/2012
A4100114		VENTURA	CA		01/06/2005	5.625	18,041	0	0	0	0	0	66,365	12/31/2012
A6011204		VENTURA	CA		03/16/2006	5.750	577,966	0	0	0	0	0	856,170	12/31/2012
A7040606		VENTURA	CA		10/03/2007	6.000	454,240	0	0	0	0	0	1,456,823	12/31/2012
A7040607		VENTURA	CA		10/03/2007	6.000	109,145	0	0	0	0	0	464,246	12/31/2012
A8110702		VENTURA	CA		01/14/2009	7.250	1,087,226	0	0	0	0	0	1,695,642	12/31/2012
B0071902		VENTURA	CA		10/25/2010	6.000	565,209	0	0	0	0	0	1,097,954	12/31/2012
B1110404		VENTURA	CA		02/09/2012	5.500	348,429	0	0	0	0	0	652,604	12/31/2012
B1113001		VENTURA	CA		02/23/2012	5.625	197,077	0	0	0	0	0	723,727	12/31/2012
B2061901		VENTURA	CA		08/30/2012	5.000	965,533	0	0	0	0	0	1,551,407	12/31/2012
A2081508		VERNON	CA		11/21/2002	6.750	167,258	0	0	0	0	0	835,722	12/31/2012
A3121604		VERNON	CA		05/19/2004	6.500	60,285	0	0	0	0	0	252,200	12/31/2012
A8120101		VERNON	CA		02/12/2009	6.875	290,404	0	0	0	0	0	1,551,421	12/31/2012
A4030802		VICTORVILLE	CA		04/29/2004	6.000	271,159	0	0	0	0	0	702,216	12/31/2012
A6040601		VICTORVILLE	CA		06/13/2006	6.750	140,591	0	0	0	0	0	165,001	12/31/2012
B1022802		VICTORVILLE	CA		05/31/2011	6.000	1,603,730	0	0	0	0	0	2,639,031	12/31/2012
B2022705		VICTORVILLE	CA		04/23/2012	5.750	502,585	0	0	0	0	0	743,255	07/22/2013
B2082704		VICTORVILLE	CA		11/01/2012	4.375	745,364	0	0	0	0	0	972,502	12/31/2012
A3120302		VISALIA	CA		02/05/2004	6.500	292,812	0	0	0	0	0	283,038	12/31/2012
A4082704		VISALIA	CA		12/28/2004	6.250	874,529	0	0	0	0	0	1,588,246	12/31/2012
A4091702		VISALIA	CA		12/17/2004	5.875	2,857,533	0	0	0	0	0	3,842,695	12/31/2012
B0122202		VISALIA	CA		02/24/2011	6.375	1,320,344	0	0	0	0	0	2,102,806	12/31/2012
99031201		VISTA	CA		06/15/1999	7.500	140,962	0	0	0	0	0	5,179,505	12/31/2012
A4040106		VISTA	CA		05/24/2004	5.500	177,581	0	0	0	0	0	776,402	12/31/2012
B0071303		VISTA	CA		09/23/2010	5.750	177,191	0	0	0	0	0	259,647	12/31/2012
B1040702		VISTA	CA		06/20/2011	6.000	726,360	0	0	0	0	0	1,133,940	12/31/2013
B1050301		VISTA	CA		06/10/2011	5.375	1,014,194	0	0	0	0	0	1,382,077	12/31/2012
B3041505		VISTA	CA		07/10/2013	4.375	1,225,072	0	0	0	0	0	3,295,092	07/10/2013
B3050201		VISTA	CA		07/01/2013	4.500	855,045	0	0	0	0	0	1,238,898	07/30/2013
A9101305		WALNUT	CA		12/16/2009	7.875	407,460	0	0	0	0	0	550,858	12/31/2012
A3041107		WALNUT CREEK	CA		07/08/2003	6.250	269,247	0	0	0	0	0	1,287,961	12/31/2012
A3121002		WALNUT CREEK	CA		02/24/2004	5.625	23,384	0	0	0	0	0	1,216,370	12/31/2012
A4101905		WALNUT CREEK	CA		01/11/2005	5.875	324,830	0	0	0	0	0	678,429	12/31/2012
B0060105		WALNUT CREEK	CA		07/14/2010	7.125	506,979	0	0	0	0	0	757,732	12/31/2012
B0121004		WALNUT CREEK	CA		02/24/2011	5.875	4,737,244	0	0	0	0	0	6,085,463	12/31/2012
B1120704		WALNUT CREEK	CA		02/09/2012	5.750	1,918,817	0	0	0	0	0	2,605,796	12/31/2012
A7112004		WATSONVILLE	CA		02/11/2008	6.125	442,614	0	0	0	0	0	421,828	12/31/2012
A4110807		WEST COVINA	CA		01/31/2005	5.750	687,980	0	0	0	0	0	1,712,933	12/31/2012
A8111202		WEST COVINA	CA		01/27/2009	7.250	226,754	0	0	0	0	0	780,453	12/31/2012
B1020409		WEST COVINA	CA		05/21/2012	5.875	3,399,961	0	0	0	0	0	7,943,960	12/31/2012
B2030803		WEST HILLS	CA		05/01/2012	5.500	1,784,660	0	0	0	0	0	3,137,808	12/31/2012
A7070603		WEST HOLLYWOOD	CA		09/18/2007	6.600	1,312,734	0	0	0	0	0	1,119,053	12/31/2012
B0060701		WEST HOLLYWOOD	CA		07/29/2010	6.375	1,738,859	0	0	0	0	0	2,489,663	12/31/2012
B2010503		WEST HOLLYWOOD	CA		03/08/2012	5.000	4,310,447	0	0	0	0	0	7,703,006	12/31/2012
B2040202		WEST HOLLYWOOD	CA		06/19/2012	5.000	1,137,184	0	0	0	0	0	2,108,688	12/31/2012
B2062003		WEST HOLLYWOOD	CA		09/06/2012	4.750	2,677,422	0	0	0	0	0	3,969,272	12/31/2012
B3050801		WEST HOLLYWOOD	CA		07/23/2013	4.250	1,389,835	0	0	0	0	0	2,255,130	07/23/2013
B3062503		WEST HOLLYWOOD	CA		09/17/2013	5.000	634,357	0	0	0	0	0	1,052,440	09/17/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5071101		WEST SACRAMENTO	CA		09/28/2005	5.375	149,509	0	0	0	0	0	1,121,437	12/31/2012
A8081506		WEST SACRAMENTO	CA		10/15/2008	6.625	796,166	0	0	0	0	0	1,548,529	12/31/2012
A9021902		WEST SACRAMENTO	CA		04/28/2009	6.750	359,100	0	0	0	0	0	769,562	12/31/2012
B1051101		WEST SACRAMENTO	CA		11/15/2011	6.250	1,323,202	0	0	0	0	0	2,692,899	12/31/2012
A6120806		WESTCHESTER	CA		01/29/2007	6.125	611,383	0	0	0	0	0	922,836	12/31/2012
A2091802		WESTMINSTER	CA		11/20/2002	7.000	337,119	0	0	0	0	0	994,869	12/31/2012
A4022402		WESTMINSTER	CA		04/20/2004	5.875	2,127,330	0	0	0	0	0	3,963,040	12/31/2012
A5120101		WESTMINSTER	CA		03/16/2006	5.875	88,166	0	0	0	0	0	744,893	12/31/2012
B0010501		WHITTIER	CA		04/12/2010	7.000	1,271,625	0	0	0	0	0	2,484,520	12/31/2012
B0072003		WHITTIER	CA		10/14/2010	6.250	233,942	0	0	0	0	0	356,101	12/31/2012
B2081304		WHITTIER	CA		11/14/2012	4.875	1,468,554	0	0	0	0	0	2,252,266	12/31/2012
B3051604		WHITTIER	CA		08/12/2013	4.500	598,523	0	0	0	0	0	1,185,941	08/12/2013
B1060902		WILDOMAR	CA		07/25/2011	5.750	2,326,254	0	0	0	0	0	3,795,831	12/31/2012
B2043001		WILDOMAR	CA		06/08/2012	5.250	666,058	0	0	0	0	0	1,210,827	12/31/2012
A7011212		WILLITS	CA		04/19/2007	6.125	123,699	0	0	0	0	0	261,395	12/31/2012
A4012004		WOODLAND	CA		04/13/2004	5.750	20,033	0	0	0	0	0	25,708	12/31/2012
A5062203		WOODLAND	CA		09/06/2005	5.750	260,345	0	0	0	0	0	566,276	12/31/2012
A8050703		WOODLAND	CA		07/09/2008	4.750	349,157	0	0	0	0	0	401,254	12/31/2012
A9020305		WOODLAND	CA		04/01/2009	6.875	700,342	0	0	0	0	0	1,477,979	12/31/2012
A3041109		WOODLAND HILLS	CA		07/02/2003	6.500	419,263	0	0	0	0	0	1,138,525	12/31/2012
A3112101		WOODLAND HILLS	CA		02/05/2004	6.125	671,178	0	0	0	0	0	1,418,022	12/31/2012
A6061303		WOODLAND HILLS	CA		08/07/2006	6.375	462,177	0	0	0	0	0	597,851	12/31/2012
A8050603		WOODLAND HILLS	CA		07/15/2008	6.375	163,659	0	0	0	0	0	721,853	12/31/2012
B0052501		WOODLAND HILLS	CA		10/01/2010	6.500	641,578	0	0	0	0	0	930,030	12/31/2012
B1070619		WOODLAND HILLS	CA		09/29/2011	6.000	1,688,612	0	0	0	0	0	2,353,973	12/31/2012
B3031810		WOODLAND HILLS	CA		05/30/2013	4.500	2,768,816	0	0	0	0	0	4,507,960	05/30/2013
B3071101		WOODLAND HILLS	CA		09/24/2013	5.125	609,779	0	0	0	0	0	1,075,175	09/24/2013
A2013103		YORBA LINDA	CA		04/03/2002	7.750	137,855	0	0	0	0	0	1,367,862	12/31/2012
B2013104		YORBA LINDA	CA		04/12/2012	4.875	377,020	0	0	0	0	0	885,066	12/31/2012
B1022801		YUBA CITY	CA		04/15/2011	6.375	488,437	0	0	0	0	0	735,894	12/31/2012
A6080701		YUCCA VALLEY	CA		09/28/2006	6.625	1,181,499	0	0	0	0	0	1,980,500	12/31/2012
B1012705		YUCCA VALLEY	CA		04/25/2011	6.625	637,148	0	0	0	0	0	914,226	12/31/2012
A6020203		ARVADA	CO		04/04/2006	6.250	106,405	0	0	0	0	0	206,420	12/31/2012
A6031005		ARVADA	CO		05/24/2006	6.125	363,608	0	0	0	0	0	689,684	12/31/2012
B1031402		ASPEN	CO		05/12/2011	6.000	6,491,347	0	0	0	0	0	8,379,200	12/31/2012
A4022401		AURORA	CO		12/15/2004	5.500	28,892	0	0	0	0	0	2,037,852	12/31/2012
A4072205		AURORA	CO		09/29/2004	6.250	752,709	0	0	0	0	0	2,883,358	12/31/2012
A5052003		AURORA	CO		09/16/2005	5.875	249,505	0	0	0	0	0	536,516	12/31/2012
A5092102		AURORA	CO		12/08/2005	5.500	363,565	0	0	0	0	0	1,234,383	12/31/2012
A5110704		AURORA	CO		02/13/2006	5.875	530,878	0	0	0	0	0	2,339,320	12/31/2012
A7110501		AURORA	CO		01/30/2008	6.250	206,703	0	0	0	0	0	393,468	12/31/2012
A7112105		AURORA	CO		01/22/2008	6.250	599,487	0	0	0	0	0	876,339	12/31/2012
B1111701		AURORA	CO		01/31/2012	6.000	552,127	0	0	0	0	0	908,594	12/31/2012
B2031309		AURORA	CO		06/26/2012	4.875	576,144	0	0	0	0	0	781,747	12/31/2012
B2051602		AURORA	CO		07/19/2012	4.600	1,218,946	0	0	0	0	0	1,676,825	12/31/2012
B3031401		AURORA	CO		05/30/2013	4.625	1,995,970	0	0	0	0	0	2,692,599	05/30/2013
B3051302		AURORA	CO		07/30/2013	4.375	371,627	0	0	0	0	0	540,877	07/30/2013
A4111002		BOULDER	CO		01/21/2005	5.000	154,373	0	0	0	0	0	3,124,121	12/31/2012
A8041803		BOULDER	CO		06/12/2008	6.750	163,772	0	0	0	0	0	557,990	12/31/2012
B1070603		BOULDER	CO		09/16/2011	6.375	1,700,179	0	0	0	0	0	2,781,691	12/31/2012
B2091105		BOULDER	CO		11/08/2012	4.750	2,260,618	0	0	0	0	0	3,498,892	08/12/2013
B3022707		BOULDER	CO		04/29/2013	4.375	761,657	0	0	0	0	0	1,029,679	05/03/2013
A6030901		BRIGHTON	CO		05/22/2006	6.125	252,375	0	0	0	0	0	567,289	12/31/2012
A4111902		BROOMFIELD	CO		02/07/2005	5.875	480,807	0	0	0	0	0	892,004	12/31/2012
B0072001		CASTLE ROCK	CO		09/30/2010	5.500	651,563	0	0	0	0	0	1,168,528	12/31/2012
B2042404		CASTLE ROCK	CO		06/14/2012	4.875	443,234	0	0	0	0	0	593,132	12/31/2012
B2101807		CASTLE ROCK	CO		12/21/2012	5.500	333,864	0	0	0	0	0	492,123	12/31/2012
A4090909		CENTENNIAL	CO		11/15/2004	7.500	594,402	0	0	0	0	0	864,432	12/31/2012
B1033105		CENTENNIAL	CO		06/30/2011	5.750	758,003	0	0	0	0	0	1,116,776	12/31/2012
B2032601		CENTENNIAL	CO		05/17/2012	5.125	1,506,185	0	0	0	0	0	2,059,638	12/31/2012
B2051002		CENTENNIAL	CO		07/19/2012	4.750	2,142,232	0	0	0	0	0	3,364,761	08/12/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A3010902		COLORADO SPRINGS	CO		02/28/2003	5.500	615,483	0	0	0	0	0	589,187	12/31/2012
A4040502		COLORADO SPRINGS	CO		06/30/2004	5.875	736,457	0	0	0	0	0	1,401,359	12/31/2012
A4092407		COLORADO SPRINGS	CO		12/08/2004	5.875	794,126	0	0	0	0	0	1,274,911	12/31/2012
A4110507		COLORADO SPRINGS	CO		01/18/2005	7.750	1,461,964	0	0	0	0	0	2,092,126	12/31/2012
A5042204		COLORADO SPRINGS	CO		07/12/2005	5.500	511,838	0	0	0	0	0	1,624,675	12/31/2012
A5060103		COLORADO SPRINGS	CO		11/14/2005	5.750	1,543,523	0	0	0	0	0	2,658,311	12/31/2012
A5121602		COLORADO SPRINGS	CO		02/07/2006	6.125	895,152	0	0	0	0	0	1,794,027	12/31/2012
A6070708		COLORADO SPRINGS	CO		09/15/2006	6.750	284,764	0	0	0	0	0	422,353	12/31/2012
A6090701		COLORADO SPRINGS	CO		11/03/2006	6.375	611,397	0	0	0	0	0	921,409	12/31/2012
A6102701		COLORADO SPRINGS	CO		01/17/2007	5.750	1,438,017	0	0	0	0	0	1,254,089	12/31/2012
A6121102		COLORADO SPRINGS	CO		02/26/2007	6.000	737,890	0	0	0	0	0	1,250,966	12/31/2012
A7051808		COLORADO SPRINGS	CO		07/27/2007	6.125	398,847	0	0	0	0	0	526,525	12/31/2012
A7070602		COLORADO SPRINGS	CO		09/10/2007	6.500	806,762	0	0	0	0	0	972,058	12/31/2012
A7071103		COLORADO SPRINGS	CO		09/24/2007	6.625	269,460	0	0	0	0	0	277,396	12/31/2012
A8020101		COLORADO SPRINGS	CO		04/09/2008	4.875	633,873	0	0	0	0	0	601,843	12/31/2012
A8082902		COLORADO SPRINGS	CO		11/10/2008	6.500	1,883,848	0	0	0	0	0	2,444,739	12/31/2012
A9072101		COLORADO SPRINGS	CO		08/28/2009	8.000	386,453	0	0	0	0	0	750,905	12/31/2012
B0120701		COLORADO SPRINGS	CO		02/10/2011	6.375	1,806,949	0	0	0	0	0	2,112,625	12/31/2012
B1082904		COLORADO SPRINGS	CO		10/28/2011	6.000	802,368	0	0	0	0	0	1,382,268	12/31/2012
B2102501		COLORADO SPRINGS	CO		12/19/2012	5.375	631,124	0	0	0	0	0	868,784	12/31/2012
B0030402		COMMERCE CITY	CO		04/22/2010	6.250	925,974	0	0	0	0	0	1,443,912	12/31/2012
B2042302		COMMERCE CITY	CO		07/18/2012	5.250	172,241	0	0	0	0	0	249,106	12/31/2012
B3013001		COMMERCE CITY	CO		03/28/2013	4.750	530,867	0	0	0	0	0	1,060,264	04/03/2013
B3081402		COMMERCE CITY	CO		11/06/2013	5.250	558,000	0	0	0	0	0	868,331	11/06/2013
A7041602		DELTA	CO		07/24/2007	6.625	337,470	0	0	0	0	0	475,363	12/31/2012
A2071901		DENVER	CO		10/21/2002	4.625	825,885	0	0	0	0	0	2,270,980	12/31/2012
A3072102		DENVER	CO		10/14/2003	4.375	640,599	0	0	0	0	0	1,756,529	12/31/2012
A3082501		DENVER	CO		10/28/2003	7.125	87,591	0	0	0	0	0	675,901	12/31/2012
A5060702		DENVER	CO		08/25/2005	5.375	3,050,536	0	0	0	0	0	5,228,694	12/31/2012
A5071401		DENVER	CO		02/23/2006	5.750	594,882	0	0	0	0	0	1,579,002	12/31/2012
A5120602		DENVER	CO		01/25/2006	6.625	124,813	0	0	0	0	0	187,263	12/31/2012
A6121101		DENVER	CO		02/16/2007	6.625	422,515	0	0	0	0	0	900,012	12/31/2012
A7091103		DENVER	CO		12/13/2007	4.500	1,037,679	0	0	0	0	0	2,108,231	12/31/2012
A7120412		DENVER	CO		01/18/2008	6.250	1,621,328	0	0	0	0	0	2,715,217	12/31/2012
A8082009		DENVER	CO		10/02/2008	4.875	431,186	0	0	0	0	0	361,074	12/31/2012
B0062903		DENVER	CO		08/17/2010	5.900	1,785,604	0	0	0	0	0	5,492,240	12/31/2012
B1030103		DENVER	CO		04/22/2011	6.625	251,004	0	0	0	0	0	352,890	12/31/2012
B1030104		DENVER	CO		04/27/2011	5.750	1,535,205	0	0	0	0	0	2,117,931	12/31/2012
B1030105		DENVER	CO		04/22/2011	6.625	288,763	0	0	0	0	0	401,563	12/31/2012
B1030106		DENVER	CO		04/22/2011	6.625	509,135	0	0	0	0	0	681,426	12/31/2012
B1031604		DENVER	CO		07/08/2011	6.250	490,479	0	0	0	0	0	834,577	12/31/2012
B1032502		DENVER	CO		06/15/2011	5.875	716,705	0	0	0	0	0	1,123,467	12/31/2012
B1052502		DENVER	CO		07/21/2011	6.250	570,470	0	0	0	0	0	838,645	08/07/2013
B1052503		DENVER	CO		07/21/2011	6.250	434,334	0	0	0	0	0	602,562	12/31/2012
B1062402		DENVER	CO		09/01/2011	5.750	947,244	0	0	0	0	0	1,312,517	12/31/2012
B1070602		DENVER	CO		09/22/2011	5.750	520,573	0	0	0	0	0	602,939	12/31/2012
B1070604		DENVER	CO		09/26/2011	6.250	433,598	0	0	0	0	0	714,863	12/31/2012
B1071202		DENVER	CO		09/27/2011	5.750	906,519	0	0	0	0	0	1,084,291	12/31/2012
B1110102		DENVER	CO		12/13/2011	5.875	260,914	0	0	0	0	0	377,570	12/31/2013
B2031602		DENVER	CO		06/06/2012	5.625	433,480	0	0	0	0	0	613,104	12/31/2012
B2042502		DENVER	CO		06/29/2012	4.625	2,129,375	0	0	0	0	0	2,893,801	12/31/2012
B2051104		DENVER	CO		07/03/2012	5.375	507,936	0	0	0	0	0	698,777	12/31/2012
B2071901		DENVER	CO		09/18/2012	5.250	796,762	0	0	0	0	0	1,100,765	12/31/2012
B2082803		DENVER	CO		11/21/2012	4.875	505,061	0	0	0	0	0	1,016,187	12/31/2012
B2082804		DENVER	CO		11/21/2012	4.875	1,206,128	0	0	0	0	0	2,081,842	12/31/2012
B2091001		DENVER	CO		11/15/2012	5.125	339,479	0	0	0	0	0	458,187	12/31/2012
B2101808		DENVER	CO		12/21/2012	5.625	265,103	0	0	0	0	0	392,301	12/31/2012
B2111602		DENVER	CO		01/10/2013	5.125	363,313	0	0	0	0	0	496,521	01/10/2013
B2122001		DENVER	CO		02/20/2013	4.125	568,543	0	0	0	0	0	1,301,422	02/20/2013
B3011503		DENVER	CO		02/26/2013	4.875	605,821	0	0	0	0	0	837,339	02/26/2013
B3030503		DENVER	CO		05/15/2013	4.125	482,021	0	0	0	0	0	878,428	05/15/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B3040401		DENVER	CO		06/14/2013	4.750	414,823	0	0	0	0	0	558,430	06/17/2013
B3040402		DENVER	CO		06/14/2013	4.750	967,921	0	0	0	0	0	1,312,865	06/17/2013
B3040403		DENVER	CO		06/14/2013	4.750	1,044,741	0	0	0	0	0	1,422,163	06/17/2013
B3050204		DENVER	CO		07/19/2013	4.750	1,120,188	0	0	0	0	0	1,529,267	07/22/2013
B3071802		DENVER	CO		09/30/2013	5.750	655,044	0	0	0	0	0	876,707	09/30/2013
A4050607		ENGLEWOOD	CO		07/22/2004	6.125	441,237	0	0	0	0	0	1,163,143	12/31/2012
A4050608		ENGLEWOOD	CO		07/22/2004	6.125	415,465	0	0	0	0	0	974,726	12/31/2012
B1021703		ENGLEWOOD	CO		03/17/2011	5.875	1,186,453	0	0	0	0	0	1,691,963	12/31/2012
B2032101		ENGLEWOOD	CO		05/30/2012	5.625	294,341	0	0	0	0	0	475,991	12/31/2012
B2051103		ENGLEWOOD	CO		07/03/2012	5.375	413,874	0	0	0	0	0	573,196	12/31/2012
B2060601		ENGLEWOOD	CO		09/27/2012	4.875	642,707	0	0	0	0	0	892,135	12/31/2012
B2110601		ENGLEWOOD	CO		01/10/2013	5.125	363,313	0	0	0	0	0	494,410	01/10/2013
B2111603		ENGLEWOOD	CO		01/10/2013	5.000	606,267	0	0	0	0	0	891,427	01/10/2013
B3011802		ENGLEWOOD	CO		03/12/2013	4.875	1,105,151	0	0	0	0	0	1,495,624	03/20/2013
A5060601		FIRESTONE	CO		08/24/2005	5.750	596,669	0	0	0	0	0	894,189	12/31/2012
A4020601		FORT COLLINS	CO		04/20/2004	5.875	320,137	0	0	0	0	0	1,129,515	12/31/2012
A6021301		FORT COLLINS	CO		04/21/2006	5.500	8,130,348	0	0	0	0	0	9,292,525	12/31/2012
A8080806		FORT COLLINS	CO		10/28/2008	7.125	3,123,698	0	0	0	0	0	5,390,215	12/31/2012
B0072903		FREDERICK	CO		10/20/2010	5.750	576,206	0	0	0	0	0	1,062,916	12/31/2012
B2091103		GLENWOOD SPRINGS	CO		11/29/2012	4.375	1,128,949	0	0	0	0	0	1,754,065	12/31/2012
A8061203		GOLDEN	CO		08/20/2008	6.500	348,806	0	0	0	0	0	456,643	12/31/2012
B2091104		GOLDEN	CO		11/08/2012	4.750	2,260,618	0	0	0	0	0	3,424,425	12/31/2012
A8011807		GRAND JUNCTION	CO		07/25/2008	6.625	1,755,284	0	0	0	0	0	2,462,396	12/31/2012
A8061308		GREELEY	CO		08/25/2008	4.250	246,932	0	0	0	0	0	349,666	12/31/2012
A3060302		GREENWOOD VILLAGE	CO		08/14/2003	6.000	328,996	0	0	0	0	0	1,371,249	12/31/2012
A6122303		HENDERSON	CO		03/29/2007	6.625	1,318,050	0	0	0	0	0	1,924,217	12/31/2012
A5070703		LAFAYETTE	CO		09/19/2005	5.500	906,417	0	0	0	0	0	1,627,156	12/31/2012
B2053101		LAFAYETTE	CO		10/05/2012	5.250	2,123,844	0	0	0	0	0	2,901,805	12/31/2012
A7022602		LAKEWOOD	CO		05/02/2007	6.000	527,988	0	0	0	0	0	1,101,645	12/31/2012
A8050801		LAKEWOOD	CO		09/30/2008	4.375	797,212	0	0	0	0	0	970,620	12/31/2012
A1111302		LITTLETON	CO		01/16/2002	7.750	150,013	0	0	0	0	0	1,066,190	12/31/2012
A4041908		LITTLETON	CO		07/22/2004	5.750	389,141	0	0	0	0	0	947,785	12/31/2012
A4110804		LITTLETON	CO		01/21/2005	5.000	168,407	0	0	0	0	0	2,173,012	12/31/2012
A6120403		LITTLETON	CO		01/26/2007	5.875	510,518	0	0	0	0	0	733,234	12/31/2012
A9042704		LITTLETON	CO		07/15/2009	7.125	93,821	0	0	0	0	0	171,849	12/31/2012
B1071401		LITTLETON	CO		09/29/2011	6.500	348,823	0	0	0	0	0	915,170	12/31/2012
B2052203		LITTLETON	CO		08/02/2012	5.125	477,242	0	0	0	0	0	687,819	12/31/2012
B2102204		LITTLETON	CO		12/19/2012	4.750	867,424	0	0	0	0	0	1,235,934	12/31/2012
A9120302		LONE TREE	CO		01/29/2010	6.750	1,698,951	0	0	0	0	0	4,324,374	12/31/2012
A6120802		LONGMONT	CO		02/01/2007	6.125	361,179	0	0	0	0	0	362,896	12/31/2012
A7033002		LONGMONT	CO		06/15/2007	6.000	640,447	0	0	0	0	0	1,044,295	12/31/2012
B0012701		LONGMONT	CO		03/24/2010	6.625	2,951,704	0	0	0	0	0	1,667,893	12/31/2012
B0012701-1		LONGMONT	CO		10/29/2013	6.625	43,128	0	0	0	0	0	3,335,787	12/31/2012
A4030303		LOUISVILLE	CO		05/11/2004	6.500	453,268	0	0	0	0	0	1,107,819	12/31/2012
A4031804		NORTHGLENN	CO		06/08/2004	5.500	992,285	0	0	0	0	0	2,048,993	12/31/2012
A6070601		PARKER	CO		09/08/2006	6.875	474,868	0	0	0	0	0	731,088	12/31/2012
A6110303		PARKER	CO		01/05/2007	6.500	635,679	0	0	0	0	0	480,761	12/31/2012
B0041401		PARKER	CO		06/15/2010	6.250	1,022,703	0	0	0	0	0	1,516,175	02/13/2013
B2042405		PARKER	CO		06/14/2012	4.875	610,863	0	0	0	0	0	862,830	12/31/2012
B2042406		PARKER	CO		06/14/2012	4.875	582,455	0	0	0	0	0	817,061	12/31/2012
B2051102		PARKER	CO		06/27/2012	5.000	241,652	0	0	0	0	0	327,903	12/31/2012
B2052202		PARKER	CO		08/02/2012	5.375	1,299,485	0	0	0	0	0	1,775,620	12/31/2012
B2062802		PARKER	CO		08/30/2012	4.750	926,014	0	0	0	0	0	1,297,808	12/31/2012
A8080805		PLATTEVILLE	CO		10/28/2008	7.125	535,862	0	0	0	0	0	905,216	12/31/2012
A7080705		PUEBLO	CO		10/05/2007	6.600	564,912	0	0	0	0	0	863,977	12/31/2012
B0072706		SUPERIOR	CO		10/29/2010	6.000	589,754	0	0	0	0	0	683,751	12/31/2012
A2070301		THORNTON	CO		11/13/2002	4.375	1,041,266	0	0	0	0	0	2,246,368	12/31/2012
A4041907		THORNTON	CO		07/22/2004	5.750	389,141	0	0	0	0	0	1,445,403	12/31/2012
A5012001		THORNTON	CO		03/29/2005	5.750	447,888	0	0	0	0	0	971,251	12/31/2012
A7050103		WESTMINSTER	CO		07/18/2007	6.250	407,742	0	0	0	0	0	501,488	12/31/2012
A8061001		WESTMINSTER	CO		08/27/2008	7.000	1,178,695	0	0	0	0	0	1,553,886	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0080302		WESTMINSTER	CO		10/14/2010	6.000	307,165	0	0	0	0	0	685,548	12/31/2012
B2061801		WESTMINSTER	CO		08/13/2012	4.625	1,118,387	0	0	0	0	0	1,531,391	12/31/2012
A4031803		WHEAT RIDGE	CO		05/18/2004	5.625	1,271,150	0	0	0	0	0	2,366,784	12/31/2012
A5012801		WHEAT RIDGE	CO		03/30/2005	6.000	718,190	0	0	0	0	0	975,482	12/31/2012
A5101206		WHEAT RIDGE	CO		12/12/2005	6.250	113,608	0	0	0	0	0	357,746	12/31/2012
A7033001		WHEAT RIDGE	CO		05/29/2007	5.250	439,937	0	0	0	0	0	554,252	12/31/2012
A6010501		WINDSOR	CO		02/28/2006	6.000	181,753	0	0	0	0	0	623,327	12/31/2012
B3013003		WOODLAND PARK	CO		08/29/2013	5.000	843,769	0	0	0	0	0	1,133,902	08/29/2013
A9121701		AVON	CT		04/27/2010	7.250	6,177,693	0	0	0	0	0	13,879,640	12/31/2012
A8061208		BETHEL	CT		08/12/2008	6.875	258,853	0	0	0	0	0	301,561	12/31/2012
A7121902		DANBURY	CT		02/12/2008	6.500	670,269	0	0	0	0	0	636,803	12/31/2012
A7021604		KENT	CT		04/26/2007	6.250	233,703	0	0	0	0	0	357,012	12/31/2012
A3012701		NEW HAVEN	CT		03/12/2003	4.500	552,987	0	0	0	0	0	1,183,208	12/31/2012
A3101002		NORWALK	CT		02/12/2004	7.750	516,684	0	0	0	0	0	1,025,570	12/31/2012
A3092304		STAMFORD	CT		03/30/2004	6.000	30,613	0	0	0	0	0	1,104,175	12/31/2012
B0080612		STRATFORD	CT		10/26/2010	5.250	177,211	0	0	0	0	0	373,244	12/31/2012
A8112602		WINDSOR	CT		01/30/2009	6.750	453,399	0	0	0	0	0	1,355,734	12/31/2012
A8081501		WINDSOR LOCKS	CT		10/06/2008	6.875	1,474,836	0	0	0	0	0	1,750,404	12/31/2012
A2090401		WASHINGTON	DC		11/20/2002	6.750	1,061,292	0	0	0	0	0	2,936,476	12/31/2012
A4040226		WASHINGTON	DC		07/30/2004	5.625	881,517	0	0	0	0	0	3,744,315	12/31/2012
A5030402		WASHINGTON	DC		06/29/2005	6.375	1,025,025	0	0	0	0	0	1,988,483	12/31/2012
A5090102		WASHINGTON	DC		12/16/2005	6.000	1,326,164	0	0	0	0	0	2,607,008	12/31/2012
A5091206		WASHINGTON	DC		12/05/2005	5.875	957,845	0	0	0	0	0	1,611,294	12/31/2012
A7010904		WASHINGTON	DC		03/22/2007	6.375	1,028,935	0	0	0	0	0	1,843,153	12/31/2012
B0040901		WASHINGTON	DC		06/22/2010	6.750	409,972	0	0	0	0	0	630,141	12/31/2012
B1011106		WASHINGTON	DC		03/11/2011	6.250	579,381	0	0	0	0	0	2,042,816	12/31/2012
B1110901		WASHINGTON	DC		12/22/2011	5.500	737,798	0	0	0	0	0	3,272,966	12/31/2012
B3070302		WASHINGTON	DC		09/26/2013	5.000	484,406	0	0	0	0	0	682,733	09/26/2013
A5050901		BEAR	DE		08/05/2005	5.875	920,866	0	0	0	0	0	1,648,628	12/31/2012
B0120815		DOVER	DE		03/21/2011	5.750	1,066,155	0	0	0	0	0	1,712,768	12/31/2012
B0120818		DOVER	DE		03/21/2011	5.750	738,473	0	0	0	0	0	2,083,973	12/31/2012
B0120817		HARRINGTON	DE		03/21/2011	5.750	1,615,416	0	0	0	0	0	2,234,131	12/31/2012
A7022805		LEWES	DE		05/10/2007	6.375	265,378	0	0	0	0	0	518,574	12/31/2012
A7022806		LEWES	DE		05/10/2007	6.375	265,378	0	0	0	0	0	438,421	12/31/2012
A1082202		NEW CASTLE	DE		10/31/2001	5.500	779,626	0	0	0	0	0	2,249,992	12/31/2012
B1101301		ALTAMONTE SPRINGS	FL		12/20/2011	5.000	632,533	0	0	0	0	0	880,306	12/31/2012
A5013102		APOPKA	FL		04/08/2005	6.125	441,299	0	0	0	0	0	672,199	10/24/2013
A7021202		ATLANTIC BEACH	FL		04/24/2007	5.750	483,888	0	0	0	0	0	594,596	12/31/2012
B0120802		ATLANTIS	FL		03/01/2011	6.000	1,644,454	0	0	0	0	0	2,822,260	12/31/2012
B3013101		AUBURNDALE	FL		04/22/2013	4.625	684,544	0	0	0	0	0	939,780	04/22/2013
A6020903		BARTOW	FL		05/12/2006	6.125	223,376	0	0	0	0	0	526,018	12/31/2012
A4080910		BITHLO	FL		11/01/2004	6.000	327,996	0	0	0	0	0	703,372	12/31/2012
A5052004		BOCA RATON	FL		09/29/2005	5.875	311,897	0	0	0	0	0	853,256	12/31/2012
B0071410		BOCA RATON	FL		09/29/2010	5.250	1,041,550	0	0	0	0	0	2,092,749	12/31/2012
B2022806		BONITA SPRINGS	FL		05/25/2012	5.500	829,781	0	0	0	0	0	1,188,778	12/31/2012
A7110702		BRADENTON	FL		01/25/2008	6.400	151,208	0	0	0	0	0	261,337	12/31/2012
B2100103		BRANDON	FL		12/14/2012	4.750	1,470,075	0	0	0	0	0	3,188,326	12/31/2012
B2122104		BRANDON	FL		03/20/2013	4.500	855,567	0	0	0	0	0	1,507,878	03/20/2013
B2013101		BROOKSVILLE	FL		03/28/2012	5.250	1,656,996	0	0	0	0	0	2,403,026	12/31/2012
A4031703		CAPE CORAL	FL		06/16/2004	5.750	911,486	0	0	0	0	0	1,859,235	12/31/2012
B0032503		CAPE CORAL	FL		07/23/2010	6.250	1,797,093	0	0	0	0	0	2,324,918	12/31/2012
B1020106		CAPE CORAL	FL		03/29/2011	6.250	583,756	0	0	0	0	0	777,159	12/31/2012
B2113002		CASSELBERRY	FL		01/30/2013	4.750	1,284,350	0	0	0	0	0	2,455,308	01/30/2013
A5070602		CHIEFLAND	FL		09/22/2005	5.625	733,772	0	0	0	0	0	1,550,891	12/31/2012
A3051907		CLEARWATER	FL		08/14/2003	6.250	456,451	0	0	0	0	0	1,186,782	12/31/2012
A4112403		CLEARWATER	FL		02/17/2005	6.000	245,206	0	0	0	0	0	511,375	12/31/2012
A5061303		CLEARWATER	FL		08/31/2005	5.500	274,370	0	0	0	0	0	961,104	12/31/2012
B3090501		CLEARWATER	FL		11/22/2013	5.375	535,680	0	0	0	0	0	864,101	11/22/2013
A4120203		CLERMONT	FL		03/24/2005	5.875	344,592	0	0	0	0	0	1,212,284	12/31/2012
A8021104		COCONUT CREEK	FL		04/25/2008	6.125	1,348,605	0	0	0	0	0	1,569,450	12/31/2012
A4040230		CORAL GABLES	FL		07/08/2004	5.750	670,552	0	0	0	0	0	1,200,621	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A40402303		CORAL GABLES	FL		11/21/2008	7.000	276,018	0	0	0	0	0	424,262	12/31/2012
A6040405		CORAL GABLES	FL		06/26/2006	6.500	117,756	0	0	0	0	0	351,375	12/31/2012
A7112701		CORAL GABLES	FL		01/18/2008	4.750	246,020	0	0	0	0	0	331,240	12/31/2012
A8022214		CORAL GABLES	FL		05/12/2008	6.250	524,629	0	0	0	0	0	586,369	12/31/2012
A8022215		CORAL GABLES	FL		05/12/2008	6.250	199,165	0	0	0	0	0	355,304	12/31/2012
A8022216		CORAL GABLES	FL		05/12/2008	6.250	273,872	0	0	0	0	0	759,199	12/31/2012
A8022217		CORAL GABLES	FL		05/12/2008	6.250	213,389	0	0	0	0	0	479,141	12/31/2012
B2012901		CORAL GABLES	FL		03/22/2012	5.625	424,559	0	0	0	0	0	751,725	12/31/2012
B2083004		CORAL GABLES	FL		11/20/2012	4.500	477,245	0	0	0	0	0	799,774	12/31/2012
A3050602		CORAL SPRINGS	FL		07/31/2003	6.375	887,541	0	0	0	0	0	1,727,254	12/31/2012
B0051304		CORAL SPRINGS	FL		06/30/2010	6.250	1,351,871	0	0	0	0	0	2,007,845	12/31/2012
B1029913		CRESTVIEW	FL		03/31/2011	6.000	1,248,954	0	0	0	0	0	1,741,380	12/31/2012
B1029919		CRESTVIEW	FL		03/31/2011	6.000	1,131,929	0	0	0	0	0	1,183,635	12/31/2012
B1029920		CRESTVIEW	FL		03/31/2011	6.000	741,945	0	0	0	0	0	1,269,855	12/31/2012
B1029921		CRESTVIEW	FL		03/31/2011	6.000	819,959	0	0	0	0	0	1,196,143	12/31/2012
B1029922		CRESTVIEW	FL		03/31/2011	6.000	644,429	0	0	0	0	0	706,074	12/31/2012
B1029951		CRESTVIEW	FL		03/31/2011	6.000	741,945	0	0	0	0	0	1,079,140	12/31/2012
A4072301		DAYTONA BEACH	FL		10/01/2004	6.250	393,039	0	0	0	0	0	578,846	12/31/2012
A6042105		DAYTONA BEACH	FL		07/14/2006	6.625	165,150	0	0	0	0	0	318,193	12/31/2012
B1062302		DAYTONA BEACH SHORES	FL		08/05/2011	5.625	1,034,904	0	0	0	0	0	1,237,539	12/31/2012
A5052006		DELAND	FL		10/07/2005	5.875	256,517	0	0	0	0	0	540,800	12/31/2012
A8022219		DELRAY BEACH	FL		05/15/2008	6.100	161,842	0	0	0	0	0	296,637	12/31/2012
B3020801		DELRAY BEACH	FL		04/05/2013	4.750	533,298	0	0	0	0	0	903,358	04/24/2013
B1080201		DELTONA	FL		10/13/2011	5.625	898,989	0	0	0	0	0	1,525,126	12/31/2012
B1029915		DESTIN	FL		05/24/2011	6.500	1,026,266	0	0	0	0	0	1,136,552	12/31/2012
B1029945		DESTIN	FL		05/24/2011	6.500	1,163,503	0	0	0	0	0	1,614,926	12/31/2012
B3030703		EDGEWATER	FL		05/30/2013	4.750	540,471	0	0	0	0	0	769,040	05/30/2013
A5020901		FLORIDA CITY	FL		04/22/2005	5.875	302,721	0	0	0	0	0	663,151	12/31/2012
B3081904		FLORIDA CITY	FL		11/05/2013	4.750	418,500	0	0	0	0	0	690,207	11/05/2013
B3020103		FORT MEYERS	FL		04/24/2013	4.750	453,330	0	0	0	0	0	613,494	04/24/2013
B3030402		FORT MEYERS	FL		05/13/2013	5.000	336,363	0	0	0	0	0	492,286	05/13/2013
B3032803		FORT MEYERS	FL		06/13/2013	5.250	814,794	0	0	0	0	0	1,098,742	06/14/2013
A3060601		FORT MYERS	FL		08/15/2003	6.125	1,908,903	0	0	0	0	0	3,457,948	12/31/2012
A5083106		FORT MYERS	FL		11/17/2005	6.250	328,766	0	0	0	0	0	536,267	12/31/2012
A50831063		FORT MYERS	FL		12/21/2007	6.250	279,464	0	0	0	0	0	381,920	12/31/2012
A7042505		FORT MYERS	FL		07/31/2007	6.500	231,965	0	0	0	0	0	205,095	12/31/2012
A7082202		FORT MYERS	FL		11/16/2007	4.500	875,129	0	0	0	0	0	1,413,689	12/31/2012
B1030701		FORT MYERS	FL		05/20/2011	6.750	423,550	0	0	0	0	0	843,786	12/31/2012
B1110702		FORT MYERS	FL		01/18/2012	5.375	434,472	0	0	0	0	0	661,753	12/31/2012
B1110703		FORT MYERS	FL		01/18/2012	5.375	434,472	0	0	0	0	0	672,136	12/31/2012
B3052301		FORT MYERS	FL		08/05/2013	5.000	834,109	0	0	0	0	0	1,135,717	08/05/2013
B3073002		FORT MYERS	FL		10/18/2013	5.000	439,716	0	0	0	0	0	680,726	10/18/2013
A7060501		FORT PIERCE	FL		08/15/2007	4.500	246,148	0	0	0	0	0	461,146	12/31/2012
B1091303		FORT PIERCE	FL		11/23/2011	5.500	1,410,574	0	0	0	0	0	2,771,109	12/31/2012
A7091402		FORT WALTON BEACH	FL		01/14/2008	4.500	476,120	0	0	0	0	0	588,540	12/31/2012
B1029923		FORT WALTON BEACH	FL		03/31/2011	6.000	741,945	0	0	0	0	0	724,957	12/31/2012
B1029956		FORT WALTON BEACH	FL		03/31/2011	6.000	858,946	0	0	0	0	0	1,313,511	12/31/2012
B1029958		FORT WALTON BEACH	FL		03/31/2011	6.000	649,187	0	0	0	0	0	721,749	12/31/2012
B2062004		FORT WALTON BEACH	FL		10/31/2012	6.000	475,437	0	0	0	0	0	630,420	12/31/2012
B1029929		FREEPORT	FL		05/24/2011	6.500	1,124,804	0	0	0	0	0	1,221,699	12/31/2012
97102702		FT LAUDERDALE	FL		04/20/1998	8.750	190,476	0	0	0	0	0	1,089,644	12/31/2012
A2032603		FT LAUDERDALE	FL		05/30/2002	8.250	289,153	0	0	0	0	0	1,124,491	12/31/2012
A3021912		FT LAUDERDALE	FL		04/15/2003	6.250	259,262	0	0	0	0	0	389,777	12/31/2012
A5071903		FT LAUDERDALE	FL		11/14/2005	5.750	836,605	0	0	0	0	0	1,463,487	12/31/2012
A5091901		FT LAUDERDALE	FL		11/29/2005	5.500	269,386	0	0	0	0	0	580,176	12/31/2012
B3081302		FT. MYERS	FL		10/25/2013	5.500	157,315	0	0	0	0	0	213,834	10/25/2013
A3121201		GAINESVILLE	FL		01/12/2004	6.625	338,322	0	0	0	0	0	754,131	12/31/2012
A6052601		GAINESVILLE	FL		08/17/2006	6.750	995,216	0	0	0	0	0	1,703,350	12/31/2012
A6080301		GAINESVILLE	FL		09/28/2006	6.625	1,485,274	0	0	0	0	0	2,385,191	12/31/2012
A8052001		GAINESVILLE	FL		07/15/2008	6.875	518,399	0	0	0	0	0	652,807	12/31/2012
A8071101		GAINESVILLE	FL		09/10/2008	6.700	658,665	0	0	0	0	0	811,417	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1029937		GULF BREEZE	FL		05/06/2011	6.875	458,692	0	0	0	0	0	612,118	12/31/2012
A9042004		HAINES CITY	FL		06/30/2009	7.125	770,647	0	0	0	0	0	1,224,853	12/31/2012
A7061403		HALLANDALE	FL		08/28/2007	6.625	1,338,351	0	0	0	0	0	1,501,322	12/31/2012
A3021802		HIALEAH	FL		07/10/2003	6.375	194,635	0	0	0	0	0	1,035,307	12/31/2012
A4022002		HIALEAH	FL		05/04/2004	6.500	927,353	0	0	0	0	0	1,243,753	12/31/2012
A4033018		HIALEAH	FL		06/17/2004	5.625	753,567	0	0	0	0	0	2,315,377	12/31/2012
A4061004		HIALEAH	FL		08/24/2004	6.500	490,734	0	0	0	0	0	1,095,224	12/31/2012
A4100710		HIALEAH	FL		11/10/2004	6.000	212,078	0	0	0	0	0	149,766	12/31/2012
A4100711		HIALEAH	FL		11/10/2004	6.000	313,687	0	0	0	0	0	572,347	12/31/2012
A4100712		HIALEAH	FL		11/10/2004	6.000	348,985	0	0	0	0	0	641,653	12/31/2012
A4100713		HIALEAH	FL		11/10/2004	6.000	521,048	0	0	0	0	0	561,270	12/31/2012
A4100714		HIALEAH	FL		11/10/2004	6.000	440,162	0	0	0	0	0	654,900	12/31/2012
A7012608		HIALEAH	FL		03/30/2007	6.375	358,294	0	0	0	0	0	729,428	12/31/2012
B0020801		HIALEAH	FL		03/30/2010	7.500	904,758	0	0	0	0	0	1,689,471	12/31/2012
A3060604		HIALEAH GARDENS	FL		08/29/2003	5.750	213,738	0	0	0	0	0	736,844	12/31/2012
A2110407		HOLLYWOOD	FL		01/24/2003	4.500	459,786	0	0	0	0	0	1,339,570	12/31/2012
A4033019		HOLLYWOOD	FL		08/23/2004	5.750	243,315	0	0	0	0	0	1,121,140	12/31/2012
A9021203		HOLLYWOOD	FL		04/16/2009	7.125	396,446	0	0	0	0	0	889,640	12/31/2012
A2042401		JACKSONVILLE	FL		06/27/2002	5.500	735,039	0	0	0	0	0	1,245,665	12/31/2012
A2092705		JACKSONVILLE	FL		12/12/2002	6.500	325,868	0	0	0	0	0	926,774	12/31/2012
A3030305		JACKSONVILLE	FL		05/20/2003	6.375	314,869	0	0	0	0	0	1,040,129	12/06/2013
A4030905		JACKSONVILLE	FL		05/27/2004	6.500	424,161	0	0	0	0	0	800,843	12/31/2012
A5032101		JACKSONVILLE	FL		05/23/2005	6.125	1,034,204	0	0	0	0	0	1,469,482	12/31/2012
A6021602		JACKSONVILLE	FL		05/10/2006	5.875	257,141	0	0	0	0	0	452,979	12/31/2012
A6031401		JACKSONVILLE	FL		06/09/2006	6.250	163,212	0	0	0	0	0	90,019	12/31/2012
A7013005		JACKSONVILLE	FL		03/30/2007	6.625	244,232	0	0	0	0	0	409,825	12/31/2012
A7032304		JACKSONVILLE	FL		05/30/2007	5.750	438,947	0	0	0	0	0	624,475	12/31/2012
A7052901		JACKSONVILLE	FL		07/16/2007	6.625	315,210	0	0	0	0	0	859,161	12/31/2012
A7100402		JACKSONVILLE	FL		11/30/2007	6.500	275,525	0	0	0	0	0	420,185	12/31/2012
A7120701		JACKSONVILLE	FL		02/26/2008	6.125	454,573	0	0	0	0	0	569,000	12/31/2012
A9101301		JACKSONVILLE	FL		12/09/2009	7.125	630,519	0	0	0	0	0	1,249,738	12/31/2012
B0020506		JACKSONVILLE	FL		03/26/2010	6.375	841,263	0	0	0	0	0	1,129,953	12/31/2012
B0022602		JACKSONVILLE	FL		04/23/2010	6.375	1,483,693	0	0	0	0	0	2,438,172	12/31/2012
B0022603		JACKSONVILLE	FL		04/23/2010	6.375	1,511,525	0	0	0	0	0	2,955,391	12/31/2012
B0072905		JACKSONVILLE	FL		10/28/2010	6.750	213,871	0	0	0	0	0	293,088	12/31/2012
B0072906		JACKSONVILLE	FL		10/28/2010	6.750	233,649	0	0	0	0	0	323,506	12/31/2012
B0082506		JACKSONVILLE	FL		11/17/2010	6.000	798,479	0	0	0	0	0	1,468,033	12/31/2012
B1012704		JACKSONVILLE	FL		03/25/2011	6.500	2,804,872	0	0	0	0	0	4,186,070	12/31/2012
B1062301		JACKSONVILLE	FL		09/23/2011	5.625	777,560	0	0	0	0	0	1,327,848	12/31/2012
B3032501		JACKSONVILLE	FL		06/04/2013	4.750	554,781	0	0	0	0	0	1,167,612	06/04/2013
B3041901		JACKSONVILLE	FL		06/28/2013	4.625	645,938	0	0	0	0	0	893,938	07/02/2013
B0070103		JENSEN BEACH	FL		09/10/2010	6.125	715,002	0	0	0	0	0	1,102,037	12/31/2012
A2111508		JUPITER	FL		02/10/2003	6.250	224,662	0	0	0	0	0	1,095,577	12/31/2012
A4030506		JUPITER	FL		05/27/2004	5.375	353,582	0	0	0	0	0	1,412,487	12/31/2012
A1110701		KISSIMMEE	FL		06/28/2002	8.250	630,032	0	0	0	0	0	2,790,835	12/31/2012
A4092701		KISSIMMEE	FL		12/07/2004	6.000	477,864	0	0	0	0	0	904,302	12/31/2012
A7090702		KISSIMMEE	FL		10/16/2007	6.500	712,431	0	0	0	0	0	947,646	12/31/2012
A8121018		KISSIMMEE	FL		03/30/2009	7.875	551,590	0	0	0	0	0	1,137,442	12/31/2012
A9090914		KISSIMMEE	FL		09/30/2009	7.250	853,333	0	0	0	0	0	1,118,459	12/31/2012
B0080402		KISSIMMEE	FL		11/30/2010	5.375	1,600,235	0	0	0	0	0	5,905,928	12/31/2012
B1011403		KISSIMMEE	FL		04/05/2011	6.500	1,088,375	0	0	0	0	0	1,783,189	12/31/2012
B3061302		KISSIMMEE	FL		09/06/2013	4.500	1,166,158	0	0	0	0	0	1,676,986	09/06/2013
B2082901		LAKE CITY	FL		12/07/2012	5.125	574,632	0	0	0	0	0	807,063	12/31/2012
B2050904		LAKE MARY	FL		07/20/2012	5.125	736,091	0	0	0	0	0	1,118,714	12/31/2012
B2090402		LAKE WORTH	FL		10/31/2012	5.125	943,499	0	0	0	0	0	1,522,348	12/31/2012
B2031307		LAKELAND	FL		04/11/2012	6.000	574,176	0	0	0	0	0	774,559	12/31/2012
B2032301		LAKELAND	FL		06/29/2012	5.000	879,111	0	0	0	0	0	1,290,029	12/31/2012
B2061401		LAKELAND	FL		08/24/2012	4.875	1,525,575	0	0	0	0	0	2,129,822	12/31/2012
B3020601		LAKELAND	FL		04/09/2013	5.000	889,620	0	0	0	0	0	1,237,222	04/09/2013
A4112301		LARGO	FL		01/28/2005	5.875	354,316	0	0	0	0	0	307,331	12/31/2012
B1042702		LARGO	FL		07/14/2011	5.500	569,660	0	0	0	0	0	824,645	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A2110405		LAUDERHILL	FL		01/22/2003	4.750	278,342	0	0	0	0	0	418,371	12/31/2012
B3020704		LAUDERHILL	FL		05/22/2013	4.375	247,832	0	0	0	0	0	421,813	05/22/2013
B1050401		LIVE OAK	FL		06/15/2011	5.875	1,104,096	0	0	0	0	0	1,505,707	12/31/2012
A7082401		LONGWOOD	FL		11/30/2007	6.500	309,270	0	0	0	0	0	489,886	12/31/2012
A5071204		LUTZ	FL		10/05/2005	5.875	296,152	0	0	0	0	0	548,514	12/31/2012
A4081104		LYNN HAVEN	FL		11/16/2004	6.375	440,434	0	0	0	0	0	1,050,407	12/31/2012
B2010501		MADEIRA BEACH	FL		04/11/2012	5.375	1,941,203	0	0	0	0	0	2,754,301	12/31/2012
A7042006		MAITLAND	FL		06/28/2007	6.375	659,515	0	0	0	0	0	943,403	12/31/2012
A7080910		MEDLEY	FL		10/05/2007	6.500	224,124	0	0	0	0	0	717,561	12/31/2012
B3100302		MEDLEY	FL		12/11/2013	5.375	2,000,000	0	0	0	0	0	2,936,393	12/11/2013
A3061302		MELBOURNE	FL		08/28/2003	5.875	453,375	0	0	0	0	0	573,025	12/31/2012
A6062305		MELBOURNE	FL		09/08/2006	6.625	281,255	0	0	0	0	0	500,823	12/31/2012
A8030713		MELBOURNE	FL		06/25/2008	6.375	174,510	0	0	0	0	0	258,968	12/31/2012
B1092201		MELBOURNE	FL		11/18/2011	5.375	1,082,331	0	0	0	0	0	1,681,280	12/31/2012
B2110902		MELBOURNE	FL		02/27/2013	4.500	450,255	0	0	0	0	0	706,984	02/27/2013
B2101502		MERRITT ISLAND	FL		12/19/2012	4.875	624,792	0	0	0	0	0	1,044,779	12/31/2012
B2122106		MERRITT ISLAND	FL		03/20/2013	4.250	508,474	0	0	0	0	0	886,603	03/20/2013
99051902		MIAMI	FL		09/02/1999	7.625	30,024	0	0	0	0	0	721,550	12/31/2012
99111802		MIAMI	FL		12/22/1999	8.250	35,895	0	0	0	0	0	798,096	12/31/2012
A2072505		MIAMI	FL		09/26/2002	5.250	1,819,841	0	0	0	0	0	3,100,933	12/31/2012
A3030705		MIAMI	FL		05/14/2003	6.250	431,269	0	0	0	0	0	1,652,834	12/31/2012
A3061909		MIAMI	FL		09/18/2003	6.250	321,503	0	0	0	0	0	1,054,620	12/31/2012
A3061911		MIAMI	FL		09/18/2003	6.250	257,203	0	0	0	0	0	950,951	12/31/2012
A3091503		MIAMI	FL		11/25/2003	6.125	308,705	0	0	0	0	0	1,250,538	12/31/2012
A4012904		MIAMI	FL		06/09/2004	5.500	705,567	0	0	0	0	0	2,155,455	12/31/2012
A4041308		MIAMI	FL		07/08/2004	6.000	346,598	0	0	0	0	0	1,375,473	12/31/2012
A5082903		MIAMI	FL		11/15/2005	5.250	149,229	0	0	0	0	0	1,122,370	12/31/2012
A6030603		MIAMI	FL		05/18/2006	6.125	462,779	0	0	0	0	0	584,417	12/31/2012
A6040403		MIAMI	FL		06/26/2006	6.500	79,841	0	0	0	0	0	101,687	12/31/2012
A6040404		MIAMI	FL		06/26/2006	6.500	149,735	0	0	0	0	0	346,683	12/31/2012
A6040406		MIAMI	FL		06/26/2006	6.500	129,753	0	0	0	0	0	256,010	12/31/2012
A6121405		MIAMI	FL		02/28/2007	6.125	218,897	0	0	0	0	0	578,490	12/31/2012
A6122702		MIAMI	FL		03/19/2007	6.250	209,622	0	0	0	0	0	506,002	12/31/2012
A7082203		MIAMI	FL		11/07/2007	6.750	364,756	0	0	0	0	0	404,514	12/31/2012
A7103102		MIAMI	FL		01/16/2008	6.500	368,993	0	0	0	0	0	529,185	12/31/2012
A7103103		MIAMI	FL		01/16/2008	6.500	368,993	0	0	0	0	0	529,185	12/31/2012
A7103104		MIAMI	FL		01/16/2008	6.500	184,497	0	0	0	0	0	264,592	12/31/2012
A7103105		MIAMI	FL		01/16/2008	6.500	184,497	0	0	0	0	0	264,592	07/10/2013
A7120502		MIAMI	FL		02/11/2008	5.000	160,265	0	0	0	0	0	168,069	12/31/2012
A7120705		MIAMI	FL		02/13/2008	6.125	800,294	0	0	0	0	0	1,487,307	12/31/2012
A8030506		MIAMI	FL		05/23/2008	4.500	304,384	0	0	0	0	0	323,265	12/31/2012
A8080101		MIAMI	FL		10/23/2008	6.875	359,357	0	0	0	0	0	496,610	12/31/2012
B1063009		MIAMI	FL		09/26/2011	5.750	1,015,736	0	0	0	0	0	1,617,376	12/31/2012
B2053002		MIAMI	FL		12/07/2012	4.875	285,999	0	0	0	0	0	789,926	12/31/2012
B2121301		MIAMI	FL		02/15/2013	4.375	1,796,401	0	0	0	0	0	2,454,686	02/15/2013
B3011501		MIAMI	FL		03/08/2013	4.500	912,550	0	0	0	0	0	1,294,525	03/08/2013
B3032002		MIAMI	FL		05/29/2013	4.625	272,080	0	0	0	0	0	525,279	05/29/2013
B3091601		MIAMI	FL		12/05/2013	5.250	1,040,000	0	0	0	0	0	1,571,337	12/05/2013
A7100502		MIAMI BEACH	FL		11/15/2007	6.750	1,963,521	0	0	0	0	0	2,219,592	12/31/2012
B3042904		MIAMI GARDENS	FL		07/31/2013	4.625	540,709	0	0	0	0	0	1,046,089	07/31/2013
B3042905		MIAMI GARDENS	FL		07/31/2013	4.500	1,235,743	0	0	0	0	0	2,890,195	07/31/2013
B1041903		MIDDLEBURG	FL		06/28/2011	6.625	1,480,458	0	0	0	0	0	2,009,668	12/31/2012
B1029944		MILLIGAN	FL		03/31/2011	6.000	663,925	0	0	0	0	0	1,048,035	12/31/2012
A7011702		MINNEOLA	FL		03/27/2007	6.500	220,441	0	0	0	0	0	817,914	12/31/2012
A5111502		MIRAMAR	FL		01/20/2006	5.875	254,177	0	0	0	0	0	1,264,820	12/31/2012
A7052408		NAPLES	FL		08/15/2007	6.375	347,237	0	0	0	0	0	330,926	12/31/2012
B1051102		NAPLES	FL		07/15/2011	6.250	445,124	0	0	0	0	0	628,568	12/31/2012
B3022203		NAPLES	FL		05/01/2013	5.000	695,120	0	0	0	0	0	1,003,043	05/01/2013
A8030601		NAVARRE	FL		09/18/2008	6.625	905,995	0	0	0	0	0	1,257,463	12/31/2012
A5042004		NEW PORT RICHEY	FL		07/29/2005	6.125	199,001	0	0	0	0	0	635,711	12/31/2012
A7082702		NEW SMYRNA BEACH	FL		10/18/2007	6.500	291,350	0	0	0	0	0	665,568	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A2013102		NORTH MIAMI	FL		02/28/2002	7.375	424,374	0	0	0	0	0	2,526,406	12/31/2012
A4011503		NORTH MIAMI BEACH	FL		03/22/2004	5.625	1,377,213	0	0	0	0	0	5,480,920	12/31/2012
A6032402		OCALA	FL		06/09/2006	6.200	763,222	0	0	0	0	0	920,771	12/31/2012
A8093003		OCALA	FL		11/04/2008	4.875	1,476,075	0	0	0	0	0	2,136,224	12/31/2012
B3030704		OCALA	FL		05/16/2013	5.000	574,467	0	0	0	0	0	1,192,637	05/21/2013
A7050701		OCOEE	FL		07/20/2007	6.000	530,576	0	0	0	0	0	896,290	12/31/2012
A7051803		OCOEE	FL		07/10/2007	4.875	554,240	0	0	0	0	0	647,330	12/31/2012
A5021703		OLDSMAR	FL		05/11/2005	6.375	716,616	0	0	0	0	0	1,155,088	12/31/2012
A50217033		OLDSMAR	FL		09/28/2007	7.250	1,556,911	0	0	0	0	0	1,990,601	12/31/2012
A9103007		ORANGE PARK	FL		12/29/2009	7.875	679,023	0	0	0	0	0	1,206,767	12/31/2012
B0011902		ORANGE PARK	FL		03/22/2010	6.850	726,798	0	0	0	0	0	1,358,082	12/31/2012
B0120101		ORANGE PARK	FL		12/30/2010	5.750	915,269	0	0	0	0	0	1,666,396	12/31/2012
A2041102		ORLANDO	FL		06/21/2002	5.125	2,552,537	0	0	0	0	0	4,770,382	12/31/2012
A2100210		ORLANDO	FL		12/19/2002	6.500	301,042	0	0	0	0	0	1,473,702	12/31/2012
A2100211		ORLANDO	FL		12/19/2002	6.500	264,316	0	0	0	0	0	914,894	12/31/2012
A3040702		ORLANDO	FL		06/27/2003	6.625	546,288	0	0	0	0	0	947,739	12/31/2012
A4021301		ORLANDO	FL		03/30/2004	6.250	904,189	0	0	0	0	0	1,269,975	12/31/2012
A4072901		ORLANDO	FL		10/29/2004	7.500	262,539	0	0	0	0	0	688,477	01/23/2013
A4092702		ORLANDO	FL		12/07/2004	6.000	537,491	0	0	0	0	0	961,236	12/31/2012
A5070801		ORLANDO	FL		08/26/2005	5.625	247,224	0	0	0	0	0	512,394	12/31/2012
A5071303		ORLANDO	FL		10/13/2005	6.000	1,156,728	0	0	0	0	0	1,326,363	12/31/2012
A6060101		ORLANDO	FL		08/18/2006	6.625	465,895	0	0	0	0	0	565,874	12/31/2012
A6062205		ORLANDO	FL		09/29/2006	6.750	450,922	0	0	0	0	0	477,704	12/31/2012
A8022212		ORLANDO	FL		04/23/2008	6.000	385,760	0	0	0	0	0	379,468	12/31/2012
A8022213		ORLANDO	FL		05/13/2008	6.250	143,511	0	0	0	0	0	348,472	12/31/2012
A8082903		ORLANDO	FL		11/13/2008	6.875	2,723,615	0	0	0	0	0	3,169,628	12/31/2012
A9100601		ORLANDO	FL		12/23/2009	6.625	578,938	0	0	0	0	0	1,581,835	12/31/2012
B0022303		ORLANDO	FL		08/02/2010	6.500	936,605	0	0	0	0	0	1,626,848	12/31/2012
B0072606		ORLANDO	FL		11/30/2010	6.250	2,289,140	0	0	0	0	0	5,898,513	12/31/2012
B1042805		ORLANDO	FL		07/15/2011	5.750	491,918	0	0	0	0	0	632,972	12/31/2012
B2091201		ORLANDO	FL		12/11/2012	4.625	2,099,350	0	0	0	0	0	2,874,231	12/31/2012
B3031405		ORLANDO	FL		05/31/2013	5.000	1,334,624	0	0	0	0	0	1,961,108	05/31/2013
B3041902		ORLANDO	FL		07/11/2013	5.000	579,554	0	0	0	0	0	1,121,782	07/11/2013
A6031001		PALM BAY	FL		05/16/2006	6.375	199,817	0	0	0	0	0	569,680	12/31/2012
B3020502		PALM BAY	FL		05/28/2013	5.000	473,090	0	0	0	0	0	3,121,710	05/28/2013
B3042902		PALM BAY	FL		07/29/2013	5.000	552,510	0	0	0	0	0	756,450	07/29/2013
A9032402		PALM COAST	FL		05/11/2009	7.125	766,992	0	0	0	0	0	1,425,139	12/31/2012
B1050602		PALM COAST	FL		07/20/2011	6.125	422,113	0	0	0	0	0	770,316	12/31/2012
B2121706		PALM HARBOR	FL		02/25/2013	4.875	708,730	0	0	0	0	0	1,183,089	02/25/2013
B1070502		PALMETTO	FL		09/08/2011	5.750	790,063	0	0	0	0	0	1,289,897	12/31/2012
A7011207		PANAMA CITY	FL		05/18/2007	6.125	912,310	0	0	0	0	0	2,080,256	12/31/2012
B1029901		PANAMA CITY	FL		05/25/2011	6.500	1,536,380	0	0	0	0	0	1,558,246	12/31/2012
B1021501		PANAMA CITY BEACH	FL		04/29/2011	6.375	920,941	0	0	0	0	0	1,329,890	12/31/2012
B1029906		PANAMA CITY BEACH	FL		05/25/2011	6.500	2,223,215	0	0	0	0	0	2,427,841	12/31/2012
B1029909		PANAMA CITY BEACH	FL		05/25/2011	6.500	1,201,494	0	0	0	0	0	1,579,227	12/31/2012
B0033102		PASADENA	FL		05/28/2010	6.750	572,379	0	0	0	0	0	859,876	12/31/2012
A2051701		PEMBROKE PINES	FL		09/13/2002	7.250	329,045	0	0	0	0	0	1,718,288	12/31/2012
A8080407		PEMBROKE PINES	FL		10/23/2008	4.500	2,440,093	0	0	0	0	0	5,875,561	12/31/2012
B0032606		PEMBROKE PINES	FL		06/14/2010	6.250	1,389,335	0	0	0	0	0	2,522,078	12/31/2012
A7040503		PENSACOLA	FL		05/25/2007	6.500	357,481	0	0	0	0	0	430,631	12/31/2012
A7091403		PENSACOLA	FL		01/14/2008	4.500	228,342	0	0	0	0	0	297,912	12/31/2012
A7121016		PENSACOLA	FL		02/28/2008	6.250	155,387	0	0	0	0	0	237,768	12/31/2012
B0080601		PENSACOLA	FL		10/29/2010	6.250	1,323,225	0	0	0	0	0	1,957,809	12/31/2012
B1029961		PENSACOLA	FL		05/06/2011	6.875	680,876	0	0	0	0	0	1,086,323	12/31/2012
A9040706		PERRY	FL		06/16/2009	6.750	360,457	0	0	0	0	0	656,413	12/31/2012
A5070101		PINELLAS PARK	FL		10/12/2005	5.625	442,443	0	0	0	0	0	746,946	12/31/2012
B0010604		PLANT CITY	FL		03/24/2010	6.900	972,368	0	0	0	0	0	1,076,885	12/31/2012
B2012604		PLANT CITY	FL		04/06/2012	5.125	371,500	0	0	0	0	0	532,348	12/31/2012
A7060801		POMPANO BEACH	FL		08/28/2007	6.500	1,062,042	0	0	0	0	0	874,034	12/31/2012
B0111503		POMPANO BEACH	FL		02/28/2011	6.375	448,911	0	0	0	0	0	615,906	12/31/2012
B2112904		POMPANO BEACH	FL		01/31/2013	5.000	1,586,910	0	0	0	0	0	2,413,904	01/31/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A7091903		PORT CHARLOTTE	FL		11/27/2007	6.375	210,344	0	0	0	0	0	322,637	12/31/2012
A8022220		PORT CHARLOTTE	FL		05/15/2008	6.100	665,232	0	0	0	0	0	1,271,340	12/31/2012
A9070101		PORT ORANGE	FL		09/22/2009	8.250	957,170	0	0	0	0	0	1,300,914	12/31/2012
A6030801		PORT RICHEY	FL		05/30/2006	6.250	183,158	0	0	0	0	0	218,410	12/31/2012
A6092001		PORT ST LUCIE	FL		11/30/2006	7.063	619,517	0	0	0	0	0	699,424	12/31/2012
B1052402		PORT ST LUCIE	FL		08/18/2011	6.125	1,730,261	0	0	0	0	0	2,913,119	12/31/2012
B1029931		PORT ST. JOE	FL		05/25/2011	6.500	840,310	0	0	0	0	0	1,034,307	12/31/2012
A8030706		RIVERVIEW	FL		06/02/2008	6.125	441,930	0	0	0	0	0	1,143,411	12/31/2012
B1091302		ROCKLEDGE	FL		11/23/2011	5.500	943,107	0	0	0	0	0	1,999,607	12/31/2012
A7060804		ROSEMARY BEACH	FL		09/07/2007	6.625	359,295	0	0	0	0	0	347,203	12/31/2012
B3052104		SAINT PETERSBURG	FL		07/09/2013	4.750	486,167	0	0	0	0	0	654,704	07/09/2013
A6061304		SANFORD	FL		08/21/2006	6.750	1,528,587	0	0	0	0	0	1,832,164	12/31/2012
B2072701		SANFORD	FL		11/01/2012	4.375	2,107,376	0	0	0	0	0	2,768,513	12/31/2012
B1029950		SANTA ROSA	FL		05/24/2011	6.500	1,678,651	0	0	0	0	0	1,841,064	12/31/2012
A7051604		SANTA ROSA BEACH	FL		08/02/2007	6.625	1,264,472	0	0	0	0	0	1,173,010	12/31/2012
A6030704		SARASOTA	FL		05/23/2006	6.375	543,984	0	0	0	0	0	949,030	12/31/2012
A7102017		SARASOTA	FL		04/10/2008	5.000	10,475,303	0	0	0	0	0	14,374,980	12/31/2012
B1080802		SARASOTA	FL		10/20/2011	5.875	564,985	0	0	0	0	0	823,481	12/31/2012
B2042005		SARASOTA	FL		06/28/2012	6.000	985,397	0	0	0	0	0	1,522,100	12/31/2012
B2091702		SEBASTIAN	FL		12/17/2012	4.875	1,750,712	0	0	0	0	0	3,713,716	12/31/2012
B3011801		SEMINOLE	FL		03/29/2013	4.875	1,187,310	0	0	0	0	0	1,674,629	03/29/2013
B1029940		SHALIMAR	FL		03/31/2011	6.000	780,939	0	0	0	0	0	1,075,452	12/31/2012
A8012303		SPRING HILL	FL		04/14/2008	6.500	1,070,923	0	0	0	0	0	1,438,579	12/31/2012
B2031304		SPRING HILL	FL		07/18/2012	5.250	1,265,217	0	0	0	0	0	2,322,443	12/31/2012
A7073103		ST AUGUSTINE	FL		10/05/2007	4.625	82,024	0	0	0	0	0	148,013	12/31/2012
A4020501		ST PETERSBURG	FL		04/12/2004	5.000	21,695	0	0	0	0	0	649,738	12/31/2012
A7041704		ST PETERSBURG	FL		06/14/2007	6.500	300,455	0	0	0	0	0	496,632	12/31/2012
B1030402		ST PETERSBURG	FL		06/28/2011	6.000	694,147	0	0	0	0	0	823,014	12/31/2012
B1100102		ST. AUGUSTINE	FL		11/18/2011	6.250	522,022	0	0	0	0	0	1,220,618	12/31/2012
B3071001		STUART	FL		09/23/2013	5.750	901,681	0	0	0	0	0	1,296,408	09/23/2013
B2101201		SUNRISE	FL		12/20/2012	5.000	683,018	0	0	0	0	0	942,466	12/31/2012
A5050404		SURFSIDE	FL		07/25/2005	5.875	265,338	0	0	0	0	0	721,338	12/31/2012
A7060403		TALLAHASSEE	FL		09/28/2007	6.375	387,741	0	0	0	0	0	406,053	12/31/2012
A8021502		TALLAHASSEE	FL		04/25/2008	6.375	1,439,466	0	0	0	0	0	2,441,883	12/31/2012
B1032201		TALLAHASSEE	FL		05/10/2011	6.500	1,532,493	0	0	0	0	0	2,069,802	12/31/2012
B2112703		TALLAHASSEE	FL		02/08/2013	5.000	1,846,396	0	0	0	0	0	2,576,594	02/08/2013
B3031805		TALLAHASSEE	FL		06/07/2013	5.125	382,812	0	0	0	0	0	822,218	06/07/2013
B3031806		TALLAHASSEE	FL		05/30/2013	4.375	1,142,391	0	0	0	0	0	1,803,407	05/30/2013
B3031807		TALLAHASSEE	FL		05/30/2013	4.750	1,800,443	0	0	0	0	0	2,890,787	05/30/2013
B0120803		TAMARAC	FL		03/01/2011	6.000	1,426,816	0	0	0	0	0	2,458,543	12/31/2012
98102903		TAMPA	FL		02/25/1999	7.500	8,879	0	0	0	0	0	1,429,797	12/31/2012
A4021103		TAMPA	FL		04/19/2004	6.125	276,975	0	0	0	0	0	846,333	12/31/2012
A5061010		TAMPA	FL		09/22/2005	5.375	533,841	0	0	0	0	0	956,676	12/31/2012
A5112303		TAMPA	FL		02/23/2006	6.000	370,174	0	0	0	0	0	894,848	12/31/2012
A7112102		TAMPA	FL		01/31/2008	6.500	282,594	0	0	0	0	0	324,744	12/31/2012
A8061701		TAMPA	FL		08/22/2008	6.625	251,568	0	0	0	0	0	508,140	12/31/2012
A8081102		TAMPA	FL		10/02/2008	4.375	448,082	0	0	0	0	0	1,108,180	12/31/2012
A8082008		TAMPA	FL		10/20/2008	6.700	2,288,773	0	0	0	0	0	2,546,676	12/31/2012
A8082204		TAMPA	FL		10/31/2008	5.500	604,794	0	0	0	0	0	617,036	12/31/2012
A9040806		TAMPA	FL		06/10/2009	6.875	403,411	0	0	0	0	0	733,942	12/31/2012
B0010605		TAMPA	FL		03/24/2010	6.900	1,183,756	0	0	0	0	0	2,022,864	12/31/2012
B0011401		TAMPA	FL		03/30/2010	7.125	951,160	0	0	0	0	0	1,737,989	12/31/2012
B0080301		TAMPA	FL		09/27/2010	6.375	584,547	0	0	0	0	0	1,036,793	12/31/2012
B0082505		TAMPA	FL		11/23/2010	6.500	1,583,508	0	0	0	0	0	1,977,530	12/31/2012
B0111605		TAMPA	FL		02/04/2011	6.125	591,063	0	0	0	0	0	655,765	12/31/2012
B1040104		TAMPA	FL		06/15/2011	5.500	392,619	0	0	0	0	0	662,721	12/31/2012
B1060203		TAMPA	FL		08/11/2011	6.375	847,933	0	0	0	0	0	1,731,651	12/31/2012
B1063013		TAMPA	FL		08/11/2011	5.625	1,399,248	0	0	0	0	0	2,046,020	12/31/2012
B1082202		TAMPA	FL		10/11/2011	5.500	1,064,273	0	0	0	0	0	1,850,284	12/31/2012
B2100102		TAMPA	FL		12/14/2012	4.750	1,190,064	0	0	0	0	0	1,727,612	12/31/2012
B2112905		TAMPA	FL		01/31/2013	4.825	1,165,899	0	0	0	0	0	1,865,950	01/31/2013

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B3082303		TAMPA	FL		11/20/2013	4.750	837,000	0	0	0	0	0	1,118,406	11/20/2013
B3100704		TAMPA	FL		12/30/2013	5.125	10,000,000	0	0	0	0	0	14,392,846	12/30/2013
A6041203		TARPON SPRINGS	FL		06/20/2006	6.875	554,021	0	0	0	0	0	421,135	12/31/2012
B2122105		TITUSVILLE	FL		03/20/2013	4.250	423,509	0	0	0	0	0	737,971	03/20/2013
B3011001		VALRICO	FL		03/15/2013	5.000	1,403,209	0	0	0	0	0	2,342,802	03/15/2013
B2053001		VENICE	FL		07/31/2012	5.250	736,452	0	0	0	0	0	1,094,241	12/31/2012
B2082203		VENICE	FL		10/26/2012	4.750	1,057,466	0	0	0	0	0	1,365,022	12/31/2012
B2121201		VENICE	FL		02/14/2013	4.875	915,043	0	0	0	0	0	1,240,844	02/14/2013
B3021301		VENICE	FL		04/25/2013	4.350	978,313	0	0	0	0	0	1,489,826	04/25/2013
B2072402		VERO BEACH	FL		09/21/2012	5.350	4,486,021	0	0	0	0	0	7,431,720	12/31/2012
B3071002		VERO BEACH	FL		09/23/2013	5.750	702,781	0	0	0	0	0	1,007,458	09/23/2013
A7102306		WESLEY CHAPEL	FL		12/21/2007	6.875	324,099	0	0	0	0	0	602,219	12/31/2012
A5060903		WEST PALM BEACH	FL		09/08/2005	5.375	461,996	0	0	0	0	0	1,184,075	12/31/2012
B2052204		WEST PALM BEACH	FL		08/17/2012	5.000	572,397	0	0	0	0	0	826,703	12/31/2012
B2100104		WEST PALM BEACH	FL		12/05/2012	5.375	302,449	0	0	0	0	0	426,091	12/31/2012
A7051804		WINTER GARDEN	FL		07/10/2007	4.875	293,088	0	0	0	0	0	373,500	12/31/2012
A1033001		WINTER HAVEN	FL		07/05/2001	7.750	155,571	0	0	0	0	0	976,422	12/31/2012
A7042704		WINTER HAVEN	FL		07/12/2007	6.500	223,040	0	0	0	0	0	457,107	02/26/2013
A5090101		WINTER PARK	FL		11/03/2005	6.500	313,482	0	0	0	0	0	444,305	12/31/2012
A9100602		WINTER PARK	FL		12/23/2009	6.625	645,201	0	0	0	0	0	1,729,692	12/31/2012
B0052702		WINTER PARK	FL		08/26/2010	6.875	2,740,371	0	0	0	0	0	3,841,638	12/31/2012
B2031903		WINTER PARK	FL		05/10/2012	5.250	1,039,759	0	0	0	0	0	1,639,794	12/31/2012
A6042901		ACWORTH	GA		07/06/2006	6.875	623,403	0	0	0	0	0	889,632	12/31/2012
B1042001		ACWORTH	GA		07/08/2011	6.250	714,052	0	0	0	0	0	1,027,335	12/31/2012
B3040201		ACWORTH	GA		05/30/2013	4.875	672,584	0	0	0	0	0	1,054,257	05/30/2013
A6100713		ADAIRSVILLE	GA		11/29/2006	6.200	503,450	0	0	0	0	0	1,480,840	12/31/2012
A5120901		ALAPHARETTA	GA		02/15/2006	6.250	415,909	0	0	0	0	0	348,236	12/31/2012
B2050202		ALBANY	GA		08/30/2012	5.750	6,456,464	0	0	0	0	0	11,285,166	12/31/2012
99061502		ALPHARETTA	GA		09/16/1999	8.000	541,241	0	0	0	0	0	1,376,793	12/31/2012
A2100206		ALPHARETTA	GA		12/19/2002	6.750	556,341	0	0	0	0	0	642,280	12/31/2012
A3100703		ALPHARETTA	GA		12/18/2003	6.375	176,412	0	0	0	0	0	291,655	12/31/2012
A4021701		ALPHARETTA	GA		04/15/2004	5.750	1,120,379	0	0	0	0	0	1,913,723	12/31/2012
A4033016		ALPHARETTA	GA		06/25/2004	4.875	66,811	0	0	0	0	0	1,484,995	12/31/2012
A5090901		ALPHARETTA	GA		12/01/2005	5.750	479,609	0	0	0	0	0	582,843	12/31/2012
A8021905		ALPHARETTA	GA		05/13/2008	6.250	353,197	0	0	0	0	0	247,084	12/31/2012
A8030401		ALPHARETTA	GA		05/15/2008	6.250	2,536,480	0	0	0	0	0	3,696,201	12/31/2012
A9022301		ALPHARETTA	GA		04/23/2009	6.625	1,109,650	0	0	0	0	0	1,272,437	12/31/2012
B0031802		ALPHARETTA	GA		05/25/2010	6.375	989,375	0	0	0	0	0	1,556,993	12/31/2012
B1040107		ALPHARETTA	GA		06/01/2011	5.875	759,148	0	0	0	0	0	1,303,891	12/31/2012
B2071902		ALPHARETTA	GA		09/20/2012	4.500	935,984	0	0	0	0	0	1,432,577	12/31/2012
B2100302		ALPHARETTA	GA		11/28/2012	4.750	1,281,020	0	0	0	0	0	1,745,433	12/31/2012
B2103115		ALPHARETTA	GA		01/31/2013	4.625	501,499	0	0	0	0	0	733,478	01/31/2013
B3050102		ALPHARETTA	GA		08/14/2013	4.375	652,461	0	0	0	0	0	879,710	08/14/2013
B3050103		ALPHARETTA	GA		08/14/2013	4.375	332,744	0	0	0	0	0	451,889	08/14/2013
B2020904		ALTANTA	GA		04/11/2012	4.625	247,124	0	0	0	0	0	546,508	12/31/2012
A6041103		AMERICUS	GA		07/19/2006	6.500	224,852	0	0	0	0	0	435,779	12/31/2012
A7091705		ATHENS	GA		12/03/2007	6.500	1,725,915	0	0	0	0	0	2,653,455	12/31/2012
A7091706		ATHENS	GA		11/20/2007	6.375	297,863	0	0	0	0	0	503,328	12/31/2012
B0090801		ATHENS	GA		11/18/2010	6.875	795,397	0	0	0	0	0	1,331,240	12/31/2012
B0090802		ATHENS	GA		11/18/2010	6.875	730,456	0	0	0	0	0	1,259,184	12/31/2012
B1042604		ATHENS	GA		07/07/2011	6.500	740,727	0	0	0	0	0	1,216,430	12/31/2012
B2012101		ATHENS	GA		04/26/2012	5.750	240,458	0	0	0	0	0	330,053	12/31/2012
B2070304		ATHENS	GA		09/10/2012	5.375	956,203	0	0	0	0	0	1,335,963	12/31/2012
99011104		ATLANTA	GA		03/22/1999	7.500	30,906	0	0	0	0	0	2,317,974	12/31/2012
A3112601		ATLANTA	GA		01/23/2004	6.250	543,822	0	0	0	0	0	2,301,458	12/31/2012
A4011501		ATLANTA	GA		07/22/2004	5.875	555,400	0	0	0	0	0	1,122,547	12/31/2012
A4050702		ATLANTA	GA		09/15/2004	5.625	104,168	0	0	0	0	0	2,658,850	12/31/2012
A4072601		ATLANTA	GA		10/12/2004	6.000	390,031	0	0	0	0	0	2,103,915	12/31/2012
A5021501		ATLANTA	GA		05/03/2005	6.875	516,566	0	0	0	0	0	783,567	12/31/2012
A6042902		ATLANTA	GA		06/29/2006	6.875	1,226,718	0	0	0	0	0	1,809,507	12/31/2012
A6042903		ATLANTA	GA		06/29/2006	6.875	602,811	0	0	0	0	0	1,000,574	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6042904		ATLANTA	GA		06/29/2006	6.875	317,196	0	0	0	0	0	538,929	12/31/2012
A7020602		ATLANTA	GA		04/05/2007	6.500	487,345	0	0	0	0	0	489,485	12/31/2012
A7032006		ATLANTA	GA		05/14/2007	6.250	447,904	0	0	0	0	0	550,157	12/31/2012
A7032801		ATLANTA	GA		07/06/2007	6.000	923,230	0	0	0	0	0	1,170,831	12/31/2012
A7041003		ATLANTA	GA		06/27/2007	6.000	948,311	0	0	0	0	0	1,440,983	12/31/2012
A7052108		ATLANTA	GA		07/20/2007	6.375	623,251	0	0	0	0	0	785,070	12/31/2012
A7052902		ATLANTA	GA		07/27/2007	6.500	214,247	0	0	0	0	0	253,380	12/31/2012
A7081002		ATLANTA	GA		09/06/2007	6.500	377,165	0	0	0	0	0	406,995	12/31/2012
A7081605		ATLANTA	GA		10/31/2007	4.625	616,185	0	0	0	0	0	1,078,042	12/31/2012
A7120602		ATLANTA	GA		02/28/2008	6.375	119,952	0	0	0	0	0	169,227	12/31/2012
A8020801		ATLANTA	GA		04/15/2008	6.000	1,163,358	0	0	0	0	0	3,531,612	12/31/2012
A8021501		ATLANTA	GA		04/21/2008	6.250	216,406	0	0	0	0	0	276,708	12/31/2012
A8030501		ATLANTA	GA		04/28/2008	5.875	2,023,142	0	0	0	0	0	2,621,316	12/31/2012
A8050201		ATLANTA	GA		07/24/2008	4.250	371,579	0	0	0	0	0	536,756	12/31/2012
A8072812		ATLANTA	GA		09/18/2008	7.375	837,722	0	0	0	0	0	1,255,813	12/31/2012
A8081101		ATLANTA	GA		10/02/2008	6.750	1,139,098	0	0	0	0	0	1,322,188	12/31/2012
A8082010		ATLANTA	GA		11/12/2008	6.500	731,771	0	0	0	0	0	1,687,402	12/31/2012
A9081801		ATLANTA	GA		11/10/2009	7.750	184,464	0	0	0	0	0	363,450	12/31/2012
A9090903		ATLANTA	GA		11/20/2009	8.000	608,644	0	0	0	0	0	558,621	12/31/2012
A9090906		ATLANTA	GA		11/20/2009	6.625	510,522	0	0	0	0	0	683,984	12/31/2012
A9090907		ATLANTA	GA		11/20/2009	6.000	350,300	0	0	0	0	0	442,853	12/31/2012
A9090913		ATLANTA	GA		12/31/2009	7.000	3,290,477	0	0	0	0	0	3,877,198	12/31/2012
B0051102		ATLANTA	GA		06/30/2010	6.625	741,824	0	0	0	0	0	1,334,274	12/31/2012
B0072201		ATLANTA	GA		09/28/2010	5.375	2,728,449	0	0	0	0	0	5,880,855	12/31/2012
B1012104		ATLANTA	GA		03/22/2011	5.250	1,416,849	0	0	0	0	0	3,941,707	12/31/2012
B1022202		ATLANTA	GA		04/28/2011	5.875	768,312	0	0	0	0	0	1,473,952	12/31/2012
B1031701		ATLANTA	GA		05/31/2011	5.625	519,939	0	0	0	0	0	858,915	12/31/2012
B1062403		ATLANTA	GA		08/18/2011	5.375	1,233,024	0	0	0	0	0	2,559,756	12/31/2012
B1062404		ATLANTA	GA		08/18/2011	5.375	444,007	0	0	0	0	0	856,768	12/31/2012
B1071501		ATLANTA	GA		09/29/2011	6.000	303,061	0	0	0	0	0	419,199	12/31/2012
B1082402		ATLANTA	GA		10/28/2011	5.500	859,212	0	0	0	0	0	1,192,352	12/31/2012
B1120703		ATLANTA	GA		02/01/2012	5.500	2,025,309	0	0	0	0	0	2,243,064	12/31/2012
B2011301		ATLANTA	GA		03/07/2012	4.875	2,079,025	0	0	0	0	0	2,810,636	12/31/2012
B2020902		ATLANTA	GA		04/11/2012	4.500	1,111,292	0	0	0	0	0	2,063,418	12/31/2012
B2030701		ATLANTA	GA		05/01/2012	5.250	1,411,090	0	0	0	0	0	2,062,645	12/31/2012
B2031301		ATLANTA	GA		05/22/2012	4.750	700,688	0	0	0	0	0	956,719	12/31/2012
B2040406		ATLANTA	GA		05/24/2012	5.125	647,865	0	0	0	0	0	749,325	12/31/2012
B2060811		ATLANTA	GA		07/31/2012	5.375	181,602	0	0	0	0	0	277,949	12/31/2012
B2072602		ATLANTA	GA		10/25/2012	4.875	1,462,713	0	0	0	0	0	2,444,436	12/31/2012
B2082002		ATLANTA	GA		10/12/2012	5.500	539,866	0	0	0	0	0	841,675	12/31/2012
B2102901		ATLANTA	GA		01/17/2013	4.750	831,016	0	0	0	0	0	1,165,716	01/17/2013
B2121903		ATLANTA	GA		02/20/2013	4.625	794,680	0	0	0	0	0	1,088,007	02/20/2013
B3052902		ATLANTA	GA		08/21/2013	4.875	435,146	0	0	0	0	0	586,052	08/22/2013
B3053101		ATLANTA	GA		08/21/2013	4.375	797,452	0	0	0	0	0	1,068,847	08/27/2013
A4100704		AUGUSTA	GA		12/15/2004	5.750	1,512,791	0	0	0	0	0	1,960,112	12/31/2012
A5100401		AUGUSTA	GA		12/15/2005	6.000	423,754	0	0	0	0	0	991,177	12/31/2012
A6032704		AUGUSTA	GA		06/22/2006	5.750	2,050,729	0	0	0	0	0	3,182,619	12/31/2012
B2071102		AUGUSTA	GA		09/27/2012	5.000	2,125,333	0	0	0	0	0	4,908,150	07/31/2013
B2100202		AUGUSTA	GA		12/18/2012	5.500	1,286,770	0	0	0	0	0	1,793,231	12/31/2012
B3061203		AUGUSTA	GA		09/12/2013	4.625	1,696,343	0	0	0	0	0	2,337,636	09/12/2013
B0060204		AUSTELL	GA		12/20/2010	6.750	848,302	0	0	0	0	0	1,372,996	12/31/2012
B3042501		AUSTELL	GA		07/30/2013	4.375	1,173,798	0	0	0	0	0	1,579,426	07/30/2013
B1120801		BALDWIN	GA		03/14/2012	6.500	503,855	0	0	0	0	0	693,620	12/31/2012
A6042906		BETHLEHEM	GA		07/06/2006	6.875	1,050,618	0	0	0	0	0	1,805,648	12/31/2012
B3040904		BLUE RIDGE	GA		07/01/2013	5.000	655,913	0	0	0	0	0	883,134	07/01/2013
B0120102		BRUNSWICK	GA		12/30/2010	5.750	640,677	0	0	0	0	0	1,371,055	12/31/2012
B1090702		BRUNSWICK	GA		11/18/2011	5.688	589,802	0	0	0	0	0	823,212	12/31/2012
B2011804		BRUNSWICK	GA		03/29/2012	5.500	6,272,580	0	0	0	0	0	9,010,221	12/31/2012
A4050601		BUFORD	GA		07/15/2004	6.750	938,982	0	0	0	0	0	1,666,406	12/31/2012
A5121501		BUFORD	GA		03/06/2006	6.125	344,434	0	0	0	0	0	519,165	12/31/2012
A7080209		BUFORD	GA		09/28/2007	6.875	1,131,648	0	0	0	0	0	1,461,720	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A7080210		BUFORD	GA		09/28/2007	6.875	1,040,748	0	0	0	0	0	1,255,105	12/31/2012
A7080214		BUFORD	GA		09/28/2007	6.875	1,445,687	0	0	0	0	0	1,464,953	12/31/2012
A5052009		CALHOUN	GA		07/27/2005	5.750	506,931	0	0	0	0	0	798,203	12/31/2012
A5083107		CALHOUN	GA		12/02/2005	6.000	228,992	0	0	0	0	0	966,466	12/31/2012
A6100716		CALHOUN	GA		11/29/2006	6.200	482,698	0	0	0	0	0	1,125,980	12/31/2012
A6101411		CALHOUN	GA		01/31/2007	6.250	160,483	0	0	0	0	0	282,859	12/31/2012
A7121205		CALHOUN	GA		04/25/2008	6.750	255,634	0	0	0	0	0	328,410	12/31/2012
A8041802		CALHOUN	GA		06/19/2008	4.375	254,806	0	0	0	0	0	461,999	12/31/2012
A6042907		CANTON	GA		06/30/2006	6.875	812,977	0	0	0	0	0	1,651,593	12/31/2012
A7080213		CANTON	GA		09/28/2007	6.875	1,269,451	0	0	0	0	0	984,049	12/31/2012
A8021304		CANTON	GA		03/21/2008	6.000	243,076	0	0	0	0	0	329,101	12/31/2012
B3061701		CANTON	GA		09/03/2013	4.750	492,464	0	0	0	0	0	735,057	09/03/2013
A5083104		CARROLLTON	GA		12/02/2005	6.000	154,598	0	0	0	0	0	394,535	12/31/2012
A5083101		CEDARTOWN	GA		12/02/2005	6.000	166,528	0	0	0	0	0	558,279	12/31/2012
A6101426		CEDARTOWN	GA		01/31/2007	6.250	123,245	0	0	0	0	0	153,315	12/31/2012
A6121613		CEDARTOWN	GA		02/27/2007	6.250	540,110	0	0	0	0	0	1,147,409	12/31/2012
A8072807		CENTERVILLE	GA		09/18/2008	7.375	791,186	0	0	0	0	0	1,151,989	12/31/2012
A9090904		COLLEGE PARK	GA		11/20/2009	6.625	1,461,987	0	0	0	0	0	1,663,862	12/31/2012
B0052502		COLLEGE PARK	GA		07/29/2010	4.250	562,338	0	0	0	0	0	1,470,395	12/31/2012
B0090310		COLLEGE PARK	GA		11/30/2010	6.500	448,099	0	0	0	0	0	858,330	12/31/2012
A8020603		COLUMBAS	GA		04/01/2008	6.000	708,330	0	0	0	0	0	1,276,248	12/31/2012
A9111901		COMMERCE	GA		12/30/2009	6.625	2,092,627	0	0	0	0	0	2,950,709	12/31/2012
B0113002		CONYERS	GA		01/28/2011	6.250	1,275,328	0	0	0	0	0	2,225,794	12/31/2012
B2122103		CONYERS	GA		03/20/2013	4.375	306,361	0	0	0	0	0	463,201	03/20/2013
B3050701		CONYERS	GA		07/24/2013	4.750	616,129	0	0	0	0	0	875,577	07/24/2013
A1120503		CUMMING	GA		02/21/2002	7.500	130,441	0	0	0	0	0	876,396	12/31/2012
A6042908		CUMMING	GA		07/06/2006	6.875	455,705	0	0	0	0	0	791,737	12/31/2012
A6042909		CUMMING	GA		06/30/2006	6.875	1,001,795	0	0	0	0	0	1,929,766	12/31/2012
A7080206		CUMMING	GA		09/28/2007	6.875	1,269,451	0	0	0	0	0	1,232,594	12/31/2012
A7080207		CUMMING	GA		09/28/2007	6.875	667,675	0	0	0	0	0	776,687	12/31/2012
A7122602		CUMMING	GA		03/11/2008	6.500	281,970	0	0	0	0	0	344,122	12/31/2012
B1110203		CUMMING	GA		02/29/2012	5.250	539,472	0	0	0	0	0	1,298,699	12/31/2012
A7080211		DACULA	GA		09/28/2007	6.875	977,562	0	0	0	0	0	1,104,886	12/31/2012
A7080212		DACULA	GA		09/28/2007	6.875	1,268,958	0	0	0	0	0	1,488,452	12/31/2012
A8021303		DACULA	GA		03/21/2008	6.000	266,490	0	0	0	0	0	371,792	12/31/2012
A8022702		DACULA	GA		05/16/2008	6.250	3,742,598	0	0	0	0	0	5,248,924	12/31/2012
A8072805		DACULA	GA		09/18/2008	7.375	791,186	0	0	0	0	0	1,029,263	12/31/2012
A8072806		DALLAS	GA		09/18/2008	7.375	744,612	0	0	0	0	0	1,207,160	12/31/2012
B1101303		DALLAS	GA		12/22/2011	5.625	325,437	0	0	0	0	0	533,332	12/31/2012
A4070801		DALTON	GA		09/17/2004	5.625	98,964	0	0	0	0	0	1,045,710	12/31/2012
A5083103		DALTON	GA		12/02/2005	6.000	312,256	0	0	0	0	0	968,969	12/31/2012
A7013001		DALTON	GA		04/16/2007	6.375	232,792	0	0	0	0	0	826,591	12/31/2012
A1103102		DECATUR	GA		01/14/2002	7.250	185,287	0	0	0	0	0	992,972	12/31/2012
A5100702		DECATUR	GA		12/14/2005	6.500	487,327	0	0	0	0	0	826,808	12/31/2012
A6042910		DECATUR	GA		06/29/2006	6.875	1,356,244	0	0	0	0	0	2,287,361	12/31/2012
A7080217		DECATUR	GA		09/28/2007	6.875	887,308	0	0	0	0	0	1,042,983	12/31/2012
A8082502		DECATUR	GA		11/12/2008	6.625	1,047,018	0	0	0	0	0	1,139,750	12/31/2012
A9081802		DECATUR	GA		11/10/2009	7.750	69,433	0	0	0	0	0	154,572	12/31/2012
A9081803		DECATUR	GA		11/10/2009	7.750	224,604	0	0	0	0	0	431,412	12/31/2012
A9081809		DECATUR	GA		11/10/2009	7.750	59,673	0	0	0	0	0	221,262	12/31/2012
B0022204		DECATUR	GA		04/29/2010	7.750	469,071	0	0	0	0	0	817,920	12/31/2012
B0070202		DECATUR	GA		08/26/2010	5.750	674,462	0	0	0	0	0	952,477	12/31/2012
B0072901		DECATUR	GA		11/15/2010	6.375	1,415,387	0	0	0	0	0	2,283,334	12/31/2012
B2060812		DECATUR	GA		07/31/2012	5.625	637,296	0	0	0	0	0	988,575	12/31/2012
B2081501		DECATUR	GA		10/25/2012	4.375	597,016	0	0	0	0	0	846,702	12/31/2012
B2081602		DECATUR	GA		11/14/2012	4.500	410,129	0	0	0	0	0	601,907	12/31/2012
B2081603		DECATUR	GA		11/14/2012	4.500	313,184	0	0	0	0	0	438,676	12/31/2012
B3052901		DECATUR	GA		09/03/2013	4.875	699,862	0	0	0	0	0	942,873	09/03/2013
B3082805		DECATUR	GA		11/13/2013	4.875	432,450	0	0	0	0	0	590,808	11/13/2013
B0010705		DORAVILLE	GA		03/05/2010	7.375	976,524	0	0	0	0	0	1,480,939	12/31/2012
B2031305		DORAVILLE	GA		05/03/2012	5.125	1,001,406	0	0	0	0	0	1,337,103	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4100601		DOUGLASVILLE	GA		12/10/2004	7.000	795,922	0	0	0	0	0	2,481,734	12/31/2012
A7022303		DOUGLASVILLE	GA		04/24/2007	6.500	686,750	0	0	0	0	0	673,941	12/31/2012
B1051901		DOUGLASVILLE	GA		07/26/2011	5.875	991,625	0	0	0	0	0	1,992,592	12/31/2012
B2052907		DOUGLASVILLE	GA		08/02/2012	4.625	589,415	0	0	0	0	0	1,311,072	12/31/2012
B3013004		DOUGLASVILLE	GA		04/29/2013	5.500	341,615	0	0	0	0	0	494,524	04/29/2013
A8020604		DULUTH	GA		04/01/2008	4.375	1,231,575	0	0	0	0	0	1,653,408	12/31/2012
B2031902		DULUTH	GA		05/30/2012	5.500	1,096,819	0	0	0	0	0	1,533,751	12/31/2012
B2082001		DULUTH	GA		10/31/2012	4.875	1,110,956	0	0	0	0	0	1,533,757	12/31/2012
A8090505		DUNWOODY	GA		10/16/2008	6.500	610,019	0	0	0	0	0	742,271	12/31/2012
A3070203		EAST ELLIJAY	GA		10/01/2003	6.000	115,132	0	0	0	0	0	366,981	12/31/2012
A3070204		EAST ELLIJAY	GA		10/01/2003	6.000	291,968	0	0	0	0	0	823,848	12/31/2012
A7092113		EAST ELLIJAY	GA		12/18/2007	6.375	287,251	0	0	0	0	0	433,863	12/31/2012
A2053101		EAST POINT	GA		09/16/2002	7.750	183,146	0	0	0	0	0	595,718	12/31/2012
A2090505		EAST POINT	GA		11/19/2002	4.750	316,766	0	0	0	0	0	501,199	12/31/2012
A9090905		EAST POINT	GA		11/20/2009	6.125	311,081	0	0	0	0	0	418,057	12/31/2012
A6042911		ELLENWOOD	GA		06/29/2006	6.875	943,985	0	0	0	0	0	1,591,628	12/31/2012
A6042912		ELLENWOOD	GA		06/30/2006	6.875	924,750	0	0	0	0	0	1,602,025	12/31/2012
A6042913		ELLENWOOD	GA		06/29/2006	6.875	1,001,795	0	0	0	0	0	1,578,390	12/31/2012
A6042914		ELLENWOOD	GA		06/29/2006	6.875	955,526	0	0	0	0	0	1,705,818	12/31/2012
A6042915		ELLENWOOD	GA		06/29/2006	6.875	608,771	0	0	0	0	0	970,531	12/31/2012
B0060103		EVANS	GA		08/31/2010	6.500	2,809,797	0	0	0	0	0	3,781,172	12/31/2012
A7060802		FAIRBURN	GA		08/21/2007	6.750	898,178	0	0	0	0	0	1,176,031	12/31/2012
A8072804		FAIRBURN	GA		09/18/2008	7.375	744,612	0	0	0	0	0	1,228,592	12/31/2012
A8072810		FOREST PARK	GA		09/18/2008	7.375	791,186	0	0	0	0	0	1,233,148	12/31/2012
B3061403		FORT VALLEY	GA		08/22/2013	4.875	1,405,914	0	0	0	0	0	1,899,170	09/12/2013
A6101415		FRANKLIN	GA		01/31/2007	6.250	105,661	0	0	0	0	0	228,145	12/31/2012
B1110202		GAINESVILLE	GA		02/29/2012	5.250	465,725	0	0	0	0	0	1,435,298	12/31/2012
B3031808		GAINESVILLE	GA		06/06/2013	4.500	1,041,625	0	0	0	0	0	1,592,053	06/12/2013
B2051101		GARDEN CITY	GA		07/09/2012	4.750	1,438,644	0	0	0	0	0	2,462,038	12/31/2012
A7080215		GRIFFIN	GA		09/28/2007	6.875	1,025,397	0	0	0	0	0	1,237,833	12/31/2012
B3032103		GROVETOWN	GA		06/05/2013	5.000	1,148,238	0	0	0	0	0	1,738,166	06/05/2013
A7082304		HAMPTON	GA		10/19/2007	5.375	363,947	0	0	0	0	0	495,678	12/31/2012
A9081805		HAPEVILLE	GA		11/10/2009	7.750	72,691	0	0	0	0	0	153,548	12/31/2012
B3061703		HARTWELL	GA		09/20/2013	4.375	476,292	0	0	0	0	0	638,932	09/20/2013
A5102406		HEPHZIBAH	GA		01/17/2006	6.125	285,287	0	0	0	0	0	491,356	12/31/2012
A6042916		HOLLY SPRINGS	GA		06/29/2006	6.875	847,601	0	0	0	0	0	1,322,271	12/31/2012
A6042917		HOSCHTON	GA		06/29/2006	6.875	666,581	0	0	0	0	0	499,693	12/31/2012
B2021601		JASPER	GA		05/24/2012	6.125	300,199	0	0	0	0	0	558,012	12/31/2012
A6042918		JEFFERSON	GA		06/29/2006	6.875	1,113,464	0	0	0	0	0	1,812,709	12/31/2012
B0052806		JOHNS CREEK	GA		08/06/2010	6.375	1,337,653	0	0	0	0	0	2,057,531	12/31/2012
B1100601		JOHNS CREEK	GA		01/31/2012	5.625	1,047,153	0	0	0	0	0	1,583,366	12/31/2012
B1100602		JOHNS CREEK	GA		01/31/2012	5.625	1,043,285	0	0	0	0	0	1,572,120	12/31/2012
A5062901		JONESBORO	GA		12/06/2005	5.875	1,349,663	0	0	0	0	0	3,133,158	12/31/2012
A6042919		JONESBORO	GA		06/29/2006	6.875	1,217,542	0	0	0	0	0	1,361,853	12/31/2012
A6042920		JONESBORO	GA		06/29/2006	6.875	1,040,266	0	0	0	0	0	1,654,646	12/31/2012
A6042921		JONESBORO	GA		06/30/2006	6.875	724,391	0	0	0	0	0	1,059,633	12/31/2012
A9081804		JONESBORO	GA		11/10/2009	7.750	107,415	0	0	0	0	0	205,327	12/31/2012
B3051305		JONESBORO	GA		08/16/2013	5.625	353,820	0	0	0	0	0	481,735	08/16/2013
A5061501		KENNESAW	GA		08/30/2005	5.500	410,758	0	0	0	0	0	623,931	12/31/2012
B2060809		KENNESAW	GA		08/30/2012	5.375	977,428	0	0	0	0	0	1,348,049	07/22/2013
B0062504		KINGSLAND	GA		09/17/2010	6.375	438,268	0	0	0	0	0	792,320	12/31/2012
A8020702		LAVONIA	GA		04/04/2008	5.750	268,332	0	0	0	0	0	273,575	12/31/2012
99021503		LAWRENCEVILLE	GA		05/04/1999	7.500	46,588	0	0	0	0	0	1,701,132	12/31/2012
A3091102		LAWRENCEVILLE	GA		12/17/2003	6.750	267,312	0	0	0	0	0	1,586,280	12/31/2012
A4072008		LAWRENCEVILLE	GA		09/17/2004	6.250	953,296	0	0	0	0	0	1,620,411	12/31/2012
A4090701		LAWRENCEVILLE	GA		11/29/2004	6.000	666,493	0	0	0	0	0	1,480,903	12/31/2012
A7011101		LAWRENCEVILLE	GA		03/20/2007	6.250	241,932	0	0	0	0	0	512,446	12/31/2012
A7041601		LAWRENCEVILLE	GA		06/13/2007	6.000	805,114	0	0	0	0	0	959,243	12/31/2012
A7080208		LAWRENCEVILLE	GA		09/28/2007	6.875	751,107	0	0	0	0	0	953,776	12/31/2012
B0020105		LAWRENCEVILLE	GA		03/31/2010	6.550	1,047,486	0	0	0	0	0	1,443,110	12/31/2012
B1041901		LAWRENCEVILLE	GA		05/31/2011	5.500	1,913,769	0	0	0	0	0	3,395,459	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A9042301		LILBURN	GA		06/30/2009	7.500	1,346,919	0	0	0	0	0	2,656,280	12/31/2012
A5080804		LITHIA SPRINGS	GA		10/31/2005	5.750	180,856	0	0	0	0	0	1,110,176	12/31/2012
B3041503		LITHIA SPRINGS	GA		06/21/2013	4.750	526,468	0	0	0	0	0	711,155	06/24/2013
A7082406		LITHONIA	GA		10/31/2007	6.500	836,888	0	0	0	0	0	1,029,195	12/31/2012
A8080408		LITHONIA	GA		10/01/2008	6.500	990,798	0	0	0	0	0	1,076,049	12/31/2012
A9081808		LITHONIA	GA		11/10/2009	7.750	86,795	0	0	0	0	0	255,936	12/31/2012
B2102401		LITHONIA	GA		12/28/2012	4.750	1,623,818	0	0	0	0	0	2,222,811	12/31/2012
B3071701		LITHONIA	GA		10/10/2013	5.500	311,273	0	0	0	0	0	448,765	10/10/2013
A7080216		LOCUST GROVE	GA		09/28/2007	6.875	1,326,031	0	0	0	0	0	1,582,717	12/31/2012
A6071901		LOGANVILLE	GA		08/24/2006	6.500	676,731	0	0	0	0	0	1,393,867	12/31/2012
A3071604		MABLETON	GA		10/10/2003	6.000	1,154,438	0	0	0	0	0	2,426,816	12/31/2012
A7081303		MABLETON	GA		11/20/2007	6.750	339,042	0	0	0	0	0	567,406	12/31/2012
A8072811		MABLETON	GA		09/18/2008	7.375	791,186	0	0	0	0	0	1,220,665	12/31/2012
A3071601		MACON	GA		10/06/2003	6.375	179,707	0	0	0	0	0	633,365	12/31/2012
A4083101		MACON	GA		12/01/2004	5.875	726,357	0	0	0	0	0	1,161,791	12/31/2012
A4110404		MACON	GA		01/26/2005	5.750	684,642	0	0	0	0	0	1,115,824	12/31/2012
A6101418		MACON	GA		01/29/2007	6.250	473,946	0	0	0	0	0	1,110,648	12/31/2012
A7062705		MACON	GA		08/23/2007	6.875	943,178	0	0	0	0	0	1,238,402	12/31/2012
B0090210		MACON	GA		11/18/2010	6.500	465,387	0	0	0	0	0	745,872	12/31/2012
A4060202		MARIETTA	GA		08/26/2004	5.750	32,209	0	0	0	0	0	873,957	12/31/2012
A4100705		MARIETTA	GA		12/13/2004	5.875	294,767	0	0	0	0	0	1,171,117	12/31/2012
A4110104		MARIETTA	GA		01/27/2005	6.000	838,104	0	0	0	0	0	1,042,271	12/31/2012
A7100103		MARIETTA	GA		04/25/2008	6.750	299,272	0	0	0	0	0	522,106	12/31/2012
A7120303		MARIETTA	GA		01/30/2008	5.000	5,446,044	0	0	0	0	0	5,328,887	12/31/2012
A8092201		MARIETTA	GA		10/30/2008	6.875	3,140,694	0	0	0	0	0	4,793,709	12/31/2012
A9031001		MARIETTA	GA		05/06/2009	7.375	654,513	0	0	0	0	0	1,084,153	12/31/2012
B0030102		MARIETTA	GA		05/07/2010	6.375	185,980	0	0	0	0	0	378,857	12/31/2012
B0071304		MARIETTA	GA		09/14/2010	5.750	624,242	0	0	0	0	0	1,030,516	12/31/2012
B2061902		MARIETTA	GA		08/24/2012	4.750	1,086,383	0	0	0	0	0	1,508,773	12/31/2012
B2062001		MARIETTA	GA		09/24/2012	5.250	975,241	0	0	0	0	0	1,479,404	12/31/2012
B3030801		MARIETTA	GA		05/14/2013	4.125	806,026	0	0	0	0	0	1,094,009	05/30/2013
B3040902		MARIETTA	GA		06/28/2013	4.750	612,175	0	0	0	0	0	836,306	06/28/2013
B3062502		MARIETTA	GA		09/12/2013	4.875	207,051	0	0	0	0	0	302,844	09/12/2013
B3080101		MARIETTA	GA		10/21/2013	5.000	401,930	0	0	0	0	0	635,933	10/21/2013
A4020502		MARTINEZ	GA		05/18/2004	6.000	623,110	0	0	0	0	0	777,145	12/31/2012
A4080912		MARTINEZ	GA		11/05/2004	6.000	396,942	0	0	0	0	0	841,173	12/31/2012
A4080913		MARTINEZ	GA		11/05/2004	6.000	426,662	0	0	0	0	0	849,366	12/31/2012
B0042802		MARTINEZ	GA		07/30/2010	6.875	1,409,814	0	0	0	0	0	2,193,994	12/31/2012
B0060102		MARTINEZ	GA		08/31/2010	6.500	2,341,485	0	0	0	0	0	3,152,437	12/31/2012
B0060104		MARTINEZ	GA		08/31/2010	6.500	2,107,347	0	0	0	0	0	3,682,904	12/31/2012
A6042922		MCDONOUGH	GA		06/30/2006	6.875	589,432	0	0	0	0	0	870,631	12/31/2012
A6042923		MCDONOUGH	GA		06/30/2006	6.875	897,717	0	0	0	0	0	1,342,502	12/31/2012
A6042924		MCDONOUGH	GA		07/27/2006	6.875	425,599	0	0	0	0	0	741,486	12/31/2012
A9033002		MCDONOUGH	GA		06/10/2009	6.500	2,872,847	0	0	0	0	0	4,025,390	12/31/2012
A8020602		MORROW	GA		03/17/2008	6.250	357,273	0	0	0	0	0	423,702	12/31/2012
a9090908		MORROW	GA		11/20/2009	7.000	1,840,442	0	0	0	0	0	2,047,151	12/31/2012
A9090909		MORROW	GA		12/31/2009	6.625	1,568,857	0	0	0	0	0	1,469,223	12/31/2012
B2081503		MORROW	GA		09/25/2012	4.375	1,133,224	0	0	0	0	0	1,505,169	12/31/2012
A8030502		NEWNAN	GA		06/05/2008	6.125	242,238	0	0	0	0	0	324,567	12/31/2012
A3021405		NORCROSS	GA		04/24/2003	6.500	491,346	0	0	0	0	0	921,118	12/31/2012
A3041603		NORCROSS	GA		06/25/2003	6.375	131,047	0	0	0	0	0	687,478	12/31/2012
A4061801		NORCROSS	GA		09/30/2004	6.375	1,106,802	0	0	0	0	0	2,236,716	12/31/2012
A7022007		NORCROSS	GA		04/16/2007	6.375	813,412	0	0	0	0	0	1,422,297	12/31/2012
A8072809		NORCROSS	GA		09/25/2008	7.375	791,186	0	0	0	0	0	1,057,530	12/31/2012
B0020104		NORCROSS	GA		04/29/2010	6.600	2,053,947	0	0	0	0	0	3,176,690	12/31/2012
B2082801		NORCROSS	GA		10/30/2012	5.000	1,778,360	0	0	0	0	0	2,581,454	12/31/2012
B3070301		NORCROSS	GA		09/03/2013	4.375	2,050,803	0	0	0	0	0	3,190,215	09/03/2013
A6022101		PEACHTREE CITY	GA		05/31/2006	6.250	453,929	0	0	0	0	0	573,589	12/31/2012
B2102601		PEMBROKE	GA		12/14/2012	5.000	694,485	0	0	0	0	0	1,066,792	12/31/2012
A4122702		PERRY	GA		03/31/2005	6.750	665,407	0	0	0	0	0	1,192,266	12/31/2012
A9123002		POOLER	GA		03/22/2010	7.000	816,681	0	0	0	0	0	1,187,057	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6042925		POWDER SPRINGS	GA		06/30/2006	6.875	720,440	0	0	0	0	0	1,289,056	12/31/2012
A6042926		REX	GA		06/29/2006	6.875	631,854	0	0	0	0	0	992,733	12/31/2012
A4012604		RICHMOND HILL	GA		04/20/2004	6.000	305,971	0	0	0	0	0	872,481	12/31/2012
A5083102		RINGGOLD	GA		12/02/2005	6.000	154,598	0	0	0	0	0	334,203	12/31/2012
A6100712		RINGGOLD	GA		11/29/2006	6.200	482,698	0	0	0	0	0	401,518	12/31/2012
A9081807		RIVERDALE	GA		11/10/2009	7.750	67,275	0	0	0	0	0	231,025	12/31/2012
B2071204		RIVERDALE	GA		09/05/2012	5.500	1,161,279	0	0	0	0	0	1,612,254	12/31/2012
B3082304		RIVERDALE	GA		10/30/2013	6.000	623,079	0	0	0	0	0	842,871	11/01/2013
B2022803		ROCKMART	GA		04/30/2012	5.625	502,293	0	0	0	0	0	688,254	12/31/2012
A5022501		ROME	GA		05/16/2005	6.000	360,564	0	0	0	0	0	802,790	12/31/2012
A6100701		ROME	GA		11/30/2006	6.200	425,587	0	0	0	0	0	980,395	12/31/2012
A6100702		ROME	GA		11/30/2006	6.200	308,851	0	0	0	0	0	708,472	12/31/2012
A6100707		ROME	GA		11/29/2006	6.200	406,670	0	0	0	0	0	675,778	12/31/2012
A6100710		ROME	GA		11/29/2006	6.200	425,587	0	0	0	0	0	928,039	12/31/2012
A6100711		ROME	GA		11/29/2006	6.200	482,698	0	0	0	0	0	1,136,330	12/31/2012
A6100717		ROME	GA		11/29/2006	6.200	441,193	0	0	0	0	0	282,242	12/31/2012
A6100718		ROME	GA		11/29/2006	6.200	389,229	0	0	0	0	0	859,590	04/18/2013
A6101401		ROME	GA		01/26/2007	6.250	88,025	0	0	0	0	0	228,276	12/31/2012
A6101402		ROME	GA		01/26/2007	6.250	171,137	0	0	0	0	0	304,995	12/31/2012
A6101403		ROME	GA		01/26/2007	6.250	107,989	0	0	0	0	0	239,632	12/31/2012
A6101404		ROME	GA		01/26/2007	6.250	161,155	0	0	0	0	0	347,661	12/31/2012
A6101405		ROME	GA		01/26/2007	6.250	104,679	0	0	0	0	0	228,890	12/31/2012
A6101406		ROME	GA		01/26/2007	6.250	84,715	0	0	0	0	0	176,258	12/31/2012
A6101407		ROME	GA		01/26/2007	6.250	53,787	0	0	0	0	0	136,212	12/31/2012
A6101408		ROME	GA		01/26/2007	6.250	150,191	0	0	0	0	0	222,725	12/31/2012
A6101409		ROME	GA		01/26/2007	6.250	78,405	0	0	0	0	0	55,978	12/31/2012
A6101410		ROME	GA		02/27/2007	6.375	178,080	0	0	0	0	0	132,375	12/31/2012
A6101412		ROME	GA		02/27/2007	6.250	201,631	0	0	0	0	0	440,292	12/31/2012
A6101416		ROME	GA		01/31/2007	6.250	176,465	0	0	0	0	0	454,231	12/31/2012
A6101420		ROME	GA		01/29/2007	6.250	104,679	0	0	0	0	0	274,150	12/31/2012
A6101421		ROME	GA		01/31/2007	6.250	52,495	0	0	0	0	0	102,831	12/31/2012
A6101423		ROME	GA		01/30/2007	6.250	66,459	0	0	0	0	0	249,437	12/31/2012
A6101424		ROME	GA		01/30/2007	6.250	104,679	0	0	0	0	0	115,955	12/31/2012
A6101427		ROME	GA		01/30/2007	6.250	86,370	0	0	0	0	0	232,931	12/31/2012
A6101428		ROME	GA		01/30/2007	6.250	332,941	0	0	0	0	0	703,275	12/31/2012
A6101430		ROME	GA		01/30/2007	6.250	385,173	0	0	0	0	0	537,810	12/31/2012
A6101431		ROME	GA		02/27/2007	6.250	92,110	0	0	0	0	0	245,363	12/31/2012
A6101432		ROME	GA		01/31/2007	6.250	393,565	0	0	0	0	0	700,105	12/31/2012
A6101433		ROME	GA		01/30/2007	6.250	106,334	0	0	0	0	0	121,204	12/31/2012
A6101434		ROME	GA		01/30/2007	6.250	99,662	0	0	0	0	0	159,340	12/31/2012
A6101435		ROME	GA		01/30/2007	6.250	125,935	0	0	0	0	0	232,532	12/31/2012
A6121601		ROME	GA		02/27/2007	6.250	51,868	0	0	0	0	0	113,369	12/31/2012
A6121603		ROME	GA		02/27/2007	6.250	55,256	0	0	0	0	0	152,311	12/31/2012
A6121604		ROME	GA		02/27/2007	6.250	242,812	0	0	0	0	0	451,715	12/31/2012
A6121606		ROME	GA		02/27/2007	6.250	57,602	0	0	0	0	0	104,992	12/31/2012
A6121607		ROME	GA		02/28/2007	6.250	113,848	0	0	0	0	0	436,129	12/31/2012
A6121609		ROME	GA		02/27/2007	6.250	110,511	0	0	0	0	0	216,165	12/31/2012
A6121610		ROME	GA		02/27/2007	6.250	85,386	0	0	0	0	0	168,488	12/31/2012
A6121611		ROME	GA		02/27/2007	6.250	84,708	0	0	0	0	0	212,209	12/31/2012
A6121614		ROME	GA		02/27/2007	6.250	73,657	0	0	0	0	0	249,997	12/31/2012
A6121615		ROME	GA		02/27/2007	6.250	65,620	0	0	0	0	0	173,820	12/31/2012
A6121616		ROME	GA		02/27/2007	6.250	65,722	0	0	0	0	0	150,122	12/31/2012
A6121617		ROME	GA		02/28/2007	6.250	80,381	0	0	0	0	0	167,973	12/31/2012
A6121618		ROME	GA		02/27/2007	6.250	142,309	0	0	0	0	0	322,540	12/31/2012
A6121619		ROME	GA		02/27/2007	6.250	50,200	0	0	0	0	0	263,377	12/31/2012
A6121621		ROME	GA		02/27/2007	6.250	108,843	0	0	0	0	0	97,130	12/31/2012
A6121622		ROME	GA		02/27/2007	6.250	276,806	0	0	0	0	0	621,928	12/31/2012
A7032107		ROME	GA		06/28/2007	6.000	518,670	0	0	0	0	0	810,447	12/31/2012
B1020701		ROME	GA		04/28/2011	5.750	3,454,259	0	0	0	0	0	4,535,399	12/31/2012
A4070902		ROSWELL	GA		10/01/2004	5.250	64,819	0	0	0	0	0	1,374,155	12/31/2012
A7082409		ROSWELL	GA		11/26/2007	4.500	304,618	0	0	0	0	0	405,948	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8070303		ROSWELL	GA		08/28/2008	6.625	281,413	0	0	0	0	0	517,813	12/31/2012
A8082007		ROSWELL	GA		10/23/2008	5.000	424,618	0	0	0	0	0	637,011	12/31/2012
B0051403		ROSWELL	GA		06/30/2010	6.250	982,578	0	0	0	0	0	1,810,072	12/31/2012
B3062501		ROSWELL	GA		09/12/2013	4.875	688,179	0	0	0	0	0	974,744	09/12/2013
B0031005		SANDY SPRINGS	GA		05/04/2010	6.500	896,052	0	0	0	0	0	1,897,873	12/31/2012
B3030802		SANDY SPRINGS	GA		05/03/2013	4.375	1,380,307	0	0	0	0	0	1,874,292	05/03/2013
A7120401		SAVANNAH	GA		01/31/2008	6.500	374,780	0	0	0	0	0	851,790	12/31/2012
A8020605		SAVANNAH	GA		04/01/2008	6.000	906,682	0	0	0	0	0	2,212,732	12/31/2012
A9123001		SAVANNAH	GA		03/22/2010	7.000	1,024,014	0	0	0	0	0	1,524,275	12/31/2012
A6042927		SMYRNA	GA		06/30/2006	6.875	1,194,460	0	0	0	0	0	2,132,382	12/31/2012
A7060404		SMYRNA	GA		08/14/2007	6.375	457,328	0	0	0	0	0	425,661	12/31/2012
A8012901		SMYRNA	GA		04/04/2008	5.750	991,395	0	0	0	0	0	959,357	12/31/2012
A8120504		SMYRNA	GA		02/02/2009	7.000	1,005,598	0	0	0	0	0	1,923,560	12/31/2012
A9090910		SMYRNA	GA		11/20/2009	7.125	1,179,314	0	0	0	0	0	1,286,116	12/31/2012
B0071301		SMYRNA	GA		08/12/2010	5.875	2,173,261	0	0	0	0	0	3,115,699	12/31/2012
B2052906		SMYRNA	GA		07/31/2012	4.625	442,196	0	0	0	0	0	685,621	12/31/2012
B3082305		SMYRNA	GA		10/30/2013	5.750	146,491	0	0	0	0	0	196,532	10/30/2013
A3040202		STATESBORO	GA		06/17/2003	4.375	1,432,728	0	0	0	0	0	3,313,270	12/31/2012
A6101417		STATESBORO	GA		01/29/2007	6.250	171,137	0	0	0	0	0	400,253	12/31/2012
B0072301		STATESBORO	GA		09/15/2010	5.750	1,125,190	0	0	0	0	0	1,724,199	12/31/2012
B1122102		STOCKBRIDGE	GA		03/01/2012	5.750	1,015,096	0	0	0	0	0	1,427,780	12/31/2012
A3110302		STONE MOUNTAIN	GA		01/20/2004	6.625	540,356	0	0	0	0	0	901,347	12/31/2012
A8082803		STONE MOUNTAIN	GA		10/29/2008	4.250	514,231	0	0	0	0	0	850,113	12/31/2012
A9081806		STONE MOUNTAIN	GA		11/10/2009	7.750	98,741	0	0	0	0	0	189,453	12/31/2012
B0042102		STONE MOUNTAIN	GA		06/01/2010	7.250	813,903	0	0	0	0	0	1,582,057	12/31/2012
A8053003		SUGAR HILL	GA		08/15/2008	6.625	971,453	0	0	0	0	0	1,045,654	12/31/2012
A6101413		SUMMERVILLE	GA		01/31/2007	6.250	120,918	0	0	0	0	0	244,793	12/31/2012
A2121704		SUWANEE	GA		02/26/2003	4.750	467,799	0	0	0	0	0	1,005,352	12/31/2012
A7022106		SUWANEE	GA		04/24/2007	6.375	1,060,875	0	0	0	0	0	1,463,940	12/31/2012
B2100101		SUWANEE	GA		12/06/2012	5.250	560,812	0	0	0	0	0	934,458	12/31/2012
A7082205		TIFTON	GA		10/18/2007	6.500	838,930	0	0	0	0	0	827,289	12/31/2012
B2110726		TIFTON	GA		12/28/2012	4.875	130,578	0	0	0	0	0	182,004	12/31/2012
B0111504		TUCKER	GA		12/28/2010	5.750	1,202,334	0	0	0	0	0	2,010,361	12/31/2012
A7080218		UNION CITY	GA		09/28/2007	6.875	1,093,654	0	0	0	0	0	1,835,176	12/31/2012
B1092907		UNION CITY	GA		12/19/2011	5.625	564,577	0	0	0	0	0	993,316	12/31/2012
B2072002		UNION CITY	GA		10/24/2012	5.125	987,293	0	0	0	0	0	1,793,486	12/31/2012
B1061703		VILLA RICA	GA		08/19/2011	5.750	612,803	0	0	0	0	0	842,133	12/31/2012
A7120305		WARNER ROBBINS	GA		02/08/2008	6.150	988,280	0	0	0	0	0	1,162,304	12/31/2012
B2100207		WARNER ROBINS	GA		12/28/2012	4.625	447,414	0	0	0	0	0	613,011	12/31/2012
A8012301		WATKINSVILLE	GA		03/24/2008	6.000	1,036,486	0	0	0	0	0	1,144,963	12/31/2012
A8030503		WATKINSVILLE	GA		06/19/2008	6.125	236,936	0	0	0	0	0	319,567	12/31/2012
A8030504		WATKINSVILLE	GA		06/30/2008	6.125	295,430	0	0	0	0	0	389,575	12/31/2012
B3062801		WATKINSVILLE	GA		09/27/2013	4.375	498,657	0	0	0	0	0	874,548	09/27/2013
B2041211		WAYCROSS	GA		08/13/2012	5.250	579,734	0	0	0	0	0	844,805	12/31/2012
A8072808		WINDER	GA		09/18/2008	7.375	744,612	0	0	0	0	0	1,283,679	12/31/2012
A6022102		WOODSTOCK	GA		05/16/2006	6.250	552,393	0	0	0	0	0	488,850	12/31/2012
A7092601		WOODSTOCK	GA		12/13/2007	6.625	864,697	0	0	0	0	0	1,378,252	12/31/2012
A8012304		WOODSTOCK	GA		04/22/2008	6.000	3,126,644	0	0	0	0	0	3,532,729	12/31/2012
B0052803		WOODSTOCK	GA		08/18/2010	6.000	997,565	0	0	0	0	0	2,003,508	12/31/2012
B2060810		WOODSTOCK	GA		07/31/2012	5.375	178,580	0	0	0	0	0	325,894	12/31/2012
B2122802		WOODSTOCK	GA		02/26/2013	4.125	844,254	0	0	0	0	0	1,174,874	02/26/2013
B3081903		WOODSTOCK	GA		10/04/2013	5.125	714,562	0	0	0	0	0	957,427	10/04/2013
A5012902		ANKENY	IA		04/29/2005	6.625	195,030	0	0	0	0	0	383,294	12/31/2012
A3092502		COUNCIL BLUFFS	IA		12/12/2003	6.500	161,156	0	0	0	0	0	406,215	12/31/2012
B3031804		COUNCIL BLUFFS	IA		05/30/2013	4.125	1,833,779	0	0	0	0	0	3,749,913	05/30/2013
A7121901		DES MOINES	IA		02/08/2008	6.750	179,820	0	0	0	0	0	266,297	12/31/2012
B3041504		DES MOINES	IA		06/03/2013	4.125	1,335,427	0	0	0	0	0	1,943,424	06/03/2013
A7060102		MARSHALLTOWN	IA		08/10/2007	6.250	1,483,142	0	0	0	0	0	2,335,244	12/31/2012
A4033009		AMMON	ID		06/25/2004	6.000	434,380	0	0	0	0	0	745,853	12/31/2012
A5071804		AMMON	ID		06/29/2006	6.000	1,087,398	0	0	0	0	0	554,018	12/31/2012
A50718043		AMMON	ID		12/31/2008	6.000	99,002	0	0	0	0	0	50,397	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A2051703		BOISE	ID		07/26/2002	7.625	3,216	0	0	0	0	0	83,199	12/31/2012
A4030503		BOISE	ID		04/30/2004	5.875	1,181,459	0	0	0	0	0	2,591,175	12/31/2012
A7010202		BOISE	ID		03/20/2007	6.250	752,284	0	0	0	0	0	1,005,829	12/31/2012
A7010203		BOISE	ID		03/20/2007	6.250	816,104	0	0	0	0	0	973,690	12/31/2012
A7010204		BOISE	ID		03/20/2007	6.250	631,293	0	0	0	0	0	993,749	12/31/2012
A7100203		BOISE	ID		12/20/2007	6.500	443,626	0	0	0	0	0	547,259	12/31/2012
A8021403		BOISE	ID		04/08/2008	6.000	460,567	0	0	0	0	0	904,592	12/31/2012
A8111102		BOISE	ID		01/20/2009	7.250	302,519	0	0	0	0	0	453,533	12/31/2012
A9122202		BOISE	ID		03/12/2010	6.875	831,222	0	0	0	0	0	1,063,987	12/31/2012
B2060501		BOISE	ID		08/02/2012	4.875	228,621	0	0	0	0	0	409,048	12/31/2012
B2070305		BOISE	ID		09/06/2012	5.000	738,528	0	0	0	0	0	1,038,837	12/31/2012
A4080915		COEUR D ALENE	ID		10/22/2004	7.750	1,597,032	0	0	0	0	0	2,956,947	12/31/2012
A6010602		COEUR D ALENE	ID		03/02/2006	6.125	319,114	0	0	0	0	0	623,952	12/31/2012
B1082502		COEUR D ALENE	ID		12/22/2011	5.500	4,937,172	0	0	0	0	0	7,744,253	12/31/2012
A8052003		EAGLE	ID		08/13/2008	6.650	322,567	0	0	0	0	0	297,273	12/31/2012
B2061904		GARDEN CITY	ID		09/26/2012	4.625	3,152,680	0	0	0	0	0	4,596,117	12/31/2012
B0042703		GRANVILLE	ID		06/24/2010	7.500	1,094,604	0	0	0	0	0	1,893,581	12/31/2012
A6032905		HAYDEN	ID		07/31/2006	6.500	412,667	0	0	0	0	0	428,419	12/31/2012
B3031503		HOMEDALE	ID		05/22/2013	4.875	290,211	0	0	0	0	0	1,155,332	05/22/2013
A7012902		IDAHO FALLS	ID		04/05/2007	6.250	588,740	0	0	0	0	0	895,712	12/31/2012
A9022706		KETCHUM	ID		05/21/2009	6.375	1,270,840	0	0	0	0	0	1,936,809	12/31/2012
A6072502		MERIDIAN	ID		12/07/2006	6.875	441,963	0	0	0	0	0	717,126	12/31/2012
A2122603		NAMPA	ID		02/26/2003	4.750	356,515	0	0	0	0	0	801,068	12/31/2012
A6100304		NAMPA	ID		12/04/2006	6.500	1,817,962	0	0	0	0	0	3,607,998	12/31/2012
A7012905		NAMPA	ID		04/30/2007	6.375	442,011	0	0	0	0	0	721,476	12/31/2012
A4033010		POCATELLO	ID		06/22/2005	6.510	741,525	0	0	0	0	0	1,363,631	12/31/2012
A5090603		POCATELLO	ID		12/06/2005	5.625	372,309	0	0	0	0	0	562,092	12/31/2012
A7011704		POCATELLO	ID		04/10/2007	6.500	334,001	0	0	0	0	0	292,907	12/31/2012
A7030108		POCATELLO	ID		04/30/2007	5.250	1,153,771	0	0	0	0	0	2,264,955	12/31/2012
A9100101		POCATELLO	ID		12/10/2009	7.500	1,219,795	0	0	0	0	0	1,955,893	12/31/2012
A7101901		POST FALLS	ID		11/28/2007	6.500	1,101,505	0	0	0	0	0	1,293,623	12/31/2012
A5070503		REXBURG	ID		09/29/2005	5.875	325,152	0	0	0	0	0	780,966	12/31/2012
B1060802		ALGONQUIN	IL		09/09/2011	6.125	1,256,553	0	0	0	0	0	2,102,453	12/31/2012
B1041507		ALSIP	IL		08/25/2011	5.750	604,174	0	0	0	0	0	773,685	12/31/2012
A5012901		ALTON	IL		04/28/2005	6.625	195,030	0	0	0	0	0	502,467	12/31/2012
B0120302		ARLINGTON HEIGHTS	IL		02/25/2011	6.375	1,124,832	0	0	0	0	0	1,635,758	12/31/2012
B1022405		ARLINGTON HEIGHTS	IL		05/31/2011	5.750	884,420	0	0	0	0	0	1,284,328	12/31/2012
B1031605		ARLINGTON HEIGHTS	IL		06/08/2011	6.125	1,622,464	0	0	0	0	0	1,873,897	12/31/2012
A4091501		AURORA	IL		10/25/2004	6.500	395,887	0	0	0	0	0	904,663	12/31/2012
B3051708		BEDFORD	IL		07/25/2013	4.750	526,777	0	0	0	0	0	712,930	08/02/2013
A9092502		BOLINGBROOK	IL		12/15/2009	7.750	1,695,584	0	0	0	0	0	3,534,620	12/31/2012
A2062602		BRIDGEVIEW	IL		09/11/2002	7.375	465,104	0	0	0	0	0	1,017,324	12/31/2012
B2090501		BUFFALO GROVE	IL		11/28/2012	4.500	1,006,687	0	0	0	0	0	1,666,483	12/31/2012
99020808		BURR RIDGE	IL		04/28/1999	7.250	231,323	0	0	0	0	0	1,534,360	12/31/2012
A4011401		CARBONDALE	IL		03/30/2004	6.125	374,282	0	0	0	0	0	534,677	12/31/2012
A7030201		CHAMPAIGN	IL		08/27/2007	6.000	1,551,288	0	0	0	0	0	2,167,455	12/31/2012
A7040608		CHAMPAIGN	IL		06/18/2007	5.750	451,796	0	0	0	0	0	457,310	12/31/2012
A7040609		CHAMPAIGN	IL		06/18/2007	6.375	309,350	0	0	0	0	0	421,220	12/31/2012
A4051004		CHANNAHON	IL		05/28/2004	6.375	612,035	0	0	0	0	0	2,431,103	12/31/2012
A2091001		CHICAGO	IL		12/16/2002	6.625	692,327	0	0	0	0	0	1,603,274	12/31/2012
A2121703		CHICAGO	IL		02/28/2003	6.625	581,627	0	0	0	0	0	845,465	12/31/2012
A3040208		CHICAGO	IL		06/24/2003	6.125	493,931	0	0	0	0	0	751,194	12/31/2012
A4050501		CHICAGO	IL		08/02/2004	6.375	376,074	0	0	0	0	0	498,569	12/31/2012
A4050502		CHICAGO	IL		08/02/2004	6.125	466,580	0	0	0	0	0	489,115	12/31/2012
A4061001		CHICAGO	IL		08/20/2004	6.125	73,248	0	0	0	0	0	629,878	12/31/2012
A5101001		CHICAGO	IL		12/19/2005	5.875	346,762	0	0	0	0	0	844,133	12/31/2012
A7022807		CHICAGO	IL		05/24/2007	5.950	549,462	0	0	0	0	0	839,877	12/31/2012
A7022808		CHICAGO	IL		05/24/2007	5.950	1,208,827	0	0	0	0	0	1,323,803	12/31/2012
A7030703		CHICAGO	IL		05/29/2007	5.750	1,795,301	0	0	0	0	0	2,563,023	12/31/2012
A8022107		CHICAGO	IL		05/19/2008	6.125	3,049,443	0	0	0	0	0	4,465,954	12/31/2012
A8071805		CHICAGO	IL		09/17/2008	4.375	174,895	0	0	0	0	0	222,059	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A9061701		CHICAGO	IL		09/03/2009	6.000	380,173	0	0	0	0	0	554,350	12/31/2012
A90617013		CHICAGO	IL		08/31/2010	6.000	876,126	0	0	0	0	0	1,264,488	12/31/2012
B0051204		CHICAGO	IL		09/29/2010	6.250	565,414	0	0	0	0	0	1,031,662	12/31/2012
B0060404		CHICAGO	IL		08/19/2010	6.125	1,050,205	0	0	0	0	0	1,984,531	12/31/2012
B0060802		CHICAGO	IL		09/30/2010	6.750	1,026,374	0	0	0	0	0	2,331,350	12/31/2012
B1011401		CHICAGO	IL		03/31/2011	5.875	1,108,922	0	0	0	0	0	1,708,060	12/31/2012
B1030107		CHICAGO	IL		05/12/2011	6.500	1,532,493	0	0	0	0	0	2,136,403	12/31/2012
B1041202		CHICAGO	IL		06/30/2011	6.500	1,476,078	0	0	0	0	0	2,265,185	12/31/2012
B1041303		CHICAGO	IL		07/21/2011	6.000	690,372	0	0	0	0	0	1,036,644	12/31/2012
B1041304		CHICAGO	IL		07/29/2011	6.000	345,173	0	0	0	0	0	505,227	12/31/2012
B1060601		CHICAGO	IL		08/12/2011	5.750	654,225	0	0	0	0	0	970,617	12/31/2012
B1060602		CHICAGO	IL		08/26/2011	5.625	885,564	0	0	0	0	0	1,276,650	12/31/2012
B1061604		CHICAGO	IL		08/11/2011	5.750	1,985,151	0	0	0	0	0	3,041,200	12/31/2012
B1061605		CHICAGO	IL		08/11/2011	5.750	2,028,296	0	0	0	0	0	2,926,573	12/31/2012
B1061606		CHICAGO	IL		08/11/2011	5.750	887,037	0	0	0	0	0	1,196,138	12/31/2012
B1070607		CHICAGO	IL		01/31/2012	5.375	1,042,765	0	0	0	0	0	1,447,765	12/31/2012
B1070608		CHICAGO	IL		12/14/2011	5.750	595,522	0	0	0	0	0	832,782	12/31/2012
B1070609		CHICAGO	IL		12/14/2011	5.750	545,891	0	0	0	0	0	616,871	12/31/2012
B1082603		CHICAGO	IL		09/28/2011	5.625	1,511,952	0	0	0	0	0	2,041,319	12/31/2012
B1082604		CHICAGO	IL		09/28/2011	5.625	1,235,478	0	0	0	0	0	1,685,521	12/31/2012
B2012704		CHICAGO	IL		04/19/2012	5.250	3,438,432	0	0	0	0	0	4,840,905	12/31/2012
B2031204		CHICAGO	IL		06/21/2012	5.000	1,614,100	0	0	0	0	0	2,211,067	12/31/2012
B2032302		CHICAGO	IL		06/22/2012	5.125	842,030	0	0	0	0	0	1,212,596	12/31/2012
B2060101		CHICAGO	IL		07/26/2012	4.375	871,649	0	0	0	0	0	1,028,624	12/31/2013
B2061805		CHICAGO	IL		09/14/2012	5.000	1,047,181	0	0	0	0	0	1,614,516	12/31/2012
B2062901		CHICAGO	IL		07/31/2012	4.750	2,693,899	0	0	0	0	0	3,669,270	12/31/2012
B2071203		CHICAGO	IL		08/17/2012	5.125	784,972	0	0	0	0	0	1,162,225	12/31/2012
B2111401		CHICAGO	IL		12/31/2012	5.000	700,532	0	0	0	0	0	982,322	12/31/2012
B2111402		CHICAGO	IL		12/31/2012	5.000	381,791	0	0	0	0	0	509,937	12/31/2012
B2111403		CHICAGO	IL		12/31/2012	4.750	738,538	0	0	0	0	0	1,005,781	12/31/2012
B2111404		CHICAGO	IL		12/31/2012	4.750	805,046	0	0	0	0	0	1,088,140	12/31/2012
B3061209		CHICAGO	IL		11/26/2013	5.250	625,000	0	0	0	0	0	893,877	12/10/2013
B3081502		CHICAGO	IL		10/30/2013	4.375	369,069	0	0	0	0	0	513,919	10/30/2013
A3011603		COUNTRYSIDE	IL		03/24/2003	4.750	245,718	0	0	0	0	0	634,762	12/31/2012
A8011002		CRYSTAL LAKE	IL		03/31/2008	6.375	323,653	0	0	0	0	0	527,324	12/31/2012
B1032404		DOWNERS GROVE	IL		06/13/2011	5.750	922,710	0	0	0	0	0	1,675,203	12/31/2012
B3061201		DOWNERS GROVE	IL		08/29/2013	4.750	819,997	0	0	0	0	0	1,104,266	08/29/2013
B0011201		ELGIN	IL		02/26/2010	6.750	1,116,791	0	0	0	0	0	1,801,128	12/31/2012
A9101302		ELMHURST	IL		12/29/2009	7.375	2,498,998	0	0	0	0	0	5,742,017	12/31/2012
B2060402		ELMHURST	IL		08/22/2012	4.500	2,563,289	0	0	0	0	0	3,675,823	12/31/2012
B1041106		FOX RIVER GROVE	IL		06/10/2011	6.250	1,360,346	0	0	0	0	0	1,915,833	12/31/2012
B1041508		FRANKFORT	IL		08/25/2011	5.750	604,174	0	0	0	0	0	826,460	12/31/2012
A8010802		GALESBURG	IL		03/13/2008	6.375	172,615	0	0	0	0	0	128,533	12/31/2012
A9071401		GENEVA	IL		09/30/2009	8.125	1,470,410	0	0	0	0	0	2,042,876	12/31/2012
B1082207		GENEVA	IL		06/29/2012	5.500	126,908	0	0	0	0	0	171,257	12/31/2012
B2091801		GLENVIEW	IL		10/25/2012	4.375	950,823	0	0	0	0	0	1,244,923	12/31/2012
B3061210		HARWOOD HEIGHTS	IL		11/26/2013	5.250	570,000	0	0	0	0	0	836,872	12/10/2013
B0011202		HINSDALE	IL		03/26/2010	6.750	536,135	0	0	0	0	0	977,467	12/31/2012
A9042708		HOFFMAN ESTATES	IL		07/16/2009	6.500	1,040,550	0	0	0	0	0	1,207,617	12/31/2012
B2061806		HOFFMAN ESTATES	IL		12/27/2012	5.375	1,473,218	0	0	0	0	0	2,182,633	12/31/2012
A4032504		HOMEWOOD	IL		05/20/2004	6.250	269,664	0	0	0	0	0	376,072	12/31/2012
B0010801		HOMEWOOD	IL		02/25/2010	6.875	1,075,945	0	0	0	0	0	1,287,688	12/31/2012
B1070610		HOMEWOOD	IL		12/14/2011	5.750	873,431	0	0	0	0	0	1,187,093	12/31/2012
B2032803		HUNTLEY	IL		04/26/2012	5.750	1,117,484	0	0	0	0	0	1,619,346	12/31/2012
B0032904		JOLIET	IL		05/28/2010	6.625	3,385,331	0	0	0	0	0	5,144,626	12/31/2012
B00329043		JOLIET	IL		12/14/2011	6.000	1,993,291	0	0	0	0	0	2,863,607	12/31/2012
A7060806		LAKE IN THE HILLS	IL		07/30/2007	6.450	637,221	0	0	0	0	0	979,091	12/31/2012
B2012705		LOMBARD	IL		04/13/2012	5.000	827,757	0	0	0	0	0	1,170,889	12/31/2012
B2012706		LOMBARD	IL		04/13/2012	5.000	317,013	0	0	0	0	0	387,794	12/31/2012
B0052101		LOVES PARK	IL		07/21/2010	6.750	176,893	0	0	0	0	0	250,475	12/31/2012
A9030413		MACHESNEY PARK	IL		04/29/2009	6.625	420,474	0	0	0	0	0	736,054	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2110725		MARKHAM	IL		02/26/2013	4.625	770,011	0	0	0	0	0	1,071,348	02/26/2013
B1022804		MOUNT PROSPECT	IL		04/14/2011	6.000	680,970	0	0	0	0	0	1,602,999	12/31/2012
B1031606		MUNDELEIN	IL		06/28/2011	6.125	1,433,811	0	0	0	0	0	1,931,568	12/31/2012
B1070605		MUNDELEIN	IL		01/31/2012	5.500	867,420	0	0	0	0	0	1,143,224	12/31/2012
A4120101		NAPERVILLE	IL		02/22/2005	6.250	613,290	0	0	0	0	0	1,625,967	12/31/2012
A7062801		NAPERVILLE	IL		09/12/2007	6.750	252,482	0	0	0	0	0	289,855	12/31/2012
B1061603		NILES	IL		08/11/2011	5.750	863,091	0	0	0	0	0	1,542,777	12/31/2012
B1070606		NILES	IL		01/31/2012	5.375	912,419	0	0	0	0	0	1,259,304	12/31/2012
B1110804		NILES	IL		04/20/2012	5.250	604,321	0	0	0	0	0	850,960	12/31/2012
A8031008		NORMAL	IL		06/20/2008	6.125	1,009,024	0	0	0	0	0	1,587,803	12/31/2012
B2061807		NORRIDGE	IL		12/27/2012	5.375	718,778	0	0	0	0	0	1,046,588	12/31/2012
B2012402		NORTHFIELD	IL		03/15/2012	4.500	679,499	0	0	0	0	0	1,342,327	12/31/2012
A5111002		OAKBROOK TERRACE	IL		01/25/2006	6.125	531,395	0	0	0	0	0	959,579	12/31/2012
B1022406		ORLAND PARK	IL		05/31/2011	5.750	1,518,595	0	0	0	0	0	2,237,267	12/31/2012
B2070205		OSWEGO	IL		09/05/2012	4.125	618,020	0	0	0	0	0	835,728	12/31/2012
A1091701		PALATINE	IL		12/05/2001	8.000	434,046	0	0	0	0	0	817,262	12/31/2012
B1022304		PLAINFIELD	IL		05/31/2011	6.500	996,127	0	0	0	0	0	1,795,305	12/31/2012
B2110724		ROCK ISLAND	IL		12/28/2012	4.875	825,901	0	0	0	0	0	1,176,662	12/31/2012
B3071104		ROCK ISLAND	IL		09/18/2013	4.875	483,187	0	0	0	0	0	945,001	09/25/2013
A5091501		ROCKFORD	IL		04/28/2006	6.125	151,687	0	0	0	0	0	355,473	12/31/2012
A9030414		ROCKFORD	IL		04/29/2009	6.625	408,801	0	0	0	0	0	685,847	12/31/2012
B1012702		ROCKFORD	IL		03/30/2011	6.625	743,911	0	0	0	0	0	1,147,964	12/31/2012
B0090208		ROLLING MEADOWS	IL		12/13/2010	6.250	757,454	0	0	0	0	0	896,458	12/31/2012
B3080701		SOUTH HOLLAND	IL		10/30/2013	4.500	127,159	0	0	0	0	0	171,611	10/30/2013
A7013006		SPRINGFIELD	IL		04/13/2007	6.500	343,375	0	0	0	0	0	483,976	12/31/2012
B3022202		TINLEY PARK	IL		04/17/2013	4.875	1,143,547	0	0	0	0	0	1,727,141	04/26/2013
A6030709		VILLA PARK	IL		05/19/2006	6.375	401,044	0	0	0	0	0	521,515	12/31/2012
B0040702		WAUKEGAN	IL		06/21/2010	6.750	4,668,122	0	0	0	0	0	5,693,445	12/31/2012
B0071208		WEST CHICAGO	IL		10/29/2010	5.875	494,410	0	0	0	0	0	646,409	12/31/2012
A5021802		YORKVILLE	IL		05/06/2005	5.875	558,587	0	0	0	0	0	1,069,909	12/31/2012
A8012306		ANGOLA	IN		03/05/2008	6.125	149,665	0	0	0	0	0	149,912	12/31/2012
A3061601		AVON	IN		09/10/2003	5.625	757,210	0	0	0	0	0	1,272,322	12/31/2012
A2081503		BATESVILLE	IN		11/21/2002	6.625	120,302	0	0	0	0	0	366,285	12/31/2012
A7010903		BATESVILLE	IN		03/26/2007	5.500	507,784	0	0	0	0	0	498,508	12/31/2012
A2010204		BEECH GROVE	IN		03/25/2002	5.250	673,210	0	0	0	0	0	1,285,939	12/31/2012
A3021402		BROWNSBURG	IN		05/22/2003	6.500	429,327	0	0	0	0	0	1,405,623	12/31/2012
B0062506		BROWNSBURG	IN		09/28/2010	5.750	2,177,581	0	0	0	0	0	4,877,166	12/31/2012
A6082802		CARMEL	IN		10/10/2006	6.625	1,609,583	0	0	0	0	0	2,034,334	12/31/2012
A8080804		CHESTERFIELD	IN		10/28/2008	7.125	517,988	0	0	0	0	0	758,726	12/31/2012
A2031101		CLARKSVILLE	IN		05/28/2002	7.625	1,150,436	0	0	0	0	0	2,779,322	12/31/2012
A7031903		CLARKSVILLE	IN		06/14/2007	6.125	189,549	0	0	0	0	0	514,134	12/31/2012
B3070906		COLUMBUS	IN		09/30/2013	5.250	1,148,971	0	0	0	0	0	1,609,652	09/30/2013
A8012104		CROWN POINT	IN		04/15/2008	6.125	321,624	0	0	0	0	0	459,981	12/31/2012
A4030504		EVANSVILLE	IN		05/24/2004	6.000	850,712	0	0	0	0	0	1,549,257	12/31/2012
A40305043		EVANSVILLE	IN		08/11/2010	7.000	406,812	0	0	0	0	0	771,899	12/31/2012
B0070702		EVANSVILLE	IN		09/29/2010	6.125	699,950	0	0	0	0	0	1,409,132	12/31/2012
B1091903		FISHERS	IN		12/15/2011	5.875	983,446	0	0	0	0	0	1,449,576	12/31/2012
B3030502		FISHERS	IN		05/28/2013	4.750	1,100,718	0	0	0	0	0	1,643,578	05/28/2013
A5072805		FORT WAYNE	IN		09/28/2005	5.750	195,710	0	0	0	0	0	479,340	12/31/2012
A7011905		FORT WAYNE	IN		03/30/2007	6.500	441,983	0	0	0	0	0	630,695	12/31/2012
A9022709		FORT WAYNE	IN		04/30/2009	6.750	1,977,063	0	0	0	0	0	3,325,353	12/31/2012
B0082504		FORT WAYNE	IN		11/30/2010	6.000	2,490,114	0	0	0	0	0	5,554,801	12/31/2012
A4112902		GARY	IN		02/17/2005	6.125	194,070	0	0	0	0	0	441,549	12/31/2012
A9121001		GRANGER	IN		02/26/2010	7.625	1,084,815	0	0	0	0	0	1,758,857	12/31/2012
A2081501		GREENDALE	IN		11/21/2002	6.625	257,817	0	0	0	0	0	588,909	12/31/2012
A1121301		GREENFIELD	IN		03/06/2002	5.250	1,756,309	0	0	0	0	0	4,389,481	12/31/2012
A7082704		GREENSBURG	IN		11/20/2007	6.500	483,966	0	0	0	0	0	776,467	12/31/2012
99120302		INDIANAPOLIS	IN		04/21/2000	8.500	58,454	0	0	0	0	0	616,199	12/31/2012
A2010203		INDIANAPOLIS	IN		04/01/2002	5.250	594,906	0	0	0	0	0	1,082,654	12/31/2012
A2081606		INDIANAPOLIS	IN		11/26/2002	6.625	1,347,999	0	0	0	0	0	3,427,569	12/31/2012
A2122702		INDIANAPOLIS	IN		03/13/2003	6.500	136,247	0	0	0	0	0	349,892	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4031201		INDIANAPOLIS	IN		05/07/2004	5.750	432,299	0	0	0	0	0	904,585	12/31/2012
A4112901		INDIANAPOLIS	IN		02/17/2005	6.125	305,444	0	0	0	0	0	673,178	12/31/2012
A5070102		INDIANAPOLIS	IN		09/01/2005	5.500	284,930	0	0	0	0	0	639,412	12/31/2012
A6013002		INDIANAPOLIS	IN		04/14/2006	6.125	244,780	0	0	0	0	0	405,306	12/31/2012
A6102401		INDIANAPOLIS	IN		12/14/2006	6.375	713,829	0	0	0	0	0	821,018	12/31/2012
A7102401		INDIANAPOLIS	IN		12/20/2007	6.625	443,085	0	0	0	0	0	515,245	12/31/2012
A8031006		INDIANAPOLIS	IN		06/20/2008	6.125	438,593	0	0	0	0	0	701,210	12/31/2012
A8031007		INDIANAPOLIS	IN		06/20/2008	6.125	909,017	0	0	0	0	0	1,426,517	12/31/2012
A8090802		INDIANAPOLIS	IN		11/05/2008	4.625	542,342	0	0	0	0	0	834,955	12/31/2012
B0020301		INDIANAPOLIS	IN		03/30/2010	7.125	2,449,589	0	0	0	0	0	3,698,969	12/31/2012
B0111502		INDIANAPOLIS	IN		02/23/2011	5.875	579,828	0	0	0	0	0	890,965	12/31/2012
B1030804		INDIANAPOLIS	IN		04/29/2011	6.000	1,595,897	0	0	0	0	0	2,826,195	12/31/2012
B1071104		INDIANAPOLIS	IN		09/15/2011	5.375	638,292	0	0	0	0	0	1,017,800	12/31/2012
B1122005		INDIANAPOLIS	IN		03/01/2012	5.375	1,388,104	0	0	0	0	0	1,919,205	12/31/2012
B2103111		INDIANAPOLIS	IN		01/16/2013	4.750	656,135	0	0	0	0	0	901,698	01/16/2013
B2110705		INDIANAPOLIS	IN		12/28/2012	4.875	1,657,960	0	0	0	0	0	2,370,292	12/31/2012
B3032602		INDIANAPOLIS	IN		06/25/2013	5.000	1,362,576	0	0	0	0	0	1,950,197	06/25/2013
B3041804		INDIANAPOLIS	IN		06/10/2013	5.000	3,596,612	0	0	0	0	0	13,901,735	06/10/2013
B3052001		INDIANAPOLIS	IN		09/13/2013	5.875	675,554	0	0	0	0	0	1,139,985	09/13/2013
B3100801		INDIANAPOLIS	IN		12/13/2013	5.000	1,100,000	0	0	0	0	0	1,469,747	12/13/2013
B1022805		JEFFERSONVILLE	IN		05/09/2011	6.625	325,921	0	0	0	0	0	539,226	12/31/2012
A8082602		LAWRENCE	IN		10/30/2008	5.000	2,806,539	0	0	0	0	0	3,189,930	12/31/2012
A7091002		LEBANON	IN		12/28/2007	6.750	283,115	0	0	0	0	0	532,491	12/31/2012
A8011702		MARTINSVILLE	IN		03/17/2008	6.125	179,589	0	0	0	0	0	462,029	12/31/2012
A8092303		MUNCIE	IN		11/21/2008	6.750	1,553,760	0	0	0	0	0	2,309,390	12/31/2012
B2041210		RUSHVILLE	IN		08/29/2012	5.250	362,806	0	0	0	0	0	494,833	12/31/2012
B1092701		SOUTH BEND	IN		12/13/2011	5.750	591,053	0	0	0	0	0	897,565	12/31/2012
B2110717		SOUTH BEND	IN		12/28/2012	4.875	1,240,911	0	0	0	0	0	1,762,898	12/31/2012
A7083104		TERRE HAUTE	IN		12/04/2007	6.500	839,470	0	0	0	0	0	1,566,619	12/31/2012
A2010202		ZIONSVILLE	IN		03/20/2002	5.250	944,712	0	0	0	0	0	1,768,755	12/31/2012
B2022101		EL DORADO	KS		05/07/2012	5.250	687,615	0	0	0	0	0	938,538	12/31/2012
B0062202		FAIRWAY	KS		08/31/2010	5.375	661,607	0	0	0	0	0	1,036,497	12/31/2012
A6032707		KANSAS CITY	KS		06/16/2006	6.500	85,262	0	0	0	0	0	184,111	12/31/2012
B2110720		KANSAS CITY	KS		12/28/2012	4.875	1,076,821	0	0	0	0	0	1,533,950	12/31/2012
A7100201		LANSING	KS		12/13/2007	6.625	366,214	0	0	0	0	0	546,280	12/31/2012
B3042401		LEAWOOD	KS		06/28/2013	4.125	1,049,311	0	0	0	0	0	1,529,052	06/28/2013
A3092201		LENEXA	KS		12/16/2003	6.500	561,970	0	0	0	0	0	2,542,849	12/31/2012
A3092202		LENEXA	KS		12/11/2003	6.500	235,997	0	0	0	0	0	1,116,672	12/31/2012
B1030303		LENEXA	KS		05/17/2011	5.625	798,462	0	0	0	0	0	1,253,820	12/31/2012
A4042701		MERRIAM	KS		07/21/2004	6.000	436,845	0	0	0	0	0	1,693,430	12/31/2012
98120901		OLATHE	KS		03/10/1999	7.500	36,229	0	0	0	0	0	1,545,029	12/31/2012
A3092203		OLATHE	KS		12/11/2003	6.500	282,077	0	0	0	0	0	1,327,711	12/31/2012
A5021801		OLATHE	KS		05/13/2005	5.500	282,616	0	0	0	0	0	1,382,151	12/31/2012
A6042501		OLATHE	KS		07/26/2006	6.375	306,949	0	0	0	0	0	455,349	12/31/2012
A8011802		OLATHE	KS		02/27/2008	5.750	2,086,430	0	0	0	0	0	3,563,319	12/31/2012
A8031801		OLATHE	KS		04/30/2008	4.500	742,950	0	0	0	0	0	1,150,196	12/31/2012
B0062501		OLATHE	KS		09/30/2010	5.375	506,906	0	0	0	0	0	818,401	12/31/2012
B3082901		OLATHE	KS		11/20/2013	5.500	976,500	0	0	0	0	0	1,302,930	11/20/2013
A2011806		OVERLAND PARK	KS		03/28/2002	7.750	165,296	0	0	0	0	0	1,155,109	12/31/2012
A5081702		OVERLAND PARK	KS		10/27/2005	6.625	512,760	0	0	0	0	0	643,407	12/31/2012
A8020804		OVERLAND PARK	KS		03/28/2008	4.750	319,771	0	0	0	0	0	398,683	12/31/2012
B1013102		SHAWNEE	KS		03/17/2011	6.125	904,463	0	0	0	0	0	1,279,358	12/31/2012
A4092703		TOPEKA	KS		12/10/2004	6.000	2,975,417	0	0	0	0	0	5,101,532	12/31/2013
A5072201		WICHITA	KS		10/14/2005	6.250	379,720	0	0	0	0	0	613,716	12/31/2012
A6052403		WICHITA	KS		09/28/2006	6.560	6,035,925	0	0	0	0	0	11,105,883	12/31/2012
A7102002		WICHITA	KS		07/24/2008	5.225	7,098,355	0	0	0	0	0	11,145,295	12/31/2012
A7102022		WICHITA	KS		04/30/2008	6.006	7,381,119	0	0	0	0	0	9,747,557	12/31/2012
B0041901		WICHITA	KS		06/30/2010	8.250	4,664,633	0	0	0	0	0	10,795,130	12/31/2012
B2052402		WICHITA	KS		07/06/2012	5.500	5,282,130	0	0	0	0	0	7,649,534	12/31/2012
A6032906		BOWLING GREEN	KY		04/26/2006	6.125	492,567	0	0	0	0	0	292,230	12/31/2012
A5060301		BURLINGTON	KY		10/17/2005	5.750	715,851	0	0	0	0	0	1,270,274	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
99030503		DRY RIDGE	KY		06/30/1999	7.500	216,043	0	0	0	0	0	524,929	12/31/2012
A2081505		DRY RIDGE	KY		11/21/2002	6.750	235,585	0	0	0	0	0	635,046	12/31/2012
A8010801		ELIZABETHTOWN	KY		03/25/2008	6.875	574,078	0	0	0	0	0	1,434,706	12/31/2012
A2091101		ERLANGER	KY		11/25/2002	6.625	433,433	0	0	0	0	0	992,026	12/31/2012
A4033022		ERLANGER	KY		06/28/2004	5.750	256,560	0	0	0	0	0	1,114,993	12/31/2012
A7022001		ERLANGER	KY		05/07/2007	6.125	258,192	0	0	0	0	0	1,650,165	12/31/2012
A7022104		ERLANGER	KY		05/21/2007	6.375	398,780	0	0	0	0	0	571,637	12/31/2012
A7022105		ERLANGER	KY		05/03/2007	6.375	354,449	0	0	0	0	0	343,731	12/31/2012
A7040306		ERLANGER	KY		07/24/2007	6.000	165,550	0	0	0	0	0	820,623	12/31/2012
A3010701		FLORENCE	KY		03/31/2003	6.500	1,533,147	0	0	0	0	0	2,562,182	12/31/2012
A8121016		FLORENCE	KY		03/30/2009	7.875	574,407	0	0	0	0	0	731,798	12/31/2012
A4040602		FORT MITCHELL	KY		07/07/2004	5.750	461,626	0	0	0	0	0	1,201,348	12/31/2012
A4032307		FORT WRIGHT	KY		06/18/2004	5.750	306,652	0	0	0	0	0	1,170,760	12/31/2012
A8022209		GEORGETOWN	KY		05/14/2008	6.375	625,038	0	0	0	0	0	741,675	12/31/2012
A9082101		LEXINGTON	KY		11/06/2009	7.500	701,699	0	0	0	0	0	1,640,977	12/31/2012
A3093002		LOUISVILLE	KY		01/29/2004	6.500	457,556	0	0	0	0	0	1,685,711	12/31/2012
A6062002		LOUISVILLE	KY		07/28/2006	6.875	137,894	0	0	0	0	0	559,776	12/31/2012
A6080201		LOUISVILLE	KY		10/31/2006	6.625	166,807	0	0	0	0	0	254,694	12/31/2012
B3042914		LOUISVILLE	KY		08/22/2013	5.000	484,559	0	0	0	0	0	2,506,853	08/22/2013
B3042915		LOUISVILLE	KY		09/12/2013	5.000	666,281	0	0	0	0	0	2,795,413	09/12/2013
B3083003		LOUISVILLE	KY		11/22/2013	5.750	614,789	0	0	0	0	0	2,725,067	11/22/2013
A4031504		MADISONVILLE	KY		05/27/2004	5.875	657,973	0	0	0	0	0	1,284,793	12/31/2012
B1083104		OAK GROVE	KY		11/23/2011	5.500	1,643,438	0	0	0	0	0	2,206,107	12/31/2012
A4010903		OWENSBORO	KY		04/07/2004	6.250	1,173,016	0	0	0	0	0	3,130,119	12/31/2012
A7080306		PIKEVILLE	KY		10/22/2007	6.750	352,751	0	0	0	0	0	460,335	12/31/2012
A4091004		RADCLIFF	KY		12/10/2004	6.000	480,654	0	0	0	0	0	674,425	12/31/2012
A5060303		RADCLIFF	KY		08/25/2005	5.625	701,493	0	0	0	0	0	1,351,365	12/31/2012
A4032309		WALTON	KY		07/01/2004	5.750	709,988	0	0	0	0	0	1,756,143	12/31/2012
A6101108		BEVERLY	MA		12/28/2006	5.125	1,215,464	0	0	0	0	0	1,406,935	12/31/2012
B0030502		BOSTON	MA		05/14/2010	6.500	1,351,443	0	0	0	0	0	2,522,108	12/31/2012
A8012404		BRIDGEWATER	MA		03/26/2008	6.375	160,663	0	0	0	0	0	136,998	12/31/2012
A3062702		BRIGHTON	MA		09/18/2003	5.625	1,530,982	0	0	0	0	0	3,085,460	12/31/2012
A5121504		BURLINGTON	MA		03/13/2006	6.000	581,703	0	0	0	0	0	1,135,818	12/31/2012
A2101102		CAMBRIDGE	MA		01/09/2003	4.625	303,065	0	0	0	0	0	718,666	12/31/2012
A4062101		CAMBRIDGE	MA		09/28/2004	7.375	205,343	0	0	0	0	0	366,812	12/31/2012
A3052708		CHELMSFORD	MA		08/25/2003	6.125	820,709	0	0	0	0	0	2,899,547	12/31/2012
A7011705		CHELMSFORD	MA		04/09/2007	6.125	284,867	0	0	0	0	0	425,797	12/31/2012
A5122801		DORCHESTER	MA		03/15/2006	5.875	256,602	0	0	0	0	0	341,784	12/31/2012
B0030503		FAIRHAVEN	MA		05/10/2010	6.250	943,795	0	0	0	0	0	1,349,955	12/31/2012
A7040203		GLOUCESTER	MA		07/30/2007	6.375	283,798	0	0	0	0	0	342,741	12/31/2012
A5021702		HANOVER	MA		04/26/2005	5.750	748,760	0	0	0	0	0	1,572,970	12/31/2012
A5062401		HAVERHILL	MA		09/12/2005	5.500	617,971	0	0	0	0	0	985,848	12/31/2012
A7090601		HAVERHILL	MA		12/10/2007	6.500	630,359	0	0	0	0	0	1,710,266	12/31/2012
A5100506		HOLYOKE	MA		12/30/2005	6.125	238,650	0	0	0	0	0	387,788	12/31/2012
A6052604		HOLYOKE	MA		08/21/2006	6.250	345,427	0	0	0	0	0	523,217	12/31/2012
A6113002		HYANNIS	MA		02/23/2007	6.250	504,670	0	0	0	0	0	744,817	12/31/2012
A3062703		HYDE PARK	MA		09/18/2003	5.625	587,897	0	0	0	0	0	1,080,079	12/31/2012
A7082703		KINGSTON	MA		11/21/2007	6.375	292,912	0	0	0	0	0	479,143	12/31/2012
A8011102		LAWRENCE	MA		04/30/2008	6.375	412,121	0	0	0	0	0	975,245	12/31/2012
A3042802		LYNN	MA		07/31/2003	6.125	982,645	0	0	0	0	0	2,197,898	12/31/2012
B1070505		MARSHFIELD	MA		10/26/2011	5.250	1,036,254	0	0	0	0	0	2,352,378	12/31/2012
B0051008		MIDDLEBORO	MA		07/28/2010	6.500	188,202	0	0	0	0	0	310,148	12/31/2012
A5061304		NEW BEDFORD	MA		08/31/2005	5.500	1,248,030	0	0	0	0	0	2,020,423	12/31/2012
A8100101		NEW BEDFORD	MA		10/27/2008	6.875	472,528	0	0	0	0	0	875,475	12/31/2012
A4032909		NORWELL	MA		06/16/2004	5.625	1,058,988	0	0	0	0	0	2,605,489	12/31/2012
A5012502		PEABODY	MA		04/13/2005	6.375	747,168	0	0	0	0	0	1,293,002	12/31/2012
A6052401		PITTSFIELD	MA		08/14/2006	5.500	635,563	0	0	0	0	0	645,480	12/31/2012
A6070701		PLYMOUTH	MA		08/31/2006	6.625	738,874	0	0	0	0	0	921,413	12/31/2012
A5092801		QUINCY	MA		12/19/2005	5.500	351,314	0	0	0	0	0	1,318,493	12/31/2012
A6053102		SAGAMORE	MA		08/22/2006	6.625	503,703	0	0	0	0	0	799,471	12/31/2012
A7073102		SALISBURY	MA		10/22/2007	6.500	630,010	0	0	0	0	0	1,449,975	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6011604		SANDWICH	MA		04/10/2006	6.000	229,604	0	0	0	0	0	379,044	12/31/2012
A6031302		SAUGUS	MA		12/13/2006	6.625	1,898,657	0	0	0	0	0	2,094,458	12/31/2012
B2121202		SPRINGFIELD	MA		05/21/2013	4.500	257,087	0	0	0	0	0	353,702	05/21/2013
A4011403		STOUGHTON	MA		03/29/2004	6.250	749,758	0	0	0	0	0	575,529	12/31/2012
A4090101		STOUGHTON	MA		11/08/2004	5.500	612,834	0	0	0	0	0	877,252	12/31/2012
A4063005		WEST YARMOUTH	MA		09/22/2004	6.500	469,275	0	0	0	0	0	666,463	12/31/2012
A5101202		WESTBOROUGH	MA		01/11/2006	5.875	531,324	0	0	0	0	0	629,396	12/31/2012
A7011214		WORCESTER	MA		03/30/2007	6.375	308,694	0	0	0	0	0	452,886	12/31/2012
B1062103		ABERDEEN	MD		09/23/2011	5.875	3,388,816	0	0	0	0	0	5,744,423	12/31/2012
B2040908		ANNAPOLIS	MD		08/21/2012	4.750	537,657	0	0	0	0	0	829,617	12/31/2012
B3050301		ANNAPOLIS	MD		07/18/2013	4.250	2,281,647	0	0	0	0	0	3,077,801	07/30/2013
B2052901		ARBUTUS	MD		06/27/2012	5.000	1,648,685	0	0	0	0	0	2,543,178	12/31/2012
A6040306		ASHTON	MD		06/08/2006	6.750	476,055	0	0	0	0	0	946,573	12/31/2012
A2081601		BALTIMORE	MD		10/31/2002	6.625	453,220	0	0	0	0	0	1,769,935	12/31/2012
A3020401		BALTIMORE	MD		05/22/2003	6.500	473,834	0	0	0	0	0	995,465	12/31/2012
A30204013		BALTIMORE	MD		09/23/2005	6.000	290,828	0	0	0	0	0	592,472	12/31/2012
A4030514		BALTIMORE	MD		06/30/2004	6.313	1,309,462	0	0	0	0	0	3,268,757	12/31/2012
A4030916		BALTIMORE	MD		05/27/2004	5.375	752,607	0	0	0	0	0	1,816,296	12/31/2012
A4122202		BALTIMORE	MD		02/24/2005	5.375	39,791	0	0	0	0	0	580,290	12/31/2012
A7082801		BALTIMORE	MD		12/07/2007	6.300	516,054	0	0	0	0	0	632,926	12/31/2012
B1111601		BALTIMORE	MD		01/30/2012	4.875	671,572	0	0	0	0	0	1,021,066	12/31/2012
B1122103		BALTIMORE	MD		05/17/2012	5.000	715,025	0	0	0	0	0	998,412	12/31/2012
B1122104		BALTIMORE	MD		05/17/2012	5.000	197,604	0	0	0	0	0	266,585	12/31/2012
B2052902		BALTIMORE	MD		06/27/2012	5.000	1,706,338	0	0	0	0	0	2,528,122	12/31/2012
B2052903		BALTIMORE	MD		06/27/2012	5.000	576,465	0	0	0	0	0	975,520	12/31/2012
B2052904		BALTIMORE	MD		06/27/2012	5.000	253,637	0	0	0	0	0	456,470	12/31/2012
B2052905		BALTIMORE	MD		06/27/2012	5.000	732,104	0	0	0	0	0	1,158,179	12/31/2012
B2121101		BALTIMORE	MD		02/12/2013	4.500	693,554	0	0	0	0	0	952,158	02/12/2013
B2121705		BALTIMORE	MD		03/29/2013	4.500	2,918,227	0	0	0	0	0	3,948,011	03/29/2013
B3082302		BALTIMORE	MD		11/15/2013	4.125	1,953,000	0	0	0	0	0	3,202,016	11/15/2013
B3093009		BALTIMORE	MD		11/26/2013	4.125	1,562,400	0	0	0	0	0	2,086,894	12/05/2013
A4012901		BALTIMORE CITY	MD		04/30/2004	5.875	335,561	0	0	0	0	0	1,174,377	12/31/2012
A5012504		BALTIMORE CITY	MD		03/23/2005	5.750	357,188	0	0	0	0	0	871,140	12/31/2012
A3052701		BEL AIR	MD		08/28/2003	5.750	403,280	0	0	0	0	0	653,612	12/31/2012
A3052702		BEL AIR	MD		08/28/2003	5.750	416,070	0	0	0	0	0	676,774	12/31/2012
A3052704		BEL AIR	MD		08/28/2003	5.750	627,647	0	0	0	0	0	1,459,270	12/31/2012
A3110501		BEL AIR	MD		01/30/2004	6.250	885,325	0	0	0	0	0	2,144,293	12/31/2012
A3110502		BEL AIR	MD		01/30/2004	6.250	836,595	0	0	0	0	0	1,291,299	12/31/2012
A3110503		BEL AIR	MD		01/30/2004	6.250	395,188	0	0	0	0	0	749,986	12/31/2012
A3110504		BEL AIR	MD		01/30/2004	6.250	750,922	0	0	0	0	0	1,186,596	12/31/2012
A3110505		BEL AIR	MD		01/30/2004	6.250	177,786	0	0	0	0	0	288,055	12/31/2012
A3110506		BEL AIR	MD		01/30/2004	6.250	70,340	0	0	0	0	0	93,335	12/31/2012
A3110508		BEL AIR	MD		01/30/2004	6.250	1,163,600	0	0	0	0	0	2,499,464	12/31/2012
B1083101		BEL AIR	MD		12/13/2011	5.375	3,654,880	0	0	0	0	0	4,509,397	12/31/2012
B3093006		BEL AIR	MD		12/26/2013	5.875	440,000	0	0	0	0	0	1,456,053	12/26/2013
B2030901		BELCAMP	MD		06/22/2012	5.125	807,482	0	0	0	0	0	1,133,170	12/31/2012
A5102801		BELTSVILLE	MD		03/13/2006	6.375	385,140	0	0	0	0	0	693,823	12/31/2012
A7100902		BELTSVILLE	MD		11/30/2007	6.500	378,861	0	0	0	0	0	491,700	12/31/2012
B2071702		BELTSVILLE	MD		08/16/2012	4.500	3,160,745	0	0	0	0	0	4,376,159	12/31/2012
A6040307		BETHESDA	MD		06/08/2006	6.750	498,245	0	0	0	0	0	1,595,409	12/31/2012
A3122201		BOWIE	MD		03/15/2004	5.375	49,204	0	0	0	0	0	3,771,091	12/31/2012
B2041206		BRENTWOOD	MD		07/31/2012	5.250	108,782	0	0	0	0	0	182,257	08/08/2013
A7022601		COLMAR MANOR	MD		05/08/2007	6.500	475,185	0	0	0	0	0	618,774	12/31/2012
A3111401		COLUMBIA	MD		02/26/2004	6.125	20,284	0	0	0	0	0	1,183,996	12/31/2012
B0071903		COLUMBIA	MD		09/23/2010	5.250	221,887	0	0	0	0	0	616,896	12/31/2012
A3041102		CROFTON	MD		05/29/2003	6.500	664,460	0	0	0	0	0	1,457,909	12/31/2012
A6040309		DERWOOD	MD		06/08/2006	6.750	493,498	0	0	0	0	0	1,182,239	12/31/2012
A8092501		DISTRICT HEIGHTS	MD		11/04/2008	4.375	808,070	0	0	0	0	0	1,342,106	12/31/2012
B1012007		DUNKIRK	MD		03/10/2011	6.125	1,901,838	0	0	0	0	0	2,522,312	12/31/2012
B1062105		EDGEWOOD	MD		09/23/2011	5.875	2,541,600	0	0	0	0	0	3,654,481	12/31/2012
A4030515		ELDERSBURG	MD		06/30/2004	6.313	630,493	0	0	0	0	0	864,235	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1101906		ELKRIDGE	MD		01/04/2012	5.750	3,336,302	0	0	0	0	0	4,439,522	12/31/2012
B2110704		ELKRIDGE	MD		12/28/2012	4.875	981,104	0	0	0	0	0	1,391,063	12/31/2012
A4030502		ELLICOTT CITY	MD		04/29/2004	5.000	36,603	0	0	0	0	0	1,468,087	12/31/2012
B2101813		ELLICOTT CITY	MD		12/13/2012	4.750	1,680,089	0	0	0	0	0	2,287,747	12/31/2012
B2102402		ELLICOTT CITY	MD		12/18/2012	4.875	1,610,657	0	0	0	0	0	2,264,548	12/31/2012
B2102403		ELLICOTT CITY	MD		12/18/2012	4.875	2,100,861	0	0	0	0	0	3,262,328	12/31/2012
A6032908		GAITHERSBURG	MD		06/07/2006	6.375	282,908	0	0	0	0	0	497,960	12/31/2012
B2072003		GAITHERSBURG	MD		10/01/2012	4.950	760,537	0	0	0	0	0	1,305,626	12/31/2012
B1012006		GERMANTOWN	MD		04/25/2011	6.000	4,614,028	0	0	0	0	0	6,060,903	12/31/2012
B3030120		GERMANTOWN	MD		07/31/2013	5.250	949,932	0	0	0	0	0	1,585,150	07/31/2013
A4030510		GLEN BURNIE	MD		06/30/2004	6.313	1,139,720	0	0	0	0	0	3,270,909	12/31/2012
A4122203		GLEN BURNIE	MD		03/18/2005	6.000	266,132	0	0	0	0	0	867,262	12/31/2012
A9031701		GLEN BURNIE	MD		05/21/2009	7.125	1,631,764	0	0	0	0	0	2,709,438	12/31/2012
B3022502		GLEN BURNIE	MD		04/12/2013	4.500	1,015,785	0	0	0	0	0	1,373,734	04/12/2013
B3041203		GLEN BURNIE	MD		07/09/2013	4.625	3,123,331	0	0	0	0	0	4,850,520	07/09/2013
A3031901		HAGERSTOWN	MD		06/04/2003	4.750	1,083,549	0	0	0	0	0	2,791,874	12/31/2012
B3082005		HALETHORPE	MD		10/15/2013	5.250	732,906	0	0	0	0	0	1,149,127	10/15/2013
A3110507		HAVRE DE GRACE	MD		01/30/2004	6.250	171,183	0	0	0	0	0	365,494	12/31/2012
A5071301		HUNT VALLEY	MD		09/16/2005	5.250	79,943	0	0	0	0	0	3,014,730	12/31/2012
B3062006		HYATTSVILLE	MD		09/17/2013	4.625	2,275,957	0	0	0	0	0	3,079,038	09/17/2013
B2111901		JEFFERSON	MD		01/29/2013	5.250	601,980	0	0	0	0	0	853,802	02/05/2013
A1090601		LANDOVER	MD		11/13/2001	5.500	533,715	0	0	0	0	0	770,617	12/31/2012
A10906013		LANDOVER	MD		02/28/2007	5.500	310,558	0	0	0	0	0	448,362	12/31/2012
B2050208		LINTHICUM HEIGHTS	MD		06/20/2012	5.950	7,697,400	0	0	0	0	0	11,854,699	12/31/2012
B1062104		LOTHIAN	MD		09/23/2011	5.875	5,422,106	0	0	0	0	0	7,241,525	12/31/2012
B3010402		MILLERSVILE	MD		05/30/2013	5.000	928,449	0	0	0	0	0	1,325,203	05/30/2013
A5112301		OCEAN CITY	MD		02/24/2006	6.000	393,858	0	0	0	0	0	1,262,546	12/31/2012
A5112302		OCEAN CITY	MD		02/24/2006	6.125	334,555	0	0	0	0	0	842,468	12/31/2012
A6040305		OLNEY	MD		06/08/2006	6.750	297,801	0	0	0	0	0	749,718	12/31/2012
A4030512		OWINGS MILL	MD		06/30/2004	6.313	1,164,034	0	0	0	0	0	3,816,472	12/31/2012
A8022009		PASADENA	MD		05/07/2008	6.125	711,555	0	0	0	0	0	1,106,841	12/31/2012
A8022010		PASADENA	MD		05/07/2008	6.125	836,077	0	0	0	0	0	1,062,608	12/31/2012
A8080601		PASADENA	MD		09/26/2008	6.625	443,179	0	0	0	0	0	1,056,564	12/31/2012
B3030119		PIKESVILLE	MD		04/10/2013	5.125	411,221	0	0	0	0	0	556,909	04/10/2013
B3062507		PIKESVILLE	MD		08/30/2013	4.750	1,087,759	0	0	0	0	0	1,789,637	09/05/2013
A4030513		RANDALLSTOWN	MD		06/30/2004	6.313	1,147,490	0	0	0	0	0	3,332,821	12/31/2012
A5061402		RANDALLSTOWN	MD		09/08/2005	5.625	661,279	0	0	0	0	0	985,026	12/31/2012
A4030511		ROCKVILLE	MD		06/30/2004	6.313	1,551,995	0	0	0	0	0	4,512,034	12/31/2012
A7042304		ROCKVILLE	MD		07/06/2007	6.375	308,596	0	0	0	0	0	350,803	12/31/2012
B1100101		ROCKVILLE	MD		01/24/2012	5.500	542,390	0	0	0	0	0	950,581	12/31/2012
B1102002		ROCKVILLE	MD		01/24/2012	5.125	852,215	0	0	0	0	0	1,210,179	12/31/2012
B3012805		ROCKVILLE	MD		03/28/2013	4.750	389,061	0	0	0	0	0	530,372	03/28/2013
A3103102		SALISBURY	MD		02/19/2004	6.250	1,461,154	0	0	0	0	0	1,161,661	12/31/2012
A4052112		TOWSON	MD		08/18/2004	6.375	498,082	0	0	0	0	0	2,248,147	12/31/2012
A5021701		TOWSON	MD		04/25/2005	5.875	450,482	0	0	0	0	0	909,395	12/31/2012
B3101401		TOWSON	MD		12/30/2013	4.125	3,900,000	0	0	0	0	0	5,914,998	12/30/2013
A3070101		WALDORF	MD		09/24/2003	4.500	1,049,549	0	0	0	0	0	1,721,727	12/31/2012
A6040304		WHEATON	MD		06/08/2006	6.750	458,491	0	0	0	0	0	1,228,907	12/31/2012
A6051901		BIDDEFORD	ME		08/08/2006	6.625	504,832	0	0	0	0	0	384,727	09/30/2013
A6121305		BIDDEFORD	ME		03/12/2007	6.125	789,980	0	0	0	0	0	1,029,080	12/31/2012
A8050902		BINGHAM	ME		07/31/2008	6.625	126,307	0	0	0	0	0	199,552	12/31/2012
A7052504		BREWER	ME		08/15/2007	6.375	185,171	0	0	0	0	0	416,659	12/31/2012
A6100604		LEWISTON	ME		04/12/2007	6.125	1,982,824	0	0	0	0	0	4,789,448	12/31/2012
A8050901		LEWISTON	ME		07/31/2008	6.625	160,087	0	0	0	0	0	177,040	12/31/2012
A8050903		MILBRIDGE	ME		07/31/2008	6.625	183,730	0	0	0	0	0	279,830	12/31/2012
A0033003		PORTLAND	ME		05/31/2000	8.500	183,533	0	0	0	0	0	753,667	12/31/2012
A2051601		PORTLAND	ME		08/27/2002	5.750	1,742,553	0	0	0	0	0	3,241,296	12/31/2012
A6032202		PORTLAND	ME		06/19/2006	6.125	158,589	0	0	0	0	0	222,959	12/31/2012
A6062102		PORTLAND	ME		09/15/2006	6.750	536,313	0	0	0	0	0	521,082	12/31/2012
A6090806		PORTLAND	ME		12/21/2006	6.500	536,451	0	0	0	0	0	666,747	12/31/2012
A6100203		PORTLAND	ME		12/28/2006	6.500	283,905	0	0	0	0	0	380,512	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6120804		PORTLAND	ME		03/21/2007	6.125	509,108	0	0	0	0	0	652,558	12/31/2012
A7041001		PORTLAND	ME		07/10/2007	6.250	366,106	0	0	0	0	0	481,847	12/31/2012
A7092801		PORTLAND	ME		01/18/2008	6.500	269,836	0	0	0	0	0	371,031	12/31/2012
A3061301		SACO	ME		09/04/2003	5.750	146,776	0	0	0	0	0	1,158,633	12/31/2012
A4031207		SACO	ME		06/14/2004	5.750	541,340	0	0	0	0	0	679,476	12/31/2012
A4031208		SACO	ME		06/14/2004	5.750	609,463	0	0	0	0	0	1,282,908	12/31/2012
A4120201		SACO	ME		02/28/2005	6.375	638,893	0	0	0	0	0	1,246,993	12/31/2012
A6100204		SANFORD	ME		12/15/2006	6.250	394,605	0	0	0	0	0	605,933	12/31/2012
A6100205		SANFORD	ME		12/15/2006	6.250	734,691	0	0	0	0	0	915,926	12/31/2012
A6031503		SCARBOROUGH	ME		06/06/2006	6.125	574,162	0	0	0	0	0	2,288,160	12/31/2012
A8030603		SCARBOROUGH	ME		06/06/2008	6.000	667,151	0	0	0	0	0	813,428	12/31/2012
A5041103		SOUTH PORTLAND	ME		06/17/2005	6.000	411,097	0	0	0	0	0	874,267	12/31/2012
A7062902		WATERVILLE	ME		11/09/2007	6.625	278,268	0	0	0	0	0	462,025	12/31/2012
A4052111		WELLS	ME		08/26/2004	6.500	679,555	0	0	0	0	0	1,110,262	12/31/2012
B3100104		ADRIAN	MI		12/30/2013	6.200	4,494,404	0	0	0	0	0	6,849,110	12/30/2013
A4070202		ANN ARBOR	MI		11/12/2004	6.125	326,029	0	0	0	0	0	1,346,364	12/31/2012
A8050904		ANN ARBOR	MI		07/14/2008	6.750	405,159	0	0	0	0	0	569,983	12/31/2012
B1021101		ANN ARBOR	MI		06/15/2011	7.000	1,039,106	0	0	0	0	0	1,354,469	12/31/2012
A1032706		AUBURN HILLS	MI		06/12/2001	7.625	1,015,601	0	0	0	0	0	2,584,122	12/31/2012
A7052105		AUBURN HILLS	MI		08/13/2007	6.250	612,170	0	0	0	0	0	1,495,503	12/31/2012
A8081802		AUBURN HILLS	MI		11/19/2008	5.375	919,233	0	0	0	0	0	1,284,211	12/31/2012
A9031304		AUBURN HILLS	MI		04/30/2009	6.750	347,752	0	0	0	0	0	657,761	12/31/2012
B2061501		AUBURN HILLS	MI		08/07/2012	5.000	1,503,473	0	0	0	0	0	2,598,328	12/31/2012
B1090203		BELDING	MI		10/28/2011	6.375	1,278,325	0	0	0	0	0	2,132,410	12/31/2012
A8082001		BIRMINGHAM	MI		11/03/2008	6.750	757,106	0	0	0	0	0	1,114,780	12/31/2012
B1071502		BIRMINGHAM	MI		09/28/2011	6.500	638,958	0	0	0	0	0	1,376,733	12/31/2012
B2041702		BIRMINGHAM	MI		05/30/2012	6.500	1,045,968	0	0	0	0	0	1,479,758	12/31/2012
B2080604		BIRMINGHAM	MI		01/30/2013	5.000	328,095	0	0	0	0	0	476,937	01/30/2013
B3030103		BIRMINGHAM	MI		06/25/2013	5.250	708,325	0	0	0	0	0	962,962	06/25/2013
B3072501		BIRMINGHAM	MI		10/01/2013	6.125	659,275	0	0	0	0	0	936,410	10/01/2013
A2101702		BLOOMFIELD	MI		01/23/2003	7.000	291,471	0	0	0	0	0	917,717	12/31/2012
A8030609		BRIGHTON	MI		06/05/2008	6.125	277,699	0	0	0	0	0	291,287	12/31/2012
B1022203		BRIGHTON	MI		05/10/2011	6.750	1,311,370	0	0	0	0	0	2,262,086	12/31/2012
B3021901		BRIGHTON	MI		04/17/2013	4.875	403,274	0	0	0	0	0	560,475	04/17/2013
B2110702		BROWNSTOWN	MI		02/26/2013	4.875	990,285	0	0	0	0	0	1,381,235	02/26/2013
A8090305		CANTON	MI		11/20/2008	7.000	389,712	0	0	0	0	0	628,005	12/31/2012
B2100105		CHARLEVOIX	MI		12/03/2012	6.125	2,508,542	0	0	0	0	0	3,741,268	12/31/2012
A2061201		CHESTERFIELD	MI		09/12/2002	7.625	880,748	0	0	0	0	0	1,051,363	12/31/2012
B2021502		CHESTERFIELD TOWNSHIP	MI		04/11/2012	5.500	1,792,923	0	0	0	0	0	3,249,407	09/04/2013
A4082601		CLINTON TOWNSHIP	MI		12/08/2004	6.000	708,622	0	0	0	0	0	780,783	12/31/2012
A4082602		CLINTON TOWNSHIP	MI		12/09/2004	6.000	1,626,624	0	0	0	0	0	3,098,701	12/31/2012
A9070701		CLINTON TOWNSHIP	MI		11/25/2009	8.000	170,520	0	0	0	0	0	304,832	12/31/2012
B1010703		CLINTON TOWNSHIP	MI		03/31/2011	6.250	2,335,214	0	0	0	0	0	3,283,577	12/31/2012
B1040101		CLINTON TOWNSHIP	MI		06/14/2011	6.250	459,526	0	0	0	0	0	709,074	12/31/2012
A6051604		COMSTOCK PARK	MI		07/20/2006	6.500	524,208	0	0	0	0	0	1,053,258	12/31/2012
A8090306		DEARBORN	MI		11/20/2008	7.000	226,016	0	0	0	0	0	333,742	12/31/2012
A8090310		DEARBORN HEIGHTS	MI		11/20/2008	7.000	342,942	0	0	0	0	0	549,890	12/31/2012
A2081402		DETROIT	MI		10/21/2002	6.625	537,074	0	0	0	0	0	729,151	12/31/2012
a4032906		DETROIT	MI		06/15/2004	5.875	588,995	0	0	0	0	0	859,598	12/31/2012
A5070701		DETROIT	MI		09/26/2005	5.875	1,086,836	0	0	0	0	0	2,408,292	12/31/2012
A7112903		DETROIT	MI		02/01/2008	4.000	401,948	0	0	0	0	0	275,943	12/31/2012
A7112907		DETROIT	MI		02/01/2008	4.000	241,171	0	0	0	0	0	339,406	11/04/2013
A7112909		DETROIT	MI		02/01/2008	4.000	209,010	0	0	0	0	0	191,672	12/31/2012
B0020101		DETROIT	MI		03/31/2010	7.125	1,316,406	0	0	0	0	0	3,104,544	12/31/2012
B0020102		DETROIT	MI		03/31/2010	7.125	342,385	0	0	0	0	0	618,267	12/31/2012
B2020305		DETROIT	MI		05/18/2012	6.125	825,476	0	0	0	0	0	1,170,093	03/29/2013
B3050603		DETROIT	MI		07/26/2013	5.250	1,479,545	0	0	0	0	0	2,679,502	07/26/2013
B1020404		DOUGLAS	MI		02/23/2011	6.000	488,923	0	0	0	0	0	736,330	12/31/2012
A5021103		EAST LANSING	MI		05/06/2005	6.000	824,712	0	0	0	0	0	1,041,939	12/31/2012
A8062005		EAST LANSING	MI		08/28/2008	5.000	654,414	0	0	0	0	0	1,035,905	12/31/2012
A8081803		EAST LANSING	MI		10/31/2008	4.750	1,955,579	0	0	0	0	0	3,659,501	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4120303		FARMINGTON HILLS	MI		03/03/2005	6.125	50,637	0	0	0	0	0	78,700	12/31/2012
A7080704		FARMINGTON HILLS	MI		11/20/2007	6.375	204,649	0	0	0	0	0	331,601	12/31/2012
A8031402		FARMINGTON HILLS	MI		05/30/2008	6.250	550,714	0	0	0	0	0	1,248,334	12/31/2012
A9021002		FARMINGTON HILLS	MI		03/31/2009	7.750	1,598,731	0	0	0	0	0	2,570,075	12/31/2012
B2052403		FARMINGTON HILLS	MI		10/30/2012	5.875	424,831	0	0	0	0	0	683,798	12/31/2012
B3030105		FENTON	MI		05/15/2013	5.250	1,682,524	0	0	0	0	0	3,825,032	05/15/2013
A6051603		FLINT	MI		07/11/2006	6.500	259,747	0	0	0	0	0	334,776	12/31/2012
A6062306		FLUSHING	MI		09/08/2006	6.750	332,740	0	0	0	0	0	566,040	12/31/2012
B2022302		GAYLORD	MI		04/25/2012	5.750	481,897	0	0	0	0	0	650,876	12/31/2012
A5032304		GRAND RAPIDS	MI		06/15/2005	6.000	661,759	0	0	0	0	0	770,597	12/31/2012
A5060804		GRAND RAPIDS	MI		08/30/2005	5.500	575,023	0	0	0	0	0	1,075,918	12/31/2012
A8062004		GRAND RAPIDS	MI		08/28/2008	5.000	482,214	0	0	0	0	0	750,554	12/31/2012
B2030802		GRAND RAPIDS	MI		05/02/2012	5.500	1,412,862	0	0	0	0	0	2,075,917	12/31/2012
B2030804		GRAND RAPIDS	MI		05/02/2012	5.500	1,226,949	0	0	0	0	0	1,823,686	12/31/2012
B3061902		GRAND RAPIDS	MI		09/06/2013	5.125	296,895	0	0	0	0	0	429,554	09/06/2013
B3061903		GRAND RAPIDS	MI		09/06/2013	5.125	1,602,817	0	0	0	0	0	2,749,887	09/06/2013
B3091701		GRAND RAPIDS	MI		12/10/2013	6.625	1,075,000	0	0	0	0	0	2,572,790	12/10/2013
A8081904		HASTINGS	MI		10/31/2008	7.000	261,154	0	0	0	0	0	258,369	12/31/2012
B1061302		HIGHLAND TOWNSHIP	MI		08/11/2011	5.250	661,343	0	0	0	0	0	855,327	12/31/2012
B0040501		HOLT	MI		08/11/2010	7.000	1,897,444	0	0	0	0	0	3,513,507	12/31/2012
A8090307		HOWELL	MI		11/20/2008	7.000	194,856	0	0	0	0	0	278,523	12/31/2012
B2101901		JACKSON	MI		12/14/2012	6.125	1,675,746	0	0	0	0	0	4,831,757	12/31/2012
A9022402		KALAMAZOO	MI		06/30/2009	7.250	266,971	0	0	0	0	0	552,822	12/31/2012
A9022403		KALAMAZOO	MI		06/26/2009	7.250	367,073	0	0	0	0	0	757,988	12/31/2012
A9022405		KALAMAZOO	MI		06/30/2009	7.250	400,456	0	0	0	0	0	364,126	12/31/2012
A9031801		KALAMAZOO	MI		09/09/2009	7.000	661,347	0	0	0	0	0	1,161,764	12/31/2012
A90318013		KALAMAZOO	MI		04/26/2011	7.000	370,001	0	0	0	0	0	648,302	12/31/2012
B0111701		KALAMAZOO	MI		12/29/2010	6.375	2,159,755	0	0	0	0	0	3,833,858	12/31/2012
B2042501		KALAMAZOO	MI		06/29/2012	4.750	1,385,672	0	0	0	0	0	2,688,266	12/31/2012
B2072601		KALAMAZOO	MI		09/11/2012	4.875	1,246,455	0	0	0	0	0	2,151,584	12/31/2012
B3052002		KALAMAZOO	MI		09/13/2013	5.875	211,939	0	0	0	0	0	400,448	09/13/2013
A7083103		KENTWOOD	MI		11/28/2007	6.250	857,436	0	0	0	0	0	748,917	12/31/2012
A8062002		LAKE ORION	MI		08/29/2008	7.000	244,425	0	0	0	0	0	316,000	12/31/2012
A8062003		LAKE ORION	MI		08/29/2008	7.000	244,425	0	0	0	0	0	401,301	12/31/2012
A9022710		LANSING	MI		06/01/2009	6.750	1,494,939	0	0	0	0	0	1,751,928	12/31/2012
B0060203		LANSING	MI		07/26/2010	6.500	1,176,528	0	0	0	0	0	4,881,263	12/31/2012
A4021101		LIVONIA	MI		05/05/2004	6.000	417,610	0	0	0	0	0	578,865	12/31/2012
A6050101		LIVONIA	MI		07/10/2006	6.375	1,280,036	0	0	0	0	0	1,989,215	12/31/2012
A6061202		LIVONIA	MI		08/29/2006	6.375	528,780	0	0	0	0	0	1,036,098	12/31/2012
A6101305		LIVONIA	MI		12/20/2006	6.375	1,246,707	0	0	0	0	0	1,161,559	12/31/2012
A61013053		LIVONIA	MI		04/29/2010	6.375	308,861	0	0	0	0	0	338,894	12/31/2012
A7080701		LIVONIA	MI		10/31/2007	6.375	1,407,758	0	0	0	0	0	2,392,994	12/31/2012
B2012201		LIVONIA	MI		03/30/2012	6.000	723,300	0	0	0	0	0	1,103,596	12/31/2012
B3072402		LIVONIA	MI		10/28/2013	5.250	145,886	0	0	0	0	0	260,497	10/28/2013
B1112301		MARSHALL	MI		03/27/2012	6.000	647,171	0	0	0	0	0	945,457	12/31/2012
B3100102		MARSHALL	MI		12/30/2013	6.200	4,521,820	0	0	0	0	0	6,877,382	12/30/2013
B3100103		MARSHALL	MI		12/30/2013	6.200	3,611,449	0	0	0	0	0	5,522,717	12/30/2013
A6072802		MARYSVILLE	MI		09/06/2006	6.688	94,547	0	0	0	0	0	685,782	12/31/2012
A7032202		MUNDY TOWNSHIP	MI		06/12/2007	6.250	290,765	0	0	0	0	0	448,175	12/31/2012
B3082801		NORTHVILLE	MI		11/08/2013	5.250	385,020	0	0	0	0	0	524,527	11/08/2013
A8072103		NOVI	MI		09/30/2008	6.875	365,832	0	0	0	0	0	418,528	12/31/2012
A8100103		NOVI	MI		11/25/2008	7.000	804,766	0	0	0	0	0	1,514,021	12/31/2012
A8100104		NOVI	MI		11/25/2008	7.000	1,247,429	0	0	0	0	0	2,500,420	12/31/2012
A8021101		ORCHARD LAKE	MI		07/09/2008	6.250	730,199	0	0	0	0	0	1,100,795	12/31/2012
A5031703		OWOSSO	MI		06/02/2005	6.125	1,050,112	0	0	0	0	0	2,724,191	12/31/2012
B1112201		PETOSKEY	MI		04/30/2012	6.000	1,293,781	0	0	0	0	0	1,856,925	12/31/2012
A1112102		PLYMOUTH	MI		02/04/2002	7.750	374,253	0	0	0	0	0	352,287	12/31/2012
A2100701		PLYMOUTH	MI		01/13/2003	6.625	43,110	0	0	0	0	0	1,162,444	12/31/2012
A7032002		PLYMOUTH	MI		06/19/2007	6.000	762,405	0	0	0	0	0	1,554,065	12/31/2012
A9040302		PLYMOUTH	MI		05/27/2009	6.625	794,466	0	0	0	0	0	989,505	12/31/2012
A8111203		PONTIAC	MI		01/21/2009	7.250	605,067	0	0	0	0	0	1,034,271	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1010702		PONTIAC	MI		03/30/2011	6.750	1,210,082	0	0	0	0	0	1,874,605	12/31/2012
A8081901		PORTAGE	MI		10/30/2008	5.000	719,440	0	0	0	0	0	947,401	12/31/2012
A9022404		PORTAGE	MI		06/30/2009	7.250	433,839	0	0	0	0	0	726,161	12/31/2012
B3052103		PORTAGE	MI		08/05/2013	5.000	460,797	0	0	0	0	0	648,073	08/05/2013
A8070301		ROCHESTER HILLS	MI		10/10/2008	6.750	385,407	0	0	0	0	0	627,092	12/31/2012
B1060904		ROCKFORD	MI		08/23/2011	5.375	1,136,473	0	0	0	0	0	2,007,064	12/31/2012
B2051403		ROCKFORD	MI		07/12/2012	5.125	668,800	0	0	0	0	0	920,299	12/31/2012
B3100101		ROSEVILLE	MI		12/30/2013	6.200	2,372,327	0	0	0	0	0	3,652,732	12/30/2013
A4072801		ROYAL OAK	MI		11/10/2004	6.250	667,736	0	0	0	0	0	1,742,879	12/31/2012
A6101111		ROYAL OAK	MI		12/14/2006	5.500	500,899	0	0	0	0	0	847,995	12/31/2012
A8090311		ROYAL OAK	MI		11/20/2008	7.000	233,791	0	0	0	0	0	274,447	12/31/2012
B2080602		ROYAL OAK	MI		01/30/2013	4.750	327,836	0	0	0	0	0	495,770	01/30/2013
B2080603		ROYAL OAK	MI		01/30/2013	5.000	656,190	0	0	0	0	0	927,684	01/30/2013
B3042502		ROYAL OAK	MI		06/28/2013	5.750	727,964	0	0	0	0	0	989,995	06/28/2013
A3071401		SAGINAW	MI		10/07/2003	6.000	596,859	0	0	0	0	0	1,003,412	12/31/2012
A9040804		SAUGATUCK	MI		05/29/2009	7.000	180,428	0	0	0	0	0	324,086	12/31/2012
A3052004		SHELBY TOWNSHIP	MI		08/11/2003	5.875	1,246,372	0	0	0	0	0	5,155,362	12/31/2012
A3092204		SHELBY TOWNSHIP	MI		12/08/2003	6.500	792,571	0	0	0	0	0	1,319,322	12/31/2012
A4030917		SHELBY TOWNSHIP	MI		05/21/2004	6.625	424,900	0	0	0	0	0	590,430	12/31/2012
A4101904		SHELBY TOWNSHIP	MI		12/29/2004	7.000	943,603	0	0	0	0	0	1,615,519	12/31/2012
A5041402		SHELBY TOWNSHIP	MI		07/22/2005	6.375	291,107	0	0	0	0	0	529,433	12/31/2012
B2101601		SHELBY TOWNSHIP	MI		12/21/2012	6.125	617,926	0	0	0	0	0	963,087	12/31/2012
B3082804		SHELBY TOWNSHIP	MI		11/13/2013	5.000	539,028	0	0	0	0	0	729,937	11/13/2013
A8123102		SHERIDAN	MI		02/26/2009	7.000	444,024	0	0	0	0	0	822,881	12/31/2012
A8050203		SOUTHFIELD	MI		07/30/2008	6.750	204,029	0	0	0	0	0	299,683	12/31/2012
B0051902		SOUTHFIELD	MI		08/26/2010	6.750	381,627	0	0	0	0	0	880,955	12/31/2012
B1020901		SOUTHFIELD	MI		04/14/2011	6.250	537,561	0	0	0	0	0	1,436,297	12/31/2012
B1060701		SOUTHFIELD	MI		08/17/2011	7.000	2,554,574	0	0	0	0	0	3,475,082	12/31/2012
B2101902		SOUTHFIELD	MI		12/11/2012	6.500	662,667	0	0	0	0	0	1,035,471	12/31/2012
B3052302		SOUTHFIELD	MI		07/31/2013	5.250	597,210	0	0	0	0	0	859,400	07/31/2013
A8090308		SOUTHGATE	MI		11/20/2008	7.000	226,016	0	0	0	0	0	319,122	12/31/2012
A8081903		SPARTA	MI		10/31/2008	7.000	435,268	0	0	0	0	0	493,626	12/31/2012
A8092301		ST CLAIR SHORES	MI		12/05/2008	7.125	1,349,428	0	0	0	0	0	1,624,492	12/31/2012
A5071502		STERLING HEIGHTS	MI		10/13/2005	5.750	550,988	0	0	0	0	0	1,188,166	12/31/2012
A7091303		STERLING HEIGHTS	MI		12/10/2007	6.375	459,288	0	0	0	0	0	542,796	12/31/2012
B3021204		STERLING HEIGHTS	MI		04/23/2013	6.250	380,094	0	0	0	0	0	629,836	04/23/2013
B1031801		STURGIS	MI		05/26/2011	6.500	2,074,322	0	0	0	0	0	3,453,910	12/31/2012
A8041001		TAYLOR	MI		06/12/2008	6.375	316,967	0	0	0	0	0	591,902	12/31/2012
A8082508		TAYLOR	MI		11/12/2008	7.125	1,092,940	0	0	0	0	0	1,868,422	12/31/2012
A9102703		TAYLOR	MI		01/20/2010	7.000	1,702,944	0	0	0	0	0	2,462,901	12/31/2012
A2111507		THREE RIVERS	MI		02/18/2003	6.750	204,112	0	0	0	0	0	620,992	12/31/2012
A3050603		TROY	MI		07/28/2003	6.375	208,707	0	0	0	0	0	263,625	12/31/2012
A4021102		TROY	MI		05/05/2004	6.000	443,206	0	0	0	0	0	943,918	12/31/2012
A7080702		TROY	MI		10/31/2007	6.375	806,522	0	0	0	0	0	775,244	12/31/2012
A7080703		TROY	MI		10/31/2007	6.375	295,350	0	0	0	0	0	277,426	12/31/2012
A9040601		TROY	MI		06/15/2009	7.000	756,464	0	0	0	0	0	1,156,143	12/31/2012
B1050604		TROY	MI		07/28/2011	6.875	509,261	0	0	0	0	0	892,216	12/31/2012
A3071501		VAN BUREN TOWNSHIP	MI		10/06/2003	5.750	3,019,575	0	0	0	0	0	7,899,463	12/31/2012
B3092701		WARREN	MI		12/09/2013	5.375	690,000	0	0	0	0	0	965,047	12/09/2013
A8090309		WATERFORD	MI		11/20/2008	7.000	233,791	0	0	0	0	0	336,636	12/31/2012
B3050202		WATERFORD	MI		06/28/2013	5.750	996,159	0	0	0	0	0	1,386,825	06/28/2013
B3053104		WAYNE	MI		08/14/2013	4.625	1,572,065	0	0	0	0	0	2,544,686	08/14/2013
B0070601		WEST BLOOMFIELD	MI		09/17/2010	6.500	1,389,613	0	0	0	0	0	1,884,189	12/31/2012
B2090403		WESTLAND	MI		10/31/2012	5.875	466,248	0	0	0	0	0	683,485	12/31/2012
B2110719		WYOMING	MI		01/22/2013	4.875	677,793	0	0	0	0	0	950,876	01/22/2013
A8071102		YPSILANTI	MI		09/29/2008	7.000	2,084,080	0	0	0	0	0	3,651,015	12/31/2012
A8013104		APPLE VALLEY	MN		03/31/2008	6.125	677,215	0	0	0	0	0	1,240,771	12/31/2012
A5102003		BLOOMINGTON	MN		01/10/2006	6.000	368,462	0	0	0	0	0	353,875	12/31/2012
A9031103		BLOOMINGTON	MN		05/13/2009	6.625	659,870	0	0	0	0	0	1,269,532	12/31/2012
B3052904		BLOOMINGTON	MN		08/19/2013	4.750	426,955	0	0	0	0	0	576,175	08/19/2013
B0121401		BRAINERD	MN		01/21/2011	7.250	640,780	0	0	0	0	0	1,018,063	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1061303		BROOKLYN CENTER	MN		09/30/2011	5.500	1,126,452	0	0	0	0	0	1,690,826	12/31/2012
B3072401		BROOKLYN CENTER	MN		11/19/2013	5.000	750,000	0	0	0	0	0	1,000,323	11/19/2013
A6092601		BROOKLYN PARK	MN		11/28/2006	6.375	611,397	0	0	0	0	0	769,808	12/31/2012
B2052102		BROOKLYN PARK	MN		07/27/2012	4.625	894,729	0	0	0	0	0	1,081,884	12/31/2012
A8022002		BUFFALO	MN		04/30/2008	6.500	286,185	0	0	0	0	0	226,729	12/31/2012
A4031007		BURNSVILLE	MN		06/03/2004	5.750	242,150	0	0	0	0	0	600,720	12/31/2012
A5032303		BURNSVILLE	MN		06/15/2005	6.000	876,182	0	0	0	0	0	1,387,497	12/31/2012
A8022003		BURNSVILLE	MN		04/30/2008	6.500	1,155,841	0	0	0	0	0	1,683,364	12/31/2012
A8022005		BURNSVILLE	MN		04/30/2008	5.875	1,252,316	0	0	0	0	0	1,604,003	12/31/2012
A4011204		CHASKA	MN		03/05/2004	6.000	629,629	0	0	0	0	0	1,115,558	12/31/2012
A4012701		COON RAPIDS	MN		03/04/2004	6.750	159,562	0	0	0	0	0	698,897	12/31/2012
A4050301		COON RAPIDS	MN		08/19/2004	6.750	539,486	0	0	0	0	0	628,472	12/31/2012
A4050703		COON RAPIDS	MN		08/19/2004	6.750	355,006	0	0	0	0	0	370,535	12/31/2012
A4050705		COON RAPIDS	MN		08/19/2004	6.750	539,486	0	0	0	0	0	817,375	12/31/2012
A4050707		COON RAPIDS	MN		08/19/2004	6.750	923,047	0	0	0	0	0	1,417,952	12/31/2012
A4082301		EDINA	MN		10/21/2004	6.125	586,705	0	0	0	0	0	669,226	12/31/2012
A5030904		ELK RIVER	MN		06/03/2005	6.000	931,831	0	0	0	0	0	869,220	12/31/2012
B2052103		GOLDEN VALLEY	MN		07/27/2012	4.750	1,821,383	0	0	0	0	0	2,453,478	12/31/2012
B2052104		GOLDEN VALLEY	MN		07/27/2012	4.500	1,264,211	0	0	0	0	0	1,959,880	12/31/2012
99020803		HOPKINS	MN		04/12/1999	7.000	15,862	0	0	0	0	0	99,421	12/31/2012
A6090702		HOPKINS	MN		10/16/2006	5.750	325,366	0	0	0	0	0	493,978	12/31/2012
A3092303		LAKEVILLE	MN		11/20/2003	6.375	289,090	0	0	0	0	0	671,230	12/31/2012
A8062010		LAKEVILLE	MN		08/28/2008	5.000	1,400,717	0	0	0	0	0	2,307,610	12/31/2012
A3012805		MAPLEWOOD	MN		04/14/2003	6.500	148,001	0	0	0	0	0	512,837	12/31/2012
A4061501		MAPLEWOOD	MN		08/26/2004	6.500	651,725	0	0	0	0	0	1,869,327	12/31/2012
A7021402		MAPLEWOOD	MN		06/26/2007	6.500	152,041	0	0	0	0	0	228,145	12/31/2012
B0101101		MAPLEWOOD	MN		03/25/2011	6.125	3,565,981	0	0	0	0	0	4,809,844	12/31/2012
A6062702		MINNEAPOLIS	MN		08/25/2006	6.375	322,767	0	0	0	0	0	905,059	12/31/2012
A6062803		MINNEAPOLIS	MN		08/31/2006	5.250	610,999	0	0	0	0	0	1,709,668	12/31/2012
A7120304		MINNEAPOLIS	MN		02/14/2008	5.875	377,478	0	0	0	0	0	712,055	12/31/2012
A8022004		MINNEAPOLIS	MN		04/30/2008	5.750	1,725,358	0	0	0	0	0	2,569,406	12/31/2012
B0051005		MINNEAPOLIS	MN		07/08/2010	6.750	1,148,580	0	0	0	0	0	1,362,667	12/31/2012
B3012501		MINNEAPOLIS	MN		04/17/2013	4.375	1,406,624	0	0	0	0	0	1,937,794	04/17/2013
B3070902		MINNEAPOLIS	MN		09/03/2013	5.125	1,056,104	0	0	0	0	0	1,481,413	09/03/2013
A8082202		MINNETONKA	MN		10/27/2008	6.938	1,606,539	0	0	0	0	0	2,037,743	12/31/2012
B2052105		MINNETONKA	MN		07/27/2012	4.625	370,229	0	0	0	0	0	531,314	12/31/2012
A5020203		MOORHEAD	MN		05/09/2005	6.250	192,653	0	0	0	0	0	688,877	12/31/2012
A5110702		NEW HOPE	MN		01/18/2006	6.000	300,192	0	0	0	0	0	586,704	12/31/2012
A5081903		NORTH ST PAUL	MN		10/18/2005	5.750	249,617	0	0	0	0	0	574,663	12/31/2012
B0112402		OAKDALE	MN		02/10/2011	6.125	2,562,982	0	0	0	0	0	2,648,239	12/31/2012
A7073001		OTSEGO	MN		09/26/2007	7.125	866,085	0	0	0	0	0	1,409,635	12/31/2012
A6071801		PINE CITY	MN		09/14/2006	6.750	745,481	0	0	0	0	0	1,777,471	12/31/2012
A5031801		PLYMOUTH	MN		06/03/2005	6.000	434,456	0	0	0	0	0	952,037	12/31/2012
A6121103		PLYMOUTH	MN		01/26/2007	6.000	670,208	0	0	0	0	0	878,830	12/31/2012
A7012202		RICHFIELD	MN		03/06/2007	6.375	688,686	0	0	0	0	0	1,455,635	12/31/2012
A4041909		ROCHESTER	MN		07/12/2004	6.000	323,264	0	0	0	0	0	707,017	12/31/2012
A4121701		ROSEVILLE	MN		02/28/2005	5.750	223,647	0	0	0	0	0	826,633	12/31/2012
A5052602		SAVAGE	MN		08/17/2005	5.625	509,758	0	0	0	0	0	1,029,299	12/31/2012
A5031503		SHAKOPEE	MN		05/26/2005	6.000	508,532	0	0	0	0	0	721,530	06/18/2013
A5083001		SHOREVIEW	MN		11/08/2005	5.875	307,458	0	0	0	0	0	481,575	12/31/2012
A3031401		ST BONIFACIUS	MN		06/11/2003	6.500	186,014	0	0	0	0	0	2,379,812	12/31/2012
A4090705		ST LOUIS PARK	MN		12/15/2004	6.000	739,935	0	0	0	0	0	1,374,223	12/31/2012
A6062802		ST LOUIS PARK	MN		08/31/2006	5.250	617,305	0	0	0	0	0	1,436,264	12/31/2012
A8032801		ST LOUIS PARK	MN		05/01/2008	4.500	344,202	0	0	0	0	0	727,194	12/31/2012
B2042604		ST LOUIS PARK	MN		06/28/2012	5.125	2,908,647	0	0	0	0	0	4,320,249	12/31/2012
A3062501		ST PAUL	MN		09/22/2003	5.750	481,094	0	0	0	0	0	1,302,582	12/31/2012
A4022004		ST PAUL	MN		04/15/2004	5.750	21,606	0	0	0	0	0	533,647	12/31/2012
A5101102		ST PAUL	MN		12/14/2005	5.750	355,494	0	0	0	0	0	243,879	12/31/2012
B2051420		ST PAUL	MN		09/12/2012	4.250	1,562,278	0	0	0	0	0	2,768,721	12/31/2012
B1071801		VICTORIA	MN		10/11/2011	5.625	1,356,808	0	0	0	0	0	2,060,001	12/31/2012
A6061601		WHITE BEAR LAKE	MN		08/22/2006	6.750	910,089	0	0	0	0	0	1,148,884	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B3052903		WILLMAR	MN		08/23/2013	4.750	425,250	0	0	0	0	0	616,247	08/23/2013
B0030901		BLUE SPRINGS	MO		05/04/2010	7.000	2,547,515	0	0	0	0	0	3,588,707	12/31/2012
A5092802		CLAYTON	MO		12/09/2005	5.750	199,160	0	0	0	0	0	561,744	12/31/2012
A6110701		CLAYTON	MO		01/16/2007	6.500	533,969	0	0	0	0	0	833,500	12/31/2012
A7022005		COLUMBIA	MO		05/09/2007	6.250	375,729	0	0	0	0	0	621,148	12/31/2012
A8022007		COLUMBIA	MO		05/07/2008	6.375	653,027	0	0	0	0	0	878,680	12/31/2012
B2050803		COLUMBIA	MO		06/28/2012	5.375	433,036	0	0	0	0	0	547,815	12/31/2012
A4052103		EARTH CITY	MO		10/07/2004	5.810	6,267,207	0	0	0	0	0	10,088,547	12/31/2012
A4113003		EARTH CITY	MO		02/28/2005	6.125	620,412	0	0	0	0	0	1,019,100	12/31/2012
A7122401		FLORISSANT	MO		03/05/2008	6.250	230,718	0	0	0	0	0	778,166	12/31/2012
B3090301		HAZELWOOD	MO		12/11/2013	4.875	4,725,000	0	0	0	0	0	6,314,583	12/11/2013
B1042501		INDEPENDENCE	MO		06/09/2011	6.000	994,653	0	0	0	0	0	1,378,189	12/31/2012
A4111502		KANSAS CITY	MO		03/25/2005	6.000	746,939	0	0	0	0	0	538,666	12/31/2012
A5100301		KANSAS CITY	MO		12/14/2005	6.000	564,259	0	0	0	0	0	1,160,070	12/31/2012
A6032706		KANSAS CITY	MO		06/16/2006	6.500	89,316	0	0	0	0	0	179,807	12/31/2012
A6121304		KANSAS CITY	MO		06/08/2007	6.000	304,943	0	0	0	0	0	477,429	12/31/2012
A6122903		KANSAS CITY	MO		03/15/2007	6.125	322,268	0	0	0	0	0	765,900	12/31/2012
A7052305		KANSAS CITY	MO		08/07/2007	6.375	461,825	0	0	0	0	0	841,961	12/31/2012
A7080203		KANSAS CITY	MO		09/20/2007	6.625	593,295	0	0	0	0	0	1,162,143	12/31/2012
B1071504		KANSAS CITY	MO		10/14/2011	5.750	726,870	0	0	0	0	0	1,198,058	12/31/2012
B1090701		KANSAS CITY	MO		11/18/2011	5.688	1,418,149	0	0	0	0	0	2,026,913	12/31/2012
B2081302		KANSAS CITY	MO		11/15/2012	4.875	550,710	0	0	0	0	0	834,202	12/31/2012
B3031201		KANSAS CITY	MO		05/20/2013	4.250	974,174	0	0	0	0	0	1,329,898	05/20/2013
B3052105		KANSAS CITY	MO		07/30/2013	4.125	857,364	0	0	0	0	0	1,163,612	07/30/2013
B3052303		KANSAS CITY	MO		08/16/2013	4.250	1,265,568	0	0	0	0	0	1,819,341	08/16/2013
A8011803		KIRKWOOD	MO		03/26/2008	6.250	499,886	0	0	0	0	0	676,216	12/31/2012
A3030701		LEES SUMMIT	MO		06/30/2003	6.250	229,492	0	0	0	0	0	891,577	12/31/2012
A4050304		LEES SUMMIT	MO		07/30/2004	6.500	350,380	0	0	0	0	0	982,629	12/31/2012
A6032705		LEES SUMMIT	MO		06/16/2006	6.500	105,563	0	0	0	0	0	179,998	12/31/2012
A5110801		MARYLAND HEIGHTS	MO		05/04/2006	7.000	7,071,676	0	0	0	0	0	9,738,493	12/31/2012
A8011804		O'FALLON	MO		03/26/2008	6.250	470,489	0	0	0	0	0	650,435	12/31/2012
A4120204		PARKVILLE	MO		02/28/2005	6.000	526,526	0	0	0	0	0	895,265	12/31/2012
A6122105		PARKVILLE	MO		05/23/2007	5.500	599,911	0	0	0	0	0	781,555	12/31/2012
B1102706		PLATTE CITY	MO		03/08/2012	5.125	943,508	0	0	0	0	0	1,303,931	12/31/2012
A7090502		POPLAR BLUFF	MO		10/31/2007	6.375	315,343	0	0	0	0	0	410,764	12/31/2012
A8021203		RAYMORE	MO		04/09/2008	5.250	1,067,503	0	0	0	0	0	1,136,087	12/31/2012
B1080402		RAYTOWN	MO		10/13/2011	5.500	1,482,727	0	0	0	0	0	2,367,757	12/31/2012
B2061803		SHREWSBURY	MO		09/24/2012	4.250	3,143,973	0	0	0	0	0	4,552,927	12/31/2012
A4052106		ST CHARLES	MO		10/07/2004	5.810	2,196,724	0	0	0	0	0	3,886,091	12/31/2012
A6101007		ST PETERS	MO		01/03/2007	6.250	393,970	0	0	0	0	0	633,000	12/31/2012
A8012402		ST PETERS	MO		04/30/2008	6.125	1,703,501	0	0	0	0	0	2,445,507	12/31/2012
A4102002		ST. LOUIS	MO		01/19/2005	6.125	480,191	0	0	0	0	0	894,458	12/31/2012
A4110510		ST. LOUIS	MO		01/28/2005	5.750	1,183,000	0	0	0	0	0	2,334,700	12/31/2012
A7062901		ST. LOUIS	MO		08/27/2007	6.875	821,651	0	0	0	0	0	1,092,185	12/31/2012
B0080202		ST. LOUIS	MO		11/02/2010	6.000	1,431,807	0	0	0	0	0	1,873,022	12/31/2012
B0082604		ST. LOUIS	MO		12/02/2010	7.000	786,809	0	0	0	0	0	2,595,457	12/31/2012
B1030305		ST. LOUIS	MO		06/10/2011	6.375	1,399,264	0	0	0	0	0	1,510,875	09/30/2013
B1061012		ST. LOUIS	MO		07/22/2011	5.750	1,227,741	0	0	0	0	0	1,402,431	12/31/2012
B1090204		ST. LOUIS	MO		12/22/2011	5.250	693,422	0	0	0	0	0	850,959	12/31/2012
B1090205		ST. LOUIS	MO		12/22/2011	5.250	901,432	0	0	0	0	0	1,330,509	12/31/2012
B1090206		ST. LOUIS	MO		12/22/2011	5.250	160,346	0	0	0	0	0	202,183	12/31/2012
B1092908		ST. LOUIS	MO		12/29/2011	5.250	2,357,627	0	0	0	0	0	3,015,034	12/31/2012
B1100402		ST. LOUIS	MO		12/22/2011	5.750	938,719	0	0	0	0	0	1,045,380	12/31/2012
B1100403		ST. LOUIS	MO		12/22/2011	5.750	1,186,440	0	0	0	0	0	1,692,091	12/31/2012
B1100406		ST. LOUIS	MO		12/22/2011	5.750	657,968	0	0	0	0	0	672,493	12/31/2012
B1101802		ST. LOUIS	MO		01/30/2012	5.750	2,394,413	0	0	0	0	0	3,330,736	12/31/2012
B2012702		ST. LOUIS	MO		04/18/2012	5.500	618,049	0	0	0	0	0	1,154,654	12/31/2012
B2012703		ST. LOUIS	MO		04/16/2012	5.375	582,364	0	0	0	0	0	1,072,599	12/31/2012
B2080606		ST. LOUIS	MO		10/05/2012	5.250	337,121	0	0	0	0	0	479,006	12/31/2012
B3032502		ST. LOUIS	MO		05/17/2013	4.750	386,652	0	0	0	0	0	656,194	05/17/2013
A3061802		UNIVERSITY CITY	MO		08/21/2003	5.625	336,961	0	0	0	0	0	205,111	01/22/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1100405		UNIVERSITY CITY	MO		12/22/2011	5.750	469,349	0	0	0	0	0	646,543	12/31/2012
B1090207		WEBSTER GROVES	MO		12/22/2011	5.250	251,362	0	0	0	0	0	350,578	12/31/2012
A8022218		WOODSON TERRACE	MO		05/19/2008	6.100	153,303	0	0	0	0	0	245,861	12/31/2012
B0090102		BYRAM	MS		11/10/2010	6.750	740,143	0	0	0	0	0	1,313,689	12/31/2012
A8050202		HATTIESBURG	MS		07/30/2008	6.750	229,841	0	0	0	0	0	285,588	12/31/2012
B0032505		HATTIESBURG	MS		05/28/2010	6.375	1,173,646	0	0	0	0	0	1,367,931	12/31/2012
B0032506		HATTIESBURG	MS		05/28/2010	6.375	2,089,815	0	0	0	0	0	3,266,041	12/31/2012
B2110727		PEARL	MS		12/28/2012	4.875	365,778	0	0	0	0	0	517,999	12/31/2012
B0061711		SOUTHAVEN	MS		11/08/2010	7.500	1,224,088	0	0	0	0	0	2,023,617	12/31/2012
B3042913		SOUTHAVEN	MS		08/30/2013	5.000	604,875	0	0	0	0	0	2,685,647	08/30/2013
A7050904		MISSOULA	MT		07/31/2007	6.500	535,381	0	0	0	0	0	572,833	12/31/2012
B2051001		APEX	NC		07/16/2012	5.000	1,081,724	0	0	0	0	0	1,759,340	12/31/2012
B1052001		ARDEN	NC		08/12/2011	5.750	3,454,353	0	0	0	0	0	5,317,602	12/31/2012
A4112602		ASHEVILLE	NC		01/14/2005	5.875	1,046,413	0	0	0	0	0	2,766,918	12/31/2012
B2031302		ASHEVILLE	NC		07/19/2012	5.125	1,236,964	0	0	0	0	0	1,751,834	12/31/2012
B3040202		ASHEVILLE	NC		06/25/2013	4.750	941,036	0	0	0	0	0	1,268,245	06/25/2013
A3070805		BOONE	NC		09/25/2003	6.250	803,843	0	0	0	0	0	2,366,318	12/31/2012
A8031904		BOONE	NC		06/12/2008	6.500	326,813	0	0	0	0	0	444,268	12/31/2012
A7043001		BURLINGTON	NC		08/23/2007	6.375	308,334	0	0	0	0	0	950,011	12/31/2012
B1032403		BURLINGTON	NC		07/08/2011	5.875	1,378,509	0	0	0	0	0	2,438,711	12/31/2012
B3072901		CARRBORO	NC		10/24/2013	5.500	577,198	0	0	0	0	0	770,560	10/24/2013
A5080204		CARY	NC		10/17/2005	6.125	785,250	0	0	0	0	0	1,846,601	12/31/2012
A7030103		CARY	NC		06/15/2007	6.375	333,092	0	0	0	0	0	614,512	12/31/2012
B0030101		CARY	NC		05/07/2010	6.375	1,079,075	0	0	0	0	0	2,339,217	12/31/2012
B2022703		CHAPEL HILL	NC		05/11/2012	5.125	494,308	0	0	0	0	0	705,124	12/31/2012
A1021603		CHARLOTTE	NC		06/01/2001	7.500	41,651	0	0	0	0	0	2,331,969	12/31/2012
A2112202		CHARLOTTE	NC		09/19/2003	6.170	1,737,939	0	0	0	0	0	1,806,351	12/31/2012
A3091703		CHARLOTTE	NC		12/16/2003	6.500	478,845	0	0	0	0	0	1,196,312	12/31/2012
A3091704		CHARLOTTE	NC		12/16/2003	6.625	352,788	0	0	0	0	0	1,355,256	12/31/2012
A4020403		CHARLOTTE	NC		04/22/2004	5.750	940,117	0	0	0	0	0	1,734,217	12/31/2012
A5072502		CHARLOTTE	NC		10/13/2005	5.750	108,246	0	0	0	0	0	440,141	12/31/2012
A5102405		CHARLOTTE	NC		01/17/2006	6.125	799,122	0	0	0	0	0	1,199,191	12/31/2012
A6102001		CHARLOTTE	NC		12/18/2006	6.125	507,353	0	0	0	0	0	574,175	12/31/2012
A7012910		CHARLOTTE	NC		03/15/2007	6.250	3,696,987	0	0	0	0	0	6,315,906	12/31/2012
B0052006		CHARLOTTE	NC		08/12/2010	6.250	1,205,361	0	0	0	0	0	1,891,138	12/31/2012
B0072601		CHARLOTTE	NC		10/27/2010	5.875	1,072,258	0	0	0	0	0	2,104,158	12/31/2012
B1120901		CHARLOTTE	NC		02/13/2012	5.375	566,625	0	0	0	0	0	691,808	12/31/2012
B1120902		CHARLOTTE	NC		02/13/2012	5.500	1,154,207	0	0	0	0	0	1,534,961	12/31/2012
B3050206		CHARLOTTE	NC		07/23/2013	4.250	417,575	0	0	0	0	0	583,342	08/15/2013
B3051402		CHARLOTTE	NC		07/19/2013	5.000	313,697	0	0	0	0	0	473,315	07/19/2013
B3051707		CHARLOTTE	NC		07/24/2013	4.500	614,695	0	0	0	0	0	1,088,796	07/26/2013
B3060701		CHARLOTTE	NC		08/23/2013	4.875	540,522	0	0	0	0	0	812,745	08/23/2013
B3080203		CHARLOTTE	NC		10/15/2013	5.625	714,647	0	0	0	0	0	954,126	10/15/2013
B0012903		CLAYTON	NC		03/30/2010	6.500	3,057,625	0	0	0	0	0	4,898,118	12/31/2012
A3021901		COLUMBUS	NC		05/07/2003	6.250	192,531	0	0	0	0	0	421,368	12/31/2012
A5061311		CONCORD	NC		09/15/2005	5.500	483,687	0	0	0	0	0	881,132	12/31/2012
B1081504		CONCORD	NC		10/26/2011	5.000	402,825	0	0	0	0	0	1,571,506	12/31/2012
B3062103		CONCORD	NC		09/11/2013	4.500	479,441	0	0	0	0	0	646,657	09/11/2013
A5091601		DUNN	NC		12/09/2005	6.000	595,883	0	0	0	0	0	1,083,425	12/31/2012
A4011303		DURHAM	NC		04/01/2004	6.750	575,726	0	0	0	0	0	1,187,172	12/31/2012
A7030102		DURHAM	NC		06/15/2007	6.375	333,092	0	0	0	0	0	375,414	12/31/2012
A8072501		DURHAM	NC		09/19/2008	6.750	450,030	0	0	0	0	0	1,083,316	12/31/2012
A9030404		DURHAM	NC		05/21/2009	6.500	1,110,790	0	0	0	0	0	1,448,389	12/31/2012
B0032902		DURHAM	NC		06/01/2010	5.750	1,732,251	0	0	0	0	0	3,325,163	12/31/2012
B1122701		DURHAM	NC		03/09/2012	5.125	1,752,232	0	0	0	0	0	2,496,426	12/31/2012
B3052401		DURHAM	NC		07/23/2013	4.625	1,233,838	0	0	0	0	0	1,661,694	08/08/2013
B1012002		ELON	NC		05/31/2011	6.250	2,103,724	0	0	0	0	0	3,637,765	12/31/2012
B1012003		ELON	NC		05/31/2011	6.250	1,682,974	0	0	0	0	0	3,702,616	12/31/2012
A8041002		FAIRVIEW	NC		06/02/2008	4.500	884,023	0	0	0	0	0	1,213,519	12/31/2012
A3062003		FAYETTEVILLE	NC		09/08/2003	5.750	507,372	0	0	0	0	0	1,019,900	12/31/2012
A7121015		FAYETTEVILLE	NC		03/31/2008	6.250	726,773	0	0	0	0	0	800,735	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8022001		FAYETTEVILLE	NC		05/09/2008	6.500	278,131	0	0	0	0	0	405,239	12/31/2012
B0072004		FAYETTEVILLE	NC		10/19/2010	6.250	394,006	0	0	0	0	0	724,021	12/31/2012
B1081503		FAYETTEVILLE	NC		11/10/2011	5.750	821,601	0	0	0	0	0	1,194,049	12/31/2012
B1093001		FAYETTEVILLE	NC		12/20/2011	5.250	592,442	0	0	0	0	0	1,394,048	12/31/2012
B1093002		FAYETTEVILLE	NC		12/15/2011	5.500	389,113	0	0	0	0	0	548,006	12/31/2012
B1100401		FAYETTEVILLE	NC		02/28/2012	5.125	912,880	0	0	0	0	0	1,250,649	12/31/2013
B2071701		FAYETTEVILLE	NC		10/31/2012	4.625	1,122,317	0	0	0	0	0	1,637,721	12/31/2012
B2092401		FAYETTEVILLE	NC		12/18/2012	5.125	345,823	0	0	0	0	0	470,071	12/31/2012
B2101102		FAYETTEVILLE	NC		12/19/2012	4.625	2,099,350	0	0	0	0	0	2,932,074	12/31/2012
B2121803		FAYETTEVILLE	NC		03/07/2013	4.750	1,493,062	0	0	0	0	0	2,402,103	03/07/2013
B3021401		FAYETTEVILLE	NC		04/11/2013	4.625	2,147,207	0	0	0	0	0	2,963,391	04/11/2013
B3030701		FAYETTEVILLE	NC		06/21/2013	4.625	883,277	0	0	0	0	0	1,257,274	06/21/2013
A7050106		FUQUAY-VARINA	NC		07/17/2007	6.250	222,063	0	0	0	0	0	291,188	12/31/2012
A7050107		FUQUAY-VARINA	NC		07/30/2007	6.250	222,063	0	0	0	0	0	384,062	12/31/2012
A8020808		FUQUAY-VARINA	NC		04/11/2008	6.000	902,807	0	0	0	0	0	1,470,785	12/31/2012
A7092112		GARNER	NC		12/12/2007	6.375	262,482	0	0	0	0	0	333,331	12/31/2012
B1090902		GASTONIA	NC		11/10/2011	5.750	1,148,814	0	0	0	0	0	1,624,167	12/31/2012
A8021503		GRAHAM	NC		04/15/2008	5.875	1,838,737	0	0	0	0	0	2,446,681	12/31/2012
A6062302		GREENSBORO	NC		09/07/2006	6.750	2,125,395	0	0	0	0	0	2,936,267	12/31/2012
A6062303		GREENSBORO	NC		09/07/2006	5.625	1,082,044	0	0	0	0	0	1,686,264	12/31/2012
B0032901		GREENSBORO	NC		07/22/2010	7.125	1,263,344	0	0	0	0	0	1,919,042	12/31/2012
B0072605		GREENSBORO	NC		10/27/2010	4.250	1,998,764	0	0	0	0	0	2,691,885	12/31/2012
B3012902		GREENSBORO	NC		04/08/2013	4.500	337,646	0	0	0	0	0	552,177	04/08/2013
A4092706		GREENVILLE	NC		12/01/2004	5.625	431,626	0	0	0	0	0	2,046,508	12/31/2012
A5110305		GREENVILLE	NC		01/31/2006	6.250	1,041,963	0	0	0	0	0	1,630,862	12/31/2012
B0090301		GREENVILLE	NC		12/10/2010	6.125	2,296,255	0	0	0	0	0	4,153,107	12/31/2012
B3012404		HARRISBURG	NC		04/09/2013	4.375	781,457	0	0	0	0	0	1,079,215	04/09/2013
A3032801		HICKORY	NC		06/19/2003	4.500	641,004	0	0	0	0	0	1,730,857	06/06/2013
B2021703		HICKORY	NC		04/13/2012	4.750	370,503	0	0	0	0	0	564,732	12/31/2012
B3032004		HICKORY	NC		06/07/2013	4.750	1,368,144	0	0	0	0	0	1,985,737	06/10/2013
A7030901		HIGH POINT	NC		05/17/2007	6.375	1,462,224	0	0	0	0	0	1,748,236	12/31/2012
A8071007		HIGH POINT	NC		09/30/2008	6.875	294,893	0	0	0	0	0	450,733	12/31/2012
B2122102		HIGH POINT	NC		03/20/2013	4.250	564,799	0	0	0	0	0	813,557	03/20/2013
A4051901		HILDEBRAN	NC		08/27/2004	6.625	1,017,870	0	0	0	0	0	1,690,051	12/31/2012
B1030401		HOPE MILLS	NC		05/31/2011	6.125	1,483,832	0	0	0	0	0	2,396,053	12/31/2012
B0040601		JACKSONVILLE	NC		06/28/2010	6.875	2,347,958	0	0	0	0	0	4,921,240	12/31/2012
B2121804		JACKSONVILLE	NC		04/30/2013	4.500	596,342	0	0	0	0	0	820,339	04/30/2013
A7100202		KANNAPOLIS	NC		12/14/2007	6.375	418,925	0	0	0	0	0	527,389	12/31/2012
B2040404		KERNERSVILLE	NC		06/20/2012	5.125	576,776	0	0	0	0	0	1,300,075	12/31/2012
A6033102		KINSTON	NC		06/08/2006	6.375	156,532	0	0	0	0	0	321,117	12/31/2012
B3022704		KITTY HAWK	NC		06/28/2013	4.250	941,489	0	0	0	0	0	1,773,994	06/28/2013
A4011304		KNIGHTDALE	NC		04/01/2004	6.750	389,414	0	0	0	0	0	698,283	12/31/2012
B2091101		KNIGHTDALE	NC		11/28/2012	4.500	1,789,667	0	0	0	0	0	2,537,942	12/31/2012
B0052808		LENOIR	NC		07/30/2010	6.500	444,451	0	0	0	0	0	896,499	12/31/2012
A6063001		MATTHEWS	NC		09/28/2006	6.625	421,954	0	0	0	0	0	974,441	12/31/2012
A7030106		MATTHEWS	NC		05/17/2007	5.250	659,895	0	0	0	0	0	1,111,044	12/31/2012
B0032401		MATTHEWS	NC		05/27/2010	5.875	1,151,439	0	0	0	0	0	1,938,561	12/31/2012
B2050204		MATTHEWS	NC		07/31/2012	5.000	2,473,269	0	0	0	0	0	3,850,615	12/31/2012
B3040503		MATTHEWS	NC		06/03/2013	4.750	1,133,081	0	0	0	0	0	1,540,770	06/19/2013
B2060802		MONROE	NC		08/14/2012	4.375	471,055	0	0	0	0	0	951,459	12/31/2012
A7083105		MORRISVILLE	NC		10/25/2007	6.375	571,529	0	0	0	0	0	921,816	12/31/2012
A9021901		MORRISVILLE	NC		07/01/2009	7.250	974,705	0	0	0	0	0	1,515,994	12/31/2012
A7011102		NAGS HEAD	NC		04/06/2007	6.500	923,648	0	0	0	0	0	1,131,257	12/31/2012
A7060704		PINEHURST	NC		08/06/2007	6.625	291,289	0	0	0	0	0	369,989	12/31/2012
A3062601		RALEIGH	NC		08/14/2003	7.250	824,613	0	0	0	0	0	2,016,175	12/31/2012
A4032401		RALEIGH	NC		05/27/2004	5.625	1,617,690	0	0	0	0	0	2,586,355	12/31/2012
A7060805		RALEIGH	NC		07/23/2007	6.500	423,837	0	0	0	0	0	576,433	12/31/2012
A7080801		RALEIGH	NC		10/22/2007	6.500	545,259	0	0	0	0	0	604,227	12/31/2012
A7082301		RALEIGH	NC		10/29/2007	6.500	585,824	0	0	0	0	0	741,442	12/31/2012
A7102302		RALEIGH	NC		12/21/2007	6.625	470,205	0	0	0	0	0	514,457	12/31/2012
A8121002		RALEIGH	NC		02/20/2009	7.050	393,065	0	0	0	0	0	630,714	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8123101		RALEIGH	NC		02/13/2009	7.375	2,394,316	0	0	0	0	0	3,793,449	12/31/2012
A9022704		RALEIGH	NC		05/28/2009	6.500	170,001	0	0	0	0	0	233,387	12/31/2012
B0120808		RALEIGH	NC		04/19/2011	5.875	393,076	0	0	0	0	0	706,644	12/31/2012
B0120810		RALEIGH	NC		04/19/2011	5.875	318,196	0	0	0	0	0	594,366	12/31/2012
B1040807		RALEIGH	NC		06/27/2011	6.375	683,454	0	0	0	0	0	989,553	12/31/2012
B1041504		RALEIGH	NC		07/15/2011	6.000	776,679	0	0	0	0	0	1,646,631	08/30/2013
B1061013		RALEIGH	NC		09/30/2011	5.375	1,293,913	0	0	0	0	0	2,451,967	12/31/2012
B1061602		RALEIGH	NC		08/26/2011	6.000	930,282	0	0	0	0	0	1,573,491	12/31/2012
B1071802		RALEIGH	NC		10/26/2011	6.000	2,933,018	0	0	0	0	0	4,490,604	12/31/2012
B1072601		RALEIGH	NC		11/09/2011	5.875	1,137,440	0	0	0	0	0	1,623,900	12/31/2012
B1072602		RALEIGH	NC		11/09/2011	5.625	935,317	0	0	0	0	0	1,547,900	12/31/2012
B1091201		RALEIGH	NC		11/17/2011	5.750	715,823	0	0	0	0	0	1,028,042	12/31/2012
B2021402		RALEIGH	NC		11/01/2012	4.750	2,919,962	0	0	0	0	0	4,385,836	12/31/2012
B2052303		RALEIGH	NC		09/21/2012	4.625	762,943	0	0	0	0	0	1,391,504	12/31/2012
B2052304		RALEIGH	NC		09/21/2012	4.625	525,165	0	0	0	0	0	1,041,230	12/31/2012
B2102201		RALEIGH	NC		12/20/2012	4.875	817,432	0	0	0	0	0	1,094,863	12/31/2012
B2122107		RALEIGH	NC		02/14/2013	5.000	741,716	0	0	0	0	0	1,008,739	02/19/2013
A4072202		RESEARCH TRIANGLE PARK	NC		12/01/2004	6.000	675,119	0	0	0	0	0	1,899,273	12/31/2012
A4061601		ROANOKE RAPIDS	NC		09/13/2004	7.750	655,882	0	0	0	0	0	776,252	12/31/2012
A5081602		ROCKY MOUNT	NC		12/19/2005	6.125	1,127,065	0	0	0	0	0	2,169,899	12/31/2012
A7102007		ROCKY MOUNT	NC		03/27/2008	5.000	1,930,082	0	0	0	0	0	2,608,500	07/24/2013
A7102007A		ROCKY MOUNT	NC		05/19/2008	5.000	2,870,998	0	0	0	0	0	3,880,145	07/24/2013
A7102008		ROCKY MOUNT	NC		03/27/2008	5.000	2,412,603	0	0	0	0	0	3,061,385	07/24/2013
A7102008A		ROCKY MOUNT	NC		05/19/2008	5.000	1,447,562	0	0	0	0	0	1,836,831	07/24/2013
A7102009		ROCKY MOUNT	NC		03/27/2008	5.000	2,382,283	0	0	0	0	0	3,231,925	07/24/2013
A7102009A		ROCKY MOUNT	NC		05/19/2008	5.000	965,041	0	0	0	0	0	1,309,223	07/24/2013
A7102010		ROCKY MOUNT	NC		03/27/2008	5.000	2,895,123	0	0	0	0	0	3,968,720	07/24/2013
A7102010A		ROCKY MOUNT	NC		05/19/2008	5.000	627,277	0	0	0	0	0	859,890	07/24/2013
A7102011		ROCKY MOUNT	NC		03/27/2008	5.000	1,085,671	0	0	0	0	0	1,762,372	08/26/2013
A8110401		ROCKY MOUNT	NC		01/12/2009	7.125	660,781	0	0	0	0	0	1,396,031	12/31/2012
B1081206		ROSEBORO	NC		10/31/2011	5.375	268,912	0	0	0	0	0	985,995	12/31/2012
B2111605		RUTHERFORDTON	NC		01/25/2013	5.000	511,162	0	0	0	0	0	711,945	01/25/2013
A6032907		SHELBY	NC		05/25/2006	6.250	617,669	0	0	0	0	0	1,133,063	12/31/2012
A7032803		SMITHFIELD	NC		06/14/2007	6.250	487,420	0	0	0	0	0	654,752	12/31/2012
A5110304		SOUTHERN PINES	NC		01/25/2006	6.125	150,628	0	0	0	0	0	518,849	12/31/2012
A6022104		SOUTHERN PINES	NC		05/10/2006	6.250	254,094	0	0	0	0	0	456,588	12/31/2012
A7010501		SOUTHERN PINES	NC		04/11/2007	6.375	271,843	0	0	0	0	0	404,699	12/31/2012
B0021601		SOUTHPORT	NC		03/31/2010	6.625	956,802	0	0	0	0	0	4,014,211	12/31/2012
A6071001		SPRING LAKE	NC		11/17/2006	6.875	2,015,730	0	0	0	0	0	2,857,715	12/31/2012
B2031201		SPRING LAKE	NC		08/23/2012	4.750	5,522,616	0	0	0	0	0	7,044,300	12/31/2012
A4011306		WAKE FOREST	NC		04/01/2004	6.750	328,548	0	0	0	0	0	623,193	12/31/2012
A3013002		WEDDINGTON	NC		04/17/2003	6.250	556,068	0	0	0	0	0	1,533,242	12/31/2012
B3010202		WILMINGTON	NC		03/28/2013	4.500	633,933	0	0	0	0	0	1,056,511	03/28/2013
B3082001		WILMINGTON	NC		12/10/2013	4.250	1,050,000	0	0	0	0	0	1,477,064	12/10/2013
A8090303		WILSON	NC		11/19/2008	4.250	2,120,776	0	0	0	0	0	3,119,630	12/31/2012
B0111602		WINSTON-SALEM	NC		01/18/2011	6.250	1,728,885	0	0	0	0	0	2,513,863	12/31/2012
B1063011		WINSTON-SALEM	NC		09/22/2011	5.750	1,063,491	0	0	0	0	0	1,469,865	12/31/2012
B2110901		WINSTON-SALEM	NC		02/15/2013	4.750	577,891	0	0	0	0	0	785,011	02/15/2013
A5020204		BISMARK	ND		05/11/2005	6.250	354,657	0	0	0	0	0	699,024	12/31/2012
A8071006		FARGO	ND		10/03/2008	6.875	386,150	0	0	0	0	0	559,239	12/31/2012
B2110732		FARGO	ND		12/28/2012	4.875	319,284	0	0	0	0	0	449,027	12/31/2012
B1042803		GRAND FORKS	ND		07/28/2011	6.500	1,614,195	0	0	0	0	0	2,815,983	12/31/2012
A1030803		LEXINGTON	NE		06/11/2001	7.875	106,052	0	0	0	0	0	929,558	12/31/2012
97120207		LINCOLN	NE		02/26/1998	8.000	721,169	0	0	0	0	0	4,730,575	12/31/2012
A6030906		LINCOLN	NE		05/11/2006	6.375	253,658	0	0	0	0	0	469,009	12/31/2012
A1111514		OMAHA	NE		02/07/2002	7.500	203,070	0	0	0	0	0	944,452	12/31/2012
A2083001		OMAHA	NE		10/31/2002	6.875	256,566	0	0	0	0	0	1,465,175	12/31/2012
A3010901		OMAHA	NE		04/22/2003	6.500	298,246	0	0	0	0	0	1,192,207	12/31/2012
A3061902		OMAHA	NE		08/22/2003	5.625	616,786	0	0	0	0	0	2,316,962	12/31/2012
A4100706		OMAHA	NE		12/07/2004	5.750	382,753	0	0	0	0	0	1,150,474	12/31/2012
A6042403		OMAHA	NE		06/29/2006	6.625	446,579	0	0	0	0	0	445,655	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

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A7021204		OMAHA	NE		04/10/2007	6.375	365,998	0	0	0	0	0	804,188	12/31/2012
A7031604		OMAHA	NE		05/29/2007	6.000	538,992	0	0	0	0	0	779,588	12/31/2012
A8030606		OMAHA	NE		05/05/2008	6.250	536,919	0	0	0	0	0	853,602	12/31/2012
A9020601		OMAHA	NE		04/02/2009	6.750	431,534	0	0	0	0	0	655,180	12/31/2012
B2012902		OMAHA	NE		03/30/2012	5.250	2,123,205	0	0	0	0	0	3,284,404	12/31/2012
B2031308		OMAHA	NE		05/22/2012	5.250	928,344	0	0	0	0	0	1,288,792	12/31/2012
B2082701		OMAHA	NE		10/30/2012	5.000	572,575	0	0	0	0	0	815,323	12/31/2012
B2112102		OMAHA	NE		01/29/2013	4.750	682,990	0	0	0	0	0	995,821	01/29/2013
B3062402		OMAHA	NE		09/05/2013	5.000	442,054	0	0	0	0	0	646,971	09/09/2013
B3071901		OMAHA	NE		09/30/2013	5.500	1,723,602	0	0	0	0	0	2,699,235	09/30/2013
B3072304		OMAHA	NE		10/11/2013	4.875	471,858	0	0	0	0	0	736,616	10/11/2013
B3072305		OMAHA	NE		10/11/2013	4.875	458,522	0	0	0	0	0	715,661	10/11/2013
B3072306		OMAHA	NE		10/11/2013	4.875	582,530	0	0	0	0	0	915,136	10/11/2013
A7061203		PAPILLION	NE		01/16/2008	6.875	217,940	0	0	0	0	0	371,680	12/31/2012
A4052110		BERLIN	NH		08/26/2004	6.500	777,257	0	0	0	0	0	1,765,999	12/31/2012
A6062103		CONCORD	NH		09/11/2006	6.625	1,730,032	0	0	0	0	0	3,030,478	12/31/2012
A5061701		DERRY	NH		08/01/2005	5.625	465,658	0	0	0	0	0	466,960	12/31/2012
B1041401		DOVER	NH		06/03/2011	5.700	941,206	0	0	0	0	0	1,331,966	12/31/2012
A7092404		EXETER	NH		12/17/2007	6.625	633,105	0	0	0	0	0	811,240	12/31/2012
A6122701		HAMPSTEAD	NH		03/15/2007	6.250	1,143,844	0	0	0	0	0	1,232,256	12/31/2012
A4051201		MANCHESTER	NH		08/05/2004	6.500	613,437	0	0	0	0	0	1,108,044	12/31/2012
A40512013		MANCHESTER	NH		01/30/2008	6.625	226,525	0	0	0	0	0	326,694	12/31/2012
A7080902		MANCHESTER	NH		10/12/2007	6.750	1,109,658	0	0	0	0	0	1,738,986	12/31/2012
A5042801		MERRIMACK	NH		07/18/2005	5.875	698,971	0	0	0	0	0	1,166,480	12/31/2012
A7040302		NASHUA	NH		06/27/2007	5.500	81,507	0	0	0	0	0	280,356	12/31/2012
A6111402		NORTH CONWAY	NH		03/20/2007	6.375	668,424	0	0	0	0	0	506,981	12/31/2012
A7012603		NORTH CONWAY	NH		03/29/2007	6.375	526,594	0	0	0	0	0	298,368	12/31/2012
A7092401		NORTH HAMPTON	NH		12/17/2007	6.625	322,098	0	0	0	0	0	527,518	12/31/2012
A7092403		NORTH HAMPTON	NH		12/17/2007	6.625	666,422	0	0	0	0	0	941,657	12/31/2012
B0110801		ATLANTIC CITY	NJ		01/19/2011	6.125	834,800	0	0	0	0	0	1,315,175	12/31/2012
B0110802		ATLANTIC CITY	NJ		01/19/2011	6.125	3,174,189	0	0	0	0	0	6,276,107	12/31/2012
B0110803		ATLANTIC CITY	NJ		01/19/2011	6.125	2,358,244	0	0	0	0	0	4,418,345	12/31/2012
A3112603		BELLEVILLE	NJ		02/27/2004	6.375	576,906	0	0	0	0	0	1,524,127	12/31/2012
A2082601		BRANCHBURG	NJ		11/19/2002	6.875	928,320	0	0	0	0	0	1,722,107	12/31/2012
A4011301		CARLSTADT	NJ		03/15/2004	5.875	351,106	0	0	0	0	0	759,293	12/31/2012
A40113013		CARLSTADT	NJ		05/05/2008	5.875	547,457	0	0	0	0	0	744,464	12/31/2012
A5050602		CARLSTADT	NJ		07/29/2005	5.625	279,673	0	0	0	0	0	934,294	12/31/2012
A4013002		CLIFTON	NJ		04/20/2004	5.875	992,801	0	0	0	0	0	3,190,310	12/31/2012
B0060702		DEPTFORD	NJ		08/18/2010	6.750	1,709,494	0	0	0	0	0	5,079,032	12/31/2012
A5120603		EAST BRUNSWICK	NJ		04/25/2006	6.125	309,016	0	0	0	0	0	658,473	12/31/2012
A7081601		FREEHOLD	NJ		11/30/2007	4.750	205,131	0	0	0	0	0	242,221	12/31/2012
A7072604		HALEDON	NJ		10/04/2007	4.500	2,317,171	0	0	0	0	0	3,446,538	12/31/2012
B2110703		HAMPTON	NJ		03/27/2013	4.875	852,101	0	0	0	0	0	1,180,557	03/27/2013
A4011402		HILLSIDE	NJ		03/23/2004	6.125	746,619	0	0	0	0	0	3,355,852	12/31/2012
B3021903		HILLSIDE	NJ		05/15/2013	4.500	933,341	0	0	0	0	0	2,546,734	05/15/2013
B1112501		HOBOKEN	NJ		12/29/2011	5.250	1,300,161	0	0	0	0	0	1,857,727	12/31/2012
A5041301		KEARNY	NJ		07/07/2005	5.750	241,567	0	0	0	0	0	1,095,150	12/31/2012
A3082203		LINDEN	NJ		11/12/2003	6.750	339,658	0	0	0	0	0	783,809	12/31/2012
A5120604		MAHWAH	NJ		04/25/2006	6.125	391,425	0	0	0	0	0	779,425	12/31/2012
A6060501		MIDDLESEX	NJ		08/24/2006	6.375	336,086	0	0	0	0	0	889,695	12/31/2012
A4031105		MIDDLETOWN	NJ		04/29/2004	5.875	279,003	0	0	0	0	0	850,360	12/31/2012
A6061206		MILLVILLE	NJ		08/08/2006	6.750	486,482	0	0	0	0	0	837,863	12/31/2012
A7102903		MORRISTOWN	NJ		01/14/2008	6.375	275,659	0	0	0	0	0	674,789	12/31/2012
A3051501		MOUNTAINSIDE	NJ		07/31/2003	6.125	1,632,912	0	0	0	0	0	6,328,512	12/31/2012
A4032611		MT LAUREL	NJ		05/24/2004	5.750	690,109	0	0	0	0	0	1,356,566	12/31/2012
A7041004		NEW BRUNSWICK	NJ		07/02/2007	4.625	805,394	0	0	0	0	0	3,040,252	12/31/2012
A2102301		NEWARK	NJ		01/23/2003	4.500	635,274	0	0	0	0	0	2,675,973	12/31/2012
A3012801		NEWARK	NJ		04/24/2003	4.500	518,653	0	0	0	0	0	1,369,503	12/31/2012
A3091803		NEWARK	NJ		12/18/2003	6.500	769,651	0	0	0	0	0	2,592,328	12/31/2012
A8071008		NEWARK	NJ		09/22/2008	6.950	613,698	0	0	0	0	0	626,422	12/31/2012
A8082702		NEWARK	NJ		11/14/2008	4.750	1,162,188	0	0	0	0	0	1,692,234	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4012602		PARAMUS	NJ		04/23/2004	5.125	19,759	0	0	0	0	0	2,502,982	12/31/2012
A4030507		PATERSON	NJ		05/24/2004	5.875	916,685	0	0	0	0	0	2,106,006	12/31/2012
A4093001		PATERSON	NJ		12/21/2004	5.875	522,987	0	0	0	0	0	1,121,306	12/31/2012
A5082202		PATERSON	NJ		10/31/2005	5.750	2,064,940	0	0	0	0	0	2,743,670	12/31/2012
A5082203		PATERSON	NJ		10/31/2005	5.750	457,522	0	0	0	0	0	948,746	12/31/2012
A5122202		PATERSON	NJ		03/08/2006	6.125	1,549,650	0	0	0	0	0	2,387,073	12/31/2012
A8041403		PATERSON	NJ		06/19/2008	6.500	233,106	0	0	0	0	0	356,457	12/31/2012
B3021904		POINT PLEASANT BEACH	NJ		05/22/2013	4.500	873,786	0	0	0	0	0	1,221,091	05/22/2013
A1030705		READINGTON TOWNSHIP	NJ		05/17/2001	7.500	132,849	0	0	0	0	0	1,211,600	12/31/2012
A4021702		RUNNEMEDE	NJ		05/10/2004	6.500	590,049	0	0	0	0	0	1,027,152	12/31/2012
B3011002		SHIPBOTTOM	NJ		03/15/2013	5.000	1,305,315	0	0	0	0	0	2,198,730	03/15/2013
A4021202		SWEDESBORO	NJ		05/03/2004	6.250	775,137	0	0	0	0	0	1,521,265	12/31/2012
A4061401		SWEDESBORO	NJ		09/02/2004	6.500	520,130	0	0	0	0	0	698,057	12/31/2012
A4091406		TURNERSVILLE	NJ		12/16/2004	5.875	726,473	0	0	0	0	0	1,846,520	12/31/2012
A4121001		WEST DEPTFORD	NJ		03/01/2005	6.125	643,852	0	0	0	0	0	1,287,814	12/31/2012
A4032407		ALBUQUERQUE	NM		07/07/2004	5.500	43,352	0	0	0	0	0	811,390	12/31/2012
A4091302		ALBUQUERQUE	NM		12/09/2004	6.000	776,564	0	0	0	0	0	2,184,216	12/31/2012
A4100101		ALBUQUERQUE	NM		12/20/2004	6.000	1,187,995	0	0	0	0	0	2,103,441	12/31/2012
A5021003		ALBUQUERQUE	NM		05/09/2005	5.750	307,242	0	0	0	0	0	548,136	11/20/2013
A5062301		ALBUQUERQUE	NM		09/27/2005	5.250	148,885	0	0	0	0	0	1,206,076	12/31/2012
A5081802		ALBUQUERQUE	NM		10/27/2005	5.800	541,266	0	0	0	0	0	676,397	12/31/2012
A5090703		ALBUQUERQUE	NM		11/14/2005	5.750	233,814	0	0	0	0	0	355,479	12/31/2012
A5091203		ALBUQUERQUE	NM		10/20/2005	5.750	321,240	0	0	0	0	0	453,435	12/31/2012
A5122803		ALBUQUERQUE	NM		02/28/2006	6.250	305,741	0	0	0	0	0	350,485	12/31/2012
A6012302		ALBUQUERQUE	NM		04/17/2006	6.125	86,847	0	0	0	0	0	258,040	12/31/2012
A6033301		ALBUQUERQUE	NM		05/18/2006	6.125	281,023	0	0	0	0	0	344,817	12/31/2012
A6033108		ALBUQUERQUE	NM		11/15/2006	6.625	312,674	0	0	0	0	0	410,719	12/31/2012
A6033109		ALBUQUERQUE	NM		11/15/2006	6.625	638,915	0	0	0	0	0	816,881	12/31/2012
A6092202		ALBUQUERQUE	NM		11/30/2006	6.500	419,460	0	0	0	0	0	566,466	12/31/2012
A6101903		ALBUQUERQUE	NM		12/20/2006	6.375	710,856	0	0	0	0	0	1,201,551	12/31/2012
A7012302		ALBUQUERQUE	NM		03/14/2007	6.125	1,492,234	0	0	0	0	0	1,539,112	12/31/2012
A7043002		ALBUQUERQUE	NM		07/25/2007	6.250	1,154,861	0	0	0	0	0	1,439,604	12/31/2012
A7050902		ALBUQUERQUE	NM		07/25/2007	6.000	265,288	0	0	0	0	0	564,750	12/31/2012
A7091704		ALBUQUERQUE	NM		12/14/2007	6.500	214,881	0	0	0	0	0	294,492	12/31/2012
A7120402		ALBUQUERQUE	NM		02/25/2008	6.250	371,532	0	0	0	0	0	713,511	12/31/2012
A7120403		ALBUQUERQUE	NM		02/25/2008	6.250	371,532	0	0	0	0	0	715,154	12/31/2012
A7120404		ALBUQUERQUE	NM		02/25/2008	6.250	394,044	0	0	0	0	0	710,923	12/31/2012
A7120407		ALBUQUERQUE	NM		02/25/2008	6.250	508,897	0	0	0	0	0	902,063	12/31/2012
A7120409		ALBUQUERQUE	NM		02/25/2008	6.250	423,352	0	0	0	0	0	831,144	12/31/2012
A8090901		ALBUQUERQUE	NM		12/18/2008	6.625	1,376,316	0	0	0	0	0	1,437,824	12/31/2012
A8091201		ALBUQUERQUE	NM		12/05/2008	6.625	563,545	0	0	0	0	0	1,168,367	12/31/2012
B0040504		ALBUQUERQUE	NM		06/04/2010	7.375	810,567	0	0	0	0	0	1,144,209	12/31/2012
B0040505		ALBUQUERQUE	NM		06/04/2010	7.375	439,387	0	0	0	0	0	617,765	12/31/2012
B0040506		ALBUQUERQUE	NM		06/04/2010	7.375	1,834,498	0	0	0	0	0	2,565,294	12/31/2012
B0050701		ALBUQUERQUE	NM		07/15/2010	6.500	432,244	0	0	0	0	0	1,040,384	12/31/2012
B0060403		ALBUQUERQUE	NM		07/30/2010	6.375	1,472,999	0	0	0	0	0	2,018,700	12/31/2012
B0111201		ALBUQUERQUE	NM		01/27/2011	6.125	410,775	0	0	0	0	0	737,933	12/31/2012
B2022701		ALBUQUERQUE	NM		04/30/2012	5.250	2,363,183	0	0	0	0	0	3,360,314	12/31/2012
B3022601		ALBUQUERQUE	NM		04/24/2013	4.500	455,633	0	0	0	0	0	639,302	04/24/2013
B3030401		ALBUQUERQUE	NM		10/11/2013	4.500	1,428,894	0	0	0	0	0	1,918,278	10/11/2013
B3050906		ALBUQUERQUE	NM		07/24/2013	4.625	1,482,345	0	0	0	0	0	2,348,646	07/24/2013
A7120405		BERNALILLO	NM		02/25/2008	6.250	230,573	0	0	0	0	0	458,363	12/31/2012
A5062406		BOSQUE FARMS	NM		09/29/2005	5.750	219,237	0	0	0	0	0	291,553	12/31/2012
A6121901		FARMINGTON	NM		03/12/2007	5.500	523,966	0	0	0	0	0	684,177	12/31/2012
B3022602		FARMINGTON	NM		04/16/2013	4.625	947,296	0	0	0	0	0	1,285,496	04/16/2013
A6100903		HOBBS	NM		12/15/2006	6.500	245,422	0	0	0	0	0	324,536	12/31/2012
A6101301		LAS CRUCES	NM		01/05/2007	5.250	435,125	0	0	0	0	0	988,966	12/31/2012
A7120301		LAS CRUCES	NM		03/20/2008	5.000	171,644	0	0	0	0	0	263,207	12/31/2012
A7121302		LAS CRUCES	NM		02/29/2008	4.875	160,814	0	0	0	0	0	276,793	12/31/2012
B1012502		LAS CRUCES	NM		07/18/2011	6.000	2,588,930	0	0	0	0	0	3,993,701	12/31/2012
B2062906		LAS CRUCES	NM		09/13/2012	5.125	2,211,647	0	0	0	0	0	3,215,971	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2113001		LAS CRUCES	NM		01/30/2013	4.750	809,698	0	0	0	0	0	1,120,145	01/30/2013
B1012605		LAS LUNES	NM		07/07/2011	6.500	2,539,636	0	0	0	0	0	3,717,644	12/31/2012
A7120410		RIO RANCHO	NM		02/25/2008	6.250	391,793	0	0	0	0	0	703,445	12/31/2012
A8120502		RIO RANCHO	NM		01/15/2009	6.750	216,099	0	0	0	0	0	362,042	12/31/2012
A5092804		ROSWELL	NM		12/08/2005	5.875	118,475	0	0	0	0	0	285,869	12/31/2012
B1092904		ROSWELL	NM		11/18/2011	5.750	787,147	0	0	0	0	0	1,213,595	12/31/2012
A3121906		SANTA FE	NM		03/17/2004	6.375	420,951	0	0	0	0	0	643,101	12/31/2012
A5032305		SANTA FE	NM		06/29/2005	6.125	513,399	0	0	0	0	0	911,719	12/31/2012
A5042103		SANTA FE	NM		07/28/2005	6.000	1,064,968	0	0	0	0	0	1,600,693	12/31/2012
A50421033		SANTA FE	NM		11/29/2007	7.500	767,819	0	0	0	0	0	1,117,180	12/31/2012
A5091209		SANTA FE	NM		11/29/2005	5.625	251,523	0	0	0	0	0	653,344	12/31/2012
A6033001		SANTA FE	NM		06/30/2006	6.250	213,942	0	0	0	0	0	283,121	12/31/2012
A6062206		SANTA FE	NM		09/15/2006	6.750	2,962,474	0	0	0	0	0	4,199,916	12/31/2012
A7091701		SANTA FE	NM		12/17/2007	6.500	252,126	0	0	0	0	0	333,990	12/31/2012
A7120408		SANTA FE	NM		02/25/2008	6.250	345,860	0	0	0	0	0	713,712	12/31/2012
B2062203		SANTA FE	NM		09/28/2012	4.625	1,889,072	0	0	0	0	0	2,604,792	12/31/2012
B2062204		SANTA FE	NM		09/28/2012	4.625	629,687	0	0	0	0	0	847,786	12/31/2012
B2103110		SANTA FE	NM		03/07/2013	5.125	1,022,987	0	0	0	0	0	1,432,856	03/07/2013
B3030104		SANTA FE	NM		06/14/2013	4.750	3,226,410	0	0	0	0	0	4,339,986	06/14/2013
B3090303		SANTA FE	NM		11/08/2013	5.250	683,550	0	0	0	0	0	1,053,379	11/08/2013
A7120702		SANTA TERESA	NM		02/21/2008	4.875	468,680	0	0	0	0	0	711,076	12/31/2012
B1112902		SANTA TERESA	NM		02/28/2012	5.375	871,667	0	0	0	0	0	2,144,305	12/31/2012
B3021304		SANTA TERESA	NM		04/25/2013	4.750	453,628	0	0	0	0	0	918,406	04/25/2013
A7030105		SILVER CITY	NM		08/23/2007	6.375	215,949	0	0	0	0	0	370,960	12/31/2012
A4041905		CARSON CITY	NV		07/06/2004	7.250	4,983,309	0	0	0	0	0	7,160,044	12/31/2012
A5081704		CARSON CITY	NV		11/02/2005	5.875	1,266,411	0	0	0	0	0	1,085,544	12/31/2012
A5112206		CARSON CITY	NV		02/08/2006	6.000	1,067,967	0	0	0	0	0	2,270,219	12/31/2012
A6071702		CARSON CITY	NV		10/02/2006	6.875	781,522	0	0	0	0	0	1,135,738	12/31/2012
A1030201		HENDERSON	NV		05/18/2001	7.750	579,390	0	0	0	0	0	1,248,641	12/31/2012
A6080704		HENDERSON	NV		11/21/2006	6.250	326,694	0	0	0	0	0	618,094	12/31/2012
A7032704		HENDERSON	NV		05/17/2007	5.500	330,928	0	0	0	0	0	473,677	12/31/2012
A8030302		HENDERSON	NV		04/30/2008	6.000	644,873	0	0	0	0	0	804,446	12/31/2012
A9022702		HENDERSON	NV		05/14/2009	7.125	439,603	0	0	0	0	0	822,440	12/31/2012
B0040701		HENDERSON	NV		07/30/2010	7.000	1,395,386	0	0	0	0	0	2,045,412	12/31/2012
B1022803		HENDERSON	NV		04/28/2011	6.625	235,566	0	0	0	0	0	447,422	12/31/2012
B1081001		HENDERSON	NV		10/06/2011	6.125	492,231	0	0	0	0	0	893,572	12/31/2012
B1050901		INCLINE VILLAGE	NV		07/28/2011	6.750	763,217	0	0	0	0	0	1,562,705	12/31/2012
99011401		LAS VEGAS	NV		03/31/1999	7.500	15,428	0	0	0	0	0	177,760	12/31/2012
A2082901		LAS VEGAS	NV		11/14/2002	5.500	852,020	0	0	0	0	0	1,093,565	12/31/2012
A3050101		LAS VEGAS	NV		07/08/2003	6.500	782,154	0	0	0	0	0	1,434,428	12/31/2012
A4021905		LAS VEGAS	NV		06/07/2004	5.250	71,476	0	0	0	0	0	1,566,001	02/12/2013
A4022705		LAS VEGAS	NV		05/13/2004	6.000	486,657	0	0	0	0	0	858,228	12/31/2012
A4031903		LAS VEGAS	NV		06/17/2004	5.500	316,117	0	0	0	0	0	403,793	12/31/2012
A4032001		LAS VEGAS	NV		04/21/2004	6.000	574,548	0	0	0	0	0	887,991	12/31/2012
A4052001		LAS VEGAS	NV		07/20/2004	6.375	117,144	0	0	0	0	0	459,210	12/31/2012
A4052503		LAS VEGAS	NV		08/03/2004	6.500	528,709	0	0	0	0	0	2,070,894	12/31/2012
A4061704		LAS VEGAS	NV		09/15/2004	6.500	936,710	0	0	0	0	0	1,215,381	02/27/2013
A4062505		LAS VEGAS	NV		09/30/2004	7.750	462,004	0	0	0	0	0	802,005	12/31/2012
A4081201		LAS VEGAS	NV		10/28/2004	6.000	553,957	0	0	0	0	0	764,771	12/31/2012
A4090106		LAS VEGAS	NV		01/26/2005	6.375	1,131,616	0	0	0	0	0	1,469,329	12/31/2012
A5010502		LAS VEGAS	NV		03/17/2005	6.000	303,340	0	0	0	0	0	414,957	12/31/2012
A5042803		LAS VEGAS	NV		07/18/2005	6.000	833,586	0	0	0	0	0	1,369,770	12/31/2012
A5102402		LAS VEGAS	NV		12/20/2005	6.000	273,755	0	0	0	0	0	508,827	12/18/2013
A5110303		LAS VEGAS	NV		05/23/2006	6.250	204,082	0	0	0	0	0	155,030	12/31/2012
A6012603		LAS VEGAS	NV		03/09/2006	6.000	407,285	0	0	0	0	0	339,005	12/31/2012
A6022803		LAS VEGAS	NV		04/27/2006	6.250	174,538	0	0	0	0	0	163,316	12/31/2012
A6083001		LAS VEGAS	NV		12/01/2006	6.000	372,542	0	0	0	0	0	229,274	12/31/2012
A6083002		LAS VEGAS	NV		11/10/2006	6.750	241,905	0	0	0	0	0	377,158	12/31/2012
A6100502		LAS VEGAS	NV		12/21/2006	6.250	969,692	0	0	0	0	0	1,357,253	12/31/2012
A6110903		LAS VEGAS	NV		02/01/2007	6.375	844,811	0	0	0	0	0	1,303,573	12/31/2012
A6110905		LAS VEGAS	NV		02/01/2007	6.375	449,790	0	0	0	0	0	322,538	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6112704		LAS VEGAS	NV		01/09/2007	6.250	328,326	0	0	0	0	0	397,809	12/31/2012
A7032205		LAS VEGAS	NV		04/26/2007	6.375	472,964	0	0	0	0	0	541,758	12/31/2012
A7032804		LAS VEGAS	NV		05/17/2007	6.563	466,830	0	0	0	0	0	911,243	12/31/2012
A7032808		LAS VEGAS	NV		06/29/2007	6.375	555,169	0	0	0	0	0	853,044	12/31/2012
A7071901		LAS VEGAS	NV		08/15/2007	4.750	555,973	0	0	0	0	0	785,336	12/31/2012
A8020812		LAS VEGAS	NV		04/28/2008	6.500	1,784,914	0	0	0	0	0	1,772,087	12/31/2012
A8022705		LAS VEGAS	NV		05/13/2008	6.125	254,415	0	0	0	0	0	151,764	12/31/2012
A8033103		LAS VEGAS	NV		07/01/2008	4.500	1,684,227	0	0	0	0	0	1,774,896	12/31/2012
A8040901		LAS VEGAS	NV		07/31/2008	5.250	800,048	0	0	0	0	0	682,929	12/31/2012
A8062006		LAS VEGAS	NV		08/28/2008	5.000	1,791,078	0	0	0	0	0	3,678,192	12/31/2012
A9031101		LAS VEGAS	NV		05/21/2009	6.500	2,314,128	0	0	0	0	0	4,970,689	12/31/2012
A9040702		LAS VEGAS	NV		06/05/2009	6.750	424,950	0	0	0	0	0	574,874	12/31/2012
A9040906		LAS VEGAS	NV		06/23/2009	6.875	3,063,804	0	0	0	0	0	4,512,501	02/12/2013
A9092402		LAS VEGAS	NV		11/17/2009	7.625	97,534	0	0	0	0	0	140,303	12/31/2012
B0030504		LAS VEGAS	NV		04/29/2010	6.250	999,719	0	0	0	0	0	1,432,364	12/31/2012
B0051301		LAS VEGAS	NV		08/13/2010	5.000	702,427	0	0	0	0	0	1,533,407	12/31/2012
B0061503		LAS VEGAS	NV		08/26/2010	5.875	1,552,340	0	0	0	0	0	1,672,246	12/31/2012
B0071202		LAS VEGAS	NV		10/06/2010	5.500	323,115	0	0	0	0	0	363,427	12/31/2012
B0072603		LAS VEGAS	NV		10/12/2010	5.500	232,415	0	0	0	0	0	269,454	12/31/2012
B0080609		LAS VEGAS	NV		10/06/2010	6.125	654,733	0	0	0	0	0	1,265,224	12/31/2012
B0080611		LAS VEGAS	NV		10/28/2010	7.250	1,064,672	0	0	0	0	0	2,269,899	12/31/2012
B0122701		LAS VEGAS	NV		03/11/2011	6.625	1,288,274	0	0	0	0	0	1,647,196	12/31/2012
B1012001		LAS VEGAS	NV		03/10/2011	6.125	1,412,262	0	0	0	0	0	2,987,464	12/31/2012
B1022401		LAS VEGAS	NV		04/28/2011	6.250	808,871	0	0	0	0	0	1,013,942	12/31/2012
B1033001		LAS VEGAS	NV		06/14/2011	6.125	848,090	0	0	0	0	0	1,395,952	12/31/2012
B1033004		LAS VEGAS	NV		06/30/2011	6.625	555,159	0	0	0	0	0	1,192,238	12/31/2012
B1033102		LAS VEGAS	NV		05/25/2011	5.500	1,504,323	0	0	0	0	0	2,280,648	12/31/2012
B1033106		LAS VEGAS	NV		07/27/2011	6.250	691,467	0	0	0	0	0	1,475,107	12/31/2012
B1091401		LAS VEGAS	NV		11/29/2011	5.750	360,636	0	0	0	0	0	507,491	12/31/2012
B1111001		LAS VEGAS	NV		01/19/2012	5.250	852,786	0	0	0	0	0	1,274,098	12/31/2012
B3032701		LAS VEGAS	NV		05/21/2013	5.125	1,413,026	0	0	0	0	0	2,436,969	06/18/2013
B3071502		LAS VEGAS	NV		10/08/2013	5.375	732,384	0	0	0	0	0	1,055,838	10/08/2013
B3090304		LAS VEGAS	NV		11/22/2013	4.625	558,000	0	0	0	0	0	819,442	11/22/2013
A4110407		NORTH LAS VEGAS	NV		02/28/2005	6.000	398,477	0	0	0	0	0	379,349	12/31/2012
A6100402		NORTH LAS VEGAS	NV		12/21/2006	6.125	453,677	0	0	0	0	0	3,525,267	12/31/2012
A6122302		NORTH LAS VEGAS	NV		03/29/2007	6.625	1,450,972	0	0	0	0	0	2,039,308	12/31/2012
A7121703		NORTH LAS VEGAS	NV		04/04/2008	5.000	230,687	0	0	0	0	0	91,385	12/31/2012
A7121709		NORTH LAS VEGAS	NV		04/25/2008	5.000	354,741	0	0	0	0	0	95,541	12/31/2012
B2110710		NORTH LAS VEGAS	NV		12/28/2012	4.875	287,145	0	0	0	0	0	403,372	12/31/2012
A3031001		RENO	NV		05/22/2003	6.250	592,599	0	0	0	0	0	1,986,917	12/31/2012
A4032505		RENO	NV		06/17/2004	6.625	1,201,234	0	0	0	0	0	1,622,671	12/31/2012
A6020206		RENO	NV		06/07/2007	6.530	9,664,413	0	0	0	0	0	11,223,617	12/31/2012
A6050103		RENO	NV		07/07/2006	6.750	3,289,444	0	0	0	0	0	4,687,051	12/31/2012
A6091302		RENO	NV		04/24/2008	6.440	11,749,150	0	0	0	0	0	10,976,752	12/31/2012
A8031906		RENO	NV		05/09/2008	5.000	420,585	0	0	0	0	0	523,604	12/31/2012
A8042401		RENO	NV		07/28/2008	6.375	182,640	0	0	0	0	0	555,128	12/31/2012
A8060901		RENO	NV		08/27/2008	6.875	637,293	0	0	0	0	0	965,294	12/31/2012
A9030202		RENO	NV		05/15/2009	6.300	839,239	0	0	0	0	0	1,624,195	12/31/2012
A9031305		RENO	NV		05/19/2009	6.625	857,499	0	0	0	0	0	939,286	12/31/2012
A9031306		RENO	NV		05/19/2009	6.625	625,730	0	0	0	0	0	1,087,590	12/31/2012
A9040904		RENO	NV		06/30/2009	6.625	1,253,883	0	0	0	0	0	1,802,989	12/31/2012
A9040905		RENO	NV		06/30/2009	6.625	1,184,235	0	0	0	0	0	1,649,485	12/31/2012
A9122302		RENO	NV		03/01/2010	6.750	738,790	0	0	0	0	0	1,480,976	12/31/2012
B0102201		RENO	NV		01/04/2011	6.250	1,849,567	0	0	0	0	0	2,083,547	12/31/2012
B0102202		RENO	NV		01/04/2011	6.250	1,175,629	0	0	0	0	0	2,047,536	12/31/2012
B1021502		RENO	NV		04/19/2011	6.000	471,943	0	0	0	0	0	739,492	12/31/2012
B1021503		RENO	NV		04/19/2011	6.000	477,899	0	0	0	0	0	741,321	12/31/2012
A4110306		SPARKS	NV		01/27/2005	6.000	419,382	0	0	0	0	0	624,356	12/31/2012
A5042502		SPARKS	NV		07/26/2005	5.750	525,239	0	0	0	0	0	827,549	12/31/2012
A5042503		SPARKS	NV		07/26/2005	5.750	267,872	0	0	0	0	0	501,929	12/31/2012
A6030102		SPARKS	NV		05/05/2006	6.000	371,118	0	0	0	0	0	480,887	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A7111504		SPARKS	NV		02/01/2008	6.375	692,015	0	0	0	0	0	1,042,020	12/31/2012
A9021903		SPARKS	NV		04/27/2009	6.500	1,130,557	0	0	0	0	0	1,850,772	12/31/2012
A9021904		SPARKS	NV		04/27/2009	6.500	363,662	0	0	0	0	0	875,708	12/31/2012
B3043002		SPARKS	NV		07/19/2013	4.500	695,105	0	0	0	0	0	956,199	07/19/2013
A4030906		ALBANY	NY		05/25/2004	5.875	1,110,910	0	0	0	0	0	882,101	12/31/2012
A6031702		ALBANY	NY		06/06/2006	6.375	116,866	0	0	0	0	0	152,993	12/31/2012
A6031703		ALBANY	NY		06/06/2006	6.375	102,261	0	0	0	0	0	157,205	12/31/2012
A2111505		AMHERST	NY		02/26/2003	6.750	226,734	0	0	0	0	0	525,262	12/31/2012
A5081502		AMHERST	NY		11/16/2005	5.500	125,496	0	0	0	0	0	998,773	12/31/2012
A5091403		AMHERST	NY		11/30/2005	5.500	187,503	0	0	0	0	0	628,958	12/31/2012
A6030305		AMHERST	NY		05/31/2006	6.125	123,947	0	0	0	0	0	162,875	12/31/2012
A6062801		AMHERST	NY		10/02/2006	6.750	440,394	0	0	0	0	0	1,076,271	12/31/2012
A6082301		AMHERST	NY		10/10/2006	6.625	271,450	0	0	0	0	0	383,707	12/31/2012
A7100102		AMHERST	NY		12/27/2007	6.500	315,060	0	0	0	0	0	465,683	12/31/2012
A2040502		AMITYVILLE	NY		08/19/2002	8.250	318,195	0	0	0	0	0	641,951	12/31/2012
A20405023		AMITYVILLE	NY		01/31/2003	8.250	205,426	0	0	0	0	0	422,560	12/31/2012
A4033007		AMSTERDAM	NY		06/28/2004	6.250	1,057,374	0	0	0	0	0	1,923,104	12/31/2012
A7081301		ARMONK	NY		10/15/2007	6.500	343,631	0	0	0	0	0	407,757	12/31/2012
A9090101		AUBURN	NY		09/30/2009	6.750	234,820	0	0	0	0	0	584,410	12/31/2012
A5061603		BAYVILLE	NY		09/23/2005	5.500	1,462,287	0	0	0	0	0	4,283,134	12/31/2012
B0072610		BETHPAGE	NY		11/10/2010	6.000	3,569,209	0	0	0	0	0	4,973,602	12/31/2012
A5052402		BLASDELL	NY		08/04/2005	5.750	283,695	0	0	0	0	0	738,707	12/31/2012
B0051302		BOWMANSVILLE	NY		07/26/2010	6.000	969,875	0	0	0	0	0	1,436,038	12/31/2012
A5061001		BRONX	NY		09/20/2005	5.500	453,208	0	0	0	0	0	625,565	12/31/2012
A9032001		BRONX	NY		06/16/2009	7.500	420,670	0	0	0	0	0	680,632	12/31/2012
B0090103		BRONX	NY		11/23/2010	6.000	1,660,064	0	0	0	0	0	2,511,715	12/31/2012
B0090104		BRONX	NY		11/23/2010	6.000	1,660,064	0	0	0	0	0	2,863,554	12/31/2012
B0112901		BRONX	NY		01/26/2011	6.250	545,357	0	0	0	0	0	702,982	12/31/2012
A2071503		BROOKLYN	NY		10/25/2002	7.125	518,689	0	0	0	0	0	2,060,676	12/31/2012
B0101401		BROOKLYN	NY		03/31/2011	6.625	715,719	0	0	0	0	0	1,247,421	12/31/2012
B1040802		BROOKLYN	NY		07/14/2011	5.750	2,153,933	0	0	0	0	0	3,593,017	12/31/2012
B2111604		BROOKLYN	NY		01/17/2013	4.950	754,245	0	0	0	0	0	1,030,155	01/17/2013
B2112103		BROOKLYN	NY		01/28/2013	4.750	670,093	0	0	0	0	0	911,227	01/28/2013
B3052801		BROOKLYN	NY		08/12/2013	3.625	705,018	0	0	0	0	0	1,297,859	08/12/2013
A3100704		BUFFALO	NY		01/29/2004	6.500	287,943	0	0	0	0	0	704,674	12/31/2012
A4042004		BUFFALO	NY		07/12/2004	6.375	261,200	0	0	0	0	0	873,616	12/31/2012
A4090104		BUFFALO	NY		11/05/2004	5.875	347,685	0	0	0	0	0	445,348	12/31/2012
A5021104		BUFFALO	NY		04/21/2005	5.750	347,461	0	0	0	0	0	550,172	12/31/2012
A5022801		BUFFALO	NY		05/26/2005	5.750	824,367	0	0	0	0	0	982,172	12/31/2012
A50228013		BUFFALO	NY		04/21/2011	7.000	295,569	0	0	0	0	0	1,488,669	12/31/2012
A5030104		BUFFALO	NY		06/02/2005	5.875	279,092	0	0	0	0	0	737,598	12/31/2012
A5090905		BUFFALO	NY		11/30/2005	5.750	353,416	0	0	0	0	0	674,680	12/31/2012
A6120701		BUFFALO	NY		02/27/2007	6.125	193,729	0	0	0	0	0	293,451	12/31/2012
A6120704		BUFFALO	NY		02/27/2007	5.500	147,289	0	0	0	0	0	653,087	12/27/2013
A6120704-1		BUFFALO	NY		12/27/2013	5.500	115,512	0	0	0	0	0	512,187	12/27/2013
A6120707		BUFFALO	NY		02/27/2007	6.125	210,585	0	0	0	0	0	287,166	12/31/2012
A6121507		BUFFALO	NY		03/12/2007	6.125	178,017	0	0	0	0	0	501,784	12/31/2012
A7031605		BUFFALO	NY		06/22/2007	6.250	243,686	0	0	0	0	0	364,996	12/31/2012
A7031606		BUFFALO	NY		06/22/2007	6.250	420,974	0	0	0	0	0	536,811	12/31/2012
A7032102		BUFFALO	NY		06/29/2007	6.250	775,452	0	0	0	0	0	1,002,898	12/31/2012
A7083001		BUFFALO	NY		11/21/2007	6.500	172,196	0	0	0	0	0	285,383	12/31/2012
A8012802		BUFFALO	NY		03/27/2008	6.250	271,400	0	0	0	0	0	363,677	12/31/2012
B2022702		BUFFALO	NY		05/16/2012	5.250	506,653	0	0	0	0	0	928,433	12/31/2012
B3071703		BUFFALO	NY		10/11/2013	4.375	100,307	0	0	0	0	0	191,357	10/11/2013
A4033005		BUTLER	NY		06/28/2004	6.250	847,258	0	0	0	0	0	1,536,755	12/31/2012
A3100203		CATSKILL	NY		01/30/2004	6.625	350,240	0	0	0	0	0	1,013,479	12/31/2012
A9062501		CENTEREACH	NY		08/25/2009	8.000	738,004	0	0	0	0	0	1,160,134	12/31/2012
A4042005		CHEEKTOWAGA	NY		08/26/2004	6.375	423,032	0	0	0	0	0	805,818	12/31/2012
A6012501		CHEEKTOWAGA	NY		04/07/2006	6.000	164,306	0	0	0	0	0	180,317	12/31/2012
A6110801		CHEEKTOWAGA	NY		01/30/2007	6.250	261,141	0	0	0	0	0	380,401	12/31/2012
A6120709		CHEEKTOWAGA	NY		02/27/2007	6.125	223,234	0	0	0	0	0	331,894	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4110101		CLARENCE	NY		01/24/2005	6.125	347,685	0	0	0	0	0	544,429	12/31/2012
A7010907		CLARENCE	NY		03/30/2007	6.125	604,315	0	0	0	0	0	958,902	12/31/2012
A8022704		CLARENCE	NY		06/19/2008	6.250	367,240	0	0	0	0	0	542,381	12/31/2012
A4032605		CLAY	NY		08/06/2004	5.750	606,893	0	0	0	0	0	891,431	12/31/2012
A5081001		CLAY	NY		10/20/2005	6.125	146,728	0	0	0	0	0	246,532	12/31/2012
A3060603		COLONIE	NY		11/25/2003	5.750	453,622	0	0	0	0	0	1,462,588	12/31/2012
A4120202		COLONIE	NY		03/01/2005	6.125	354,131	0	0	0	0	0	518,082	12/31/2012
A5110306		COLONIE	NY		02/09/2006	6.125	1,365,442	0	0	0	0	0	1,971,381	12/31/2012
A7021504		COLONIE	NY		04/17/2007	6.125	970,807	0	0	0	0	0	1,559,380	12/31/2012
B2060701		COMMACK	NY		08/02/2012	4.375	1,618,100	0	0	0	0	0	3,041,994	12/31/2012
A5042903		DEER PARK	NY		07/29/2005	5.625	1,208,364	0	0	0	0	0	1,932,139	12/31/2012
A8080701		DEWITT	NY		10/27/2008	5.250	540,518	0	0	0	0	0	853,125	12/31/2012
A2100221		EAST HAMPTON	NY		12/18/2002	5.250	426,758	0	0	0	0	0	977,570	12/31/2012
B3070101		EAST MORICHES	NY		09/26/2013	4.500	501,450	0	0	0	0	0	685,573	09/26/2013
B3012901		EAST SETAUKET	NY		06/24/2013	4.500	3,609,315	0	0	0	0	0	5,960,714	06/24/2013
A4092704		ELMIRA	NY		12/15/2004	5.875	1,167,832	0	0	0	0	0	2,010,860	12/31/2012
A6032913		FALCONER	NY		06/15/2006	6.125	235,276	0	0	0	0	0	320,087	12/31/2012
A4011205		FARMINGDALE	NY		03/30/2004	6.250	379,769	0	0	0	0	0	822,868	12/31/2012
A5051601		FLUSHING	NY		08/10/2005	5.500	790,442	0	0	0	0	0	2,483,666	12/31/2012
A8071002		FLUSHING	NY		09/25/2008	6.500	919,925	0	0	0	0	0	2,043,601	12/31/2012
A5031402		GASPORT	NY		09/28/2005	6.250	326,739	0	0	0	0	0	491,215	12/31/2012
A4112401		GRAND ISLAND	NY		05/18/2005	6.500	947,389	0	0	0	0	0	1,760,811	12/31/2012
B3072301		GRAND ISLAND	NY		09/24/2013	4.500	298,912	0	0	0	0	0	479,224	09/24/2013
A6042701		GREECE	NY		07/14/2006	6.375	224,799	0	0	0	0	0	373,056	12/31/2012
A7120603		GREECE	NY		03/31/2008	6.250	636,502	0	0	0	0	0	805,791	12/31/2012
A8110403		GREECE	NY		01/20/2009	7.250	1,101,628	0	0	0	0	0	1,792,414	12/31/2012
B1111402		GREENLAWN	NY		03/20/2012	5.750	1,545,107	0	0	0	0	0	2,054,734	12/31/2012
A3012201		HALFMOON	NY		04/01/2003	4.875	1,368,495	0	0	0	0	0	2,535,942	12/31/2012
A8072401		HAMBURG	NY		10/01/2008	6.875	327,002	0	0	0	0	0	496,702	12/31/2012
B2112705		HAMBURG	NY		01/31/2013	5.375	416,237	0	0	0	0	0	605,010	01/31/2013
A5021704		HASTINGS	NY		05/23/2005	5.750	236,373	0	0	0	0	0	382,645	12/31/2012
A4012301		HAUPPAUGE	NY		04/12/2004	4.750	27,127	0	0	0	0	0	1,583,150	12/31/2012
A5082302		HAWTHORNE	NY		11/02/2005	5.625	703,969	0	0	0	0	0	1,436,478	12/31/2012
A4110803		JAMESTOWN	NY		02/22/2005	5.875	285,063	0	0	0	0	0	4,524,935	12/31/2012
B0061403		KIRKVILLE	NY		09/08/2010	4.500	1,236,876	0	0	0	0	0	1,621,044	12/31/2012
A3021201		LAKE PLACID	NY		06/26/2003	6.500	226,208	0	0	0	0	0	1,670,620	12/31/2012
A7022201		LAKE PLACID	NY		05/17/2007	6.500	418,838	0	0	0	0	0	1,871,857	12/31/2012
a4072201		LANCASTER	NY		10/21/2004	5.250	58,581	0	0	0	0	0	842,018	12/31/2012
A5041104		LANCASTER	NY		06/30/2005	5.650	97,980	0	0	0	0	0	934,125	12/31/2012
A6030304		LANCASTER	NY		05/23/2006	6.125	127,049	0	0	0	0	0	174,887	12/31/2012
A7010906		LANCASTER	NY		03/30/2007	6.125	604,315	0	0	0	0	0	1,136,819	12/31/2012
A9040802		LATHAM	NY		06/24/2009	6.625	174,234	0	0	0	0	0	244,958	12/31/2012
A7032802		LIVERPOOL	NY		06/18/2007	6.250	797,601	0	0	0	0	0	1,866,254	12/31/2012
A8070801		LIVERPOOL	NY		09/17/2008	4.250	910,468	0	0	0	0	0	1,232,400	12/31/2012
A6120712		LOCKPORT	NY		02/27/2007	6.125	200,053	0	0	0	0	0	300,910	12/31/2012
A8022604		LOCKPORT	NY		07/21/2008	6.500	241,612	0	0	0	0	0	302,105	12/31/2012
A8031102		LOCKPORT	NY		05/13/2008	6.500	617,106	0	0	0	0	0	830,732	12/31/2012
B0061602		MASSAPEQUA	NY		09/23/2010	7.000	551,152	0	0	0	0	0	1,075,484	12/31/2012
A6121201		MENDON	NY		03/08/2007	6.125	304,171	0	0	0	0	0	406,460	12/31/2012
A7121002		MIDDLETOWN	NY		03/06/2008	6.125	801,508	0	0	0	0	0	1,217,700	12/31/2012
B2010401		NEW ROCHELLE	NY		03/29/2012	5.250	6,165,572	0	0	0	0	0	10,547,671	12/31/2012
A3032003		NEW YORK	NY		07/31/2003	6.375	637,927	0	0	0	0	0	1,619,476	12/31/2012
A8012101		NEW YORK	NY		04/02/2008	5.000	230,282	0	0	0	0	0	292,226	12/31/2012
B0060901		NEW YORK	NY		07/26/2010	5.750	5,795,483	0	0	0	0	0	8,160,473	12/31/2012
B0120304		NEW YORK	NY		03/30/2011	5.750	948,247	0	0	0	0	0	1,943,607	12/31/2012
B1033003		NEW YORK	NY		06/24/2011	5.625	1,354,646	0	0	0	0	0	1,723,968	12/31/2012
B1093004		NEW YORK	NY		11/04/2011	5.000	1,578,297	0	0	0	0	0	2,206,452	12/31/2012
B2051801		NEW YORK	NY		08/21/2012	4.375	1,541,039	0	0	0	0	0	2,182,566	12/31/2012
B2121703		NEW YORK	NY		03/19/2013	4.750	663,580	0	0	0	0	0	1,579,855	03/19/2013
A6120705		NIAGARA FALLS	NY		02/27/2007	6.125	157,565	0	0	0	0	0	199,599	12/31/2012
A6120711		NIAGARA FALLS	NY		02/27/2007	6.125	432,295	0	0	0	0	0	667,348	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6120714		NIAGARA FALLS	NY		02/27/2007	6.125	96,748	0	0	0	0	0	129,345	12/31/2012
A7041006		NIAGARA FALLS	NY		06/05/2007	6.250	819,798	0	0	0	0	0	1,172,883	12/31/2012
A8051901		NIAGARA FALLS	NY		08/18/2008	6.625	331,281	0	0	0	0	0	454,629	12/31/2012
A9022501		NIAGARA FALLS	NY		04/30/2009	6.500	1,726,469	0	0	0	0	0	3,075,272	12/31/2012
B0121701		NIAGARA FALLS	NY		04/28/2011	6.750	720,019	0	0	0	0	0	1,174,361	12/31/2012
B2061102		NIAGARA FALLS	NY		09/28/2012	5.375	1,014,742	0	0	0	0	0	1,466,981	12/31/2012
A6120713		NORTH TONAWANDA	NY		02/27/2007	6.125	212,753	0	0	0	0	0	538,579	12/31/2012
A6083004		ORCHARD PARK	NY		12/20/2006	7.000	286,202	0	0	0	0	0	402,706	12/31/2012
A6120703		ORCHARD PARK	NY		02/27/2007	6.125	210,585	0	0	0	0	0	322,699	12/31/2012
A7020101		ORCHARD PARK	NY		05/15/2007	6.375	449,120	0	0	0	0	0	716,703	12/31/2012
A8110402		ORCHARD PARK	NY		01/20/2009	7.250	1,002,944	0	0	0	0	0	1,757,973	12/31/2012
A6090506		OZONE PARK	NY		11/28/2006	6.125	238,977	0	0	0	0	0	427,912	12/31/2012
A4033004		PALMYRA	NY		06/28/2004	6.250	915,032	0	0	0	0	0	1,772,815	12/31/2012
A8021404		PENFIELD	NY		06/06/2008	6.250	261,531	0	0	0	0	0	414,874	12/31/2012
A8071502		PENFIELD	NY		10/03/2008	6.750	144,790	0	0	0	0	0	225,041	12/31/2012
B1101905		PENFIELD	NY		12/22/2011	5.500	526,720	0	0	0	0	0	872,479	12/31/2012
A5062202		PERINTON	NY		09/28/2005	5.375	57,489	0	0	0	0	0	436,708	12/31/2012
A6050301		PERINTON	NY		08/30/2006	6.750	387,194	0	0	0	0	0	790,637	12/31/2012
A6050902		PERINTON	NY		08/17/2006	6.750	238,243	0	0	0	0	0	444,636	12/31/2012
A6102705		PERINTON	NY		01/16/2007	6.375	522,388	0	0	0	0	0	932,444	12/31/2012
A7120604		PERINTON	NY		03/31/2008	6.250	296,499	0	0	0	0	0	483,086	12/31/2012
A9040703		PERINTON	NY		06/16/2009	6.875	203,972	0	0	0	0	0	318,737	12/31/2012
A6111002		PITTSFORD	NY		01/30/2007	6.250	279,950	0	0	0	0	0	408,630	12/31/2012
A6111003		PITTSFORD	NY		01/30/2007	6.250	123,276	0	0	0	0	0	264,510	12/31/2012
A8061207		PLATTSBURGH	NY		08/14/2008	7.125	1,342,710	0	0	0	0	0	1,859,069	12/31/2012
A2080702		PORT WASHINGTON	NY		11/14/2002	6.875	136,116	0	0	0	0	0	409,191	12/31/2012
A2080703		PORT WASHINGTON	NY		11/14/2002	6.875	101,809	0	0	0	0	0	351,103	12/31/2012
B2031601		PORT WASHINGTON	NY		06/06/2012	5.000	605,281	0	0	0	0	0	950,161	12/31/2012
B0061601		QUEENS	NY		09/20/2010	7.000	688,939	0	0	0	0	0	1,177,474	12/31/2012
A7012201		QUEENSBURY	NY		04/09/2007	6.375	211,500	0	0	0	0	0	333,710	12/31/2012
A4101301		RAVENA	NY		01/11/2005	7.500	560,277	0	0	0	0	0	671,538	12/31/2012
A5021705		ROCHESTER	NY		05/31/2005	5.750	143,756	0	0	0	0	0	204,780	12/31/2012
A5021706		ROCHESTER	NY		05/31/2005	5.750	259,622	0	0	0	0	0	388,000	12/31/2012
A5030701		ROCHESTER	NY		10/31/2005	6.000	437,644	0	0	0	0	0	1,003,328	12/31/2012
A5040502		ROCHESTER	NY		07/20/2005	6.125	415,928	0	0	0	0	0	551,925	12/31/2012
A6011201		ROCHESTER	NY		04/10/2006	6.000	254,049	0	0	0	0	0	421,346	12/31/2012
A6030706		ROCHESTER	NY		06/16/2006	6.250	219,338	0	0	0	0	0	244,302	12/31/2012
A6030707		ROCHESTER	NY		07/26/2006	6.750	232,325	0	0	0	0	0	444,595	12/31/2012
A6112703		ROCHESTER	NY		02/01/2007	6.125	282,250	0	0	0	0	0	426,583	12/31/2012
A7020103		ROCHESTER	NY		05/07/2007	6.375	753,229	0	0	0	0	0	1,499,390	12/31/2012
A7071001		ROCHESTER	NY		10/01/2007	6.750	389,051	0	0	0	0	0	593,998	12/31/2012
A8032401		ROCHESTER	NY		05/28/2008	6.625	309,108	0	0	0	0	0	333,942	12/31/2012
B3020702		ROCHESTER	NY		04/30/2013	5.000	450,752	0	0	0	0	0	617,724	04/30/2013
A3102105		ROME	NY		01/22/2004	6.375	727,646	0	0	0	0	0	2,072,548	12/31/2012
A3102106		ROME	NY		01/22/2004	6.375	264,613	0	0	0	0	0	337,977	12/31/2012
A4033006		ROME	NY		06/28/2004	6.250	556,583	0	0	0	0	0	1,007,451	12/31/2012
A4121603		RONKONKOMA	NY		03/31/2005	5.875	210,159	0	0	0	0	0	459,585	12/31/2012
A6053108		SALINA	NY		09/20/2006	6.625	310,097	0	0	0	0	0	585,264	12/31/2012
A5121302		SARATOGA SPRINGS	NY		03/13/2006	6.125	784,866	0	0	0	0	0	1,756,780	12/31/2012
B2112704		SCHENECTADY	NY		02/28/2013	5.000	1,379,012	0	0	0	0	0	2,071,074	02/28/2013
A3040404		SLOATSBURG	NY		06/17/2003	4.500	198,161	0	0	0	0	0	475,352	12/31/2012
B3051610		SOMERS	NY		07/26/2013	4.500	424,788	0	0	0	0	0	577,879	07/26/2013
A4021001		TONAWANDA	NY		04/30/2004	5.750	110,498	0	0	0	0	0	711,115	12/31/2012
A4113008		TONAWANDA	NY		02/22/2005	6.000	358,014	0	0	0	0	0	127,522	05/31/2013
A5051803		TONAWANDA	NY		09/19/2005	5.750	441,810	0	0	0	0	0	918,366	12/31/2012
A6020204		TONAWANDA	NY		04/07/2006	6.250	884,901	0	0	0	0	0	1,236,184	12/31/2012
A6120702		TONAWANDA	NY		02/27/2007	6.125	239,909	0	0	0	0	0	344,199	12/31/2012
A6120706		TONAWANDA	NY		02/27/2007	6.125	145,097	0	0	0	0	0	236,340	12/31/2012
B2020102		TOWN OF LANCASTER	NY		05/31/2012	5.750	1,680,311	0	0	0	0	0	2,535,676	12/31/2012
A6033002		TROY	NY		06/15/2006	6.375	215,568	0	0	0	0	0	309,630	12/31/2012
A4110302		TUPPER LAKE	NY		01/28/2005	5.875	643,487	0	0	0	0	0	748,775	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5022204		WATERTOWN	NY		06/09/2005	6.250	228,353	0	0	0	0	0	389,688	12/31/2012
A6083003		WEBSTER	NY		11/27/2006	6.625	499,454	0	0	0	0	0	753,909	12/31/2012
A6110607		WEST SENECA	NY		01/16/2007	6.250	239,985	0	0	0	0	0	358,278	12/31/2012
A6120708		WEST SENECA	NY		02/27/2007	6.125	221,065	0	0	0	0	0	330,641	12/31/2012
A3052706		WHEATFIELD	NY		08/06/2003	6.000	234,240	0	0	0	0	0	579,157	12/31/2012
A5072001		WHEATFIELD	NY		10/07/2005	5.500	219,054	0	0	0	0	0	317,816	12/31/2012
A50720013		WHEATFIELD	NY		04/16/2008	5.500	252,885	0	0	0	0	0	329,970	12/31/2012
A4112601		WILLIAMSVILLE	NY		02/18/2005	5.125	63,055	0	0	0	0	0	1,111,034	12/31/2012
A5061702		WILLIAMSVILLE	NY		09/08/2005	5.250	200,370	0	0	0	0	0	1,580,442	12/31/2012
A6050401		WILLIAMSVILLE	NY		08/24/2006	6.750	764,294	0	0	0	0	0	1,461,663	12/31/2012
A4111101		AKRON	OH		02/18/2005	6.250	347,461	0	0	0	0	0	648,090	12/31/2012
B3050702		AKRON	OH		08/07/2013	5.000	723,656	0	0	0	0	0	980,108	08/07/2013
A6040703		AMELIA	OH		06/14/2006	6.500	272,388	0	0	0	0	0	276,234	12/31/2012
A6062307		AMHERST	OH		10/05/2006	6.750	432,264	0	0	0	0	0	673,637	12/31/2012
A5033002		ANNA	OH		06/23/2005	6.375	336,304	0	0	0	0	0	1,258,161	12/31/2012
A8011603		ASHLAND	OH		03/26/2008	6.400	156,101	0	0	0	0	0	170,108	12/31/2012
99071202		ASHTABULA	OH		09/27/1999	7.750	35,871	0	0	0	0	0	678,737	12/31/2012
A5030105		AVON	OH		05/11/2005	4.875	168,942	0	0	0	0	0	2,047,357	12/31/2012
A7120708		AVON	OH		02/12/2008	6.250	460,408	0	0	0	0	0	818,245	12/31/2012
A4032306		BATAVIA	OH		06/21/2004	5.750	233,263	0	0	0	0	0	729,636	12/31/2012
98122801		BEACHWOOD	OH		03/10/1999	7.000	53,172	0	0	0	0	0	6,809,412	12/31/2012
B3022001		BEACHWOOD	OH		05/08/2013	4.500	645,257	0	0	0	0	0	884,607	05/08/2013
B0081012		BEAVERCREEK	OH		11/03/2010	6.250	1,716,829	0	0	0	0	0	2,627,458	12/31/2012
A9073112		BEDFORD	OH		10/28/2009	8.000	360,785	0	0	0	0	0	513,281	12/31/2012
A4020902		BROOK PARK	OH		03/29/2004	5.750	488,077	0	0	0	0	0	494,407	12/31/2012
A4020903		BROOK PARK	OH		03/29/2004	5.875	228,861	0	0	0	0	0	369,049	12/31/2012
A6121801		BROOK PARK	OH		03/15/2007	6.250	365,122	0	0	0	0	0	564,997	12/31/2012
B1112303		BROOKLYN HEIGHTS	OH		01/31/2012	5.750	1,070,738	0	0	0	0	0	1,573,444	12/31/2012
A4030310		BRUNSWICK	OH		05/19/2004	5.850	574,035	0	0	0	0	0	1,059,991	12/31/2012
A8093005		BRUNSWICK	OH		11/20/2008	4.750	635,195	0	0	0	0	0	906,709	12/31/2012
A80930053		BRUNSWICK	OH		09/03/2009	4.750	276,971	0	0	0	0	0	395,402	12/31/2012
A7080601		BRUNSWICK HILLS	OH		10/19/2007	6.500	806,990	0	0	0	0	0	1,085,129	12/31/2012
A4022702		CENTERVILLE	OH		07/16/2004	5.750	379,828	0	0	0	0	0	1,424,560	12/31/2012
A1090504		CINCINNATI	OH		11/20/2001	8.000	552,404	0	0	0	0	0	908,342	12/31/2012
A2081504		CINCINNATI	OH		11/22/2002	6.750	284,872	0	0	0	0	0	381,772	12/31/2012
A2100106		CINCINNATI	OH		12/19/2002	6.375	306,217	0	0	0	0	0	541,441	12/31/2012
A3011004		CINCINNATI	OH		03/28/2003	6.750	535,799	0	0	0	0	0	1,515,439	12/31/2012
A3042401		CINCINNATI	OH		08/19/2003	6.500	195,628	0	0	0	0	0	620,492	12/31/2012
A4031203		CINCINNATI	OH		06/10/2004	5.375	575,956	0	0	0	0	0	1,719,729	12/31/2012
A4032308		CINCINNATI	OH		07/01/2004	5.750	295,779	0	0	0	0	0	549,517	12/31/2012
A5063003		CINCINNATI	OH		10/17/2005	5.500	693,283	0	0	0	0	0	1,203,988	12/31/2012
A6070702		CINCINNATI	OH		09/22/2006	6.625	82,321	0	0	0	0	0	492,343	12/31/2012
A6070703		CINCINNATI	OH		09/22/2006	6.625	204,089	0	0	0	0	0	545,288	12/31/2012
A6070704		CINCINNATI	OH		09/26/2006	6.625	147,581	0	0	0	0	0	585,885	12/31/2012
A7030804		CINCINNATI	OH		05/16/2007	6.125	394,515	0	0	0	0	0	684,276	12/31/2012
A7031201		CINCINNATI	OH		05/29/2007	6.375	571,598	0	0	0	0	0	1,104,120	12/31/2012
A7040301		CINCINNATI	OH		06/20/2007	6.375	307,411	0	0	0	0	0	226,419	12/31/2012
A7040310		CINCINNATI	OH		08/30/2007	6.125	248,773	0	0	0	0	0	489,369	12/31/2012
A7040311		CINCINNATI	OH		06/18/2007	6.000	235,934	0	0	0	0	0	517,457	12/31/2012
A7041701		CINCINNATI	OH		06/28/2007	6.375	1,954,212	0	0	0	0	0	2,873,805	12/31/2012
A7080107		CINCINNATI	OH		01/28/2008	6.750	306,443	0	0	0	0	0	445,874	12/31/2012
A7111201		CINCINNATI	OH		08/22/2008	6.500	141,645	0	0	0	0	0	370,500	12/31/2012
A7121802		CINCINNATI	OH		02/26/2008	6.250	429,729	0	0	0	0	0	512,990	12/31/2012
A8032710		CINCINNATI	OH		08/29/2008	6.625	895,127	0	0	0	0	0	1,905,241	12/31/2012
A9111801		CINCINNATI	OH		01/29/2010	6.875	2,274,503	0	0	0	0	0	2,293,632	12/31/2012
B0042103		CINCINNATI	OH		08/02/2010	6.500	2,531,006	0	0	0	0	0	5,038,639	12/31/2012
B1063005		CINCINNATI	OH		10/01/2011	5.260	2,200,000	0	0	0	0	0	5,014,328	12/31/2012
B1090703		CINCINNATI	OH		12/13/2011	5.688	768,962	0	0	0	0	0	1,100,109	12/31/2012
B2120601		CINCINNATI	OH		02/11/2013	4.250	3,150,613	0	0	0	0	0	4,274,248	02/11/2013
B3012102		CINCINNATI	OH		06/24/2013	4.750	937,392	0	0	0	0	0	1,552,720	06/24/2013
B3021501		CINCINNATI	OH		07/17/2013	4.500	1,130,130	0	0	0	0	0	1,538,890	07/17/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B3030501		CINCINNATI	OH		05/20/2013	4.750	600,293	0	0	0	0	0	929,213	05/20/2013
A6082201		CLEVELAND	OH		10/12/2006	6.438	274,753	0	0	0	0	0	494,877	12/31/2012
A8072102		CLEVELAND	OH		09/25/2008	6.875	274,415	0	0	0	0	0	335,631	12/31/2012
A9042401		CLEVELAND	OH		06/29/2009	7.375	2,049,915	0	0	0	0	0	2,660,085	12/31/2012
A9073109		CLEVELAND	OH		10/27/2009	8.000	712,571	0	0	0	0	0	1,281,352	12/31/2012
A9090201		CLEVELAND	OH		12/30/2009	7.625	563,645	0	0	0	0	0	1,619,926	12/31/2012
A9111902		CLEVELAND	OH		01/20/2010	7.500	530,093	0	0	0	0	0	694,137	12/31/2012
B2110716		CLEVELAND	OH		02/26/2013	4.625	791,657	0	0	0	0	0	1,100,925	02/26/2013
B3041605		CLEVELAND	OH		07/09/2013	4.750	965,678	0	0	0	0	0	1,698,507	07/09/2013
B3060302		CLEVELAND	OH		08/20/2013	4.750	289,401	0	0	0	0	0	411,656	08/20/2013
B3060303		CLEVELAND	OH		08/20/2013	4.750	260,668	0	0	0	0	0	366,543	08/20/2013
B3071102		CLEVELAND	OH		10/03/2013	5.250	193,487	0	0	0	0	0	259,054	10/03/2013
B3041707		CLEVELAND HEIGHTS	OH		07/02/2013	4.500	321,642	0	0	0	0	0	433,301	07/02/2013
A4033101		COLUMBUS	OH		06/23/2004	5.375	708,421	0	0	0	0	0	1,282,207	12/31/2012
A4050604		COLUMBUS	OH		07/16/2004	7.000	1,580,169	0	0	0	0	0	1,926,954	12/31/2012
A5080902		COLUMBUS	OH		10/26/2005	5.875	717,812	0	0	0	0	0	2,120,829	12/31/2012
A6081505		COLUMBUS	OH		10/17/2006	6.500	218,311	0	0	0	0	0	337,276	12/31/2012
A6082204		COLUMBUS	OH		11/01/2006	6.500	313,794	0	0	0	0	0	692,036	12/31/2012
A8060503		COLUMBUS	OH		08/14/2008	5.500	210,528	0	0	0	0	0	136,361	12/31/2012
A9051301		COLUMBUS	OH		07/31/2009	7.250	1,681,091	0	0	0	0	0	1,620,585	12/31/2012
B2020605		COLUMBUS	OH		03/30/2012	4.875	730,762	0	0	0	0	0	792,082	12/31/2012
B2110715		COLUMBUS	OH		01/22/2013	4.625	677,250	0	0	0	0	0	948,682	01/22/2013
B3031803		COLUMBUS	OH		05/30/2013	4.625	1,558,190	0	0	0	0	0	2,123,619	05/30/2013
B3032603		COLUMBUS	OH		06/25/2013	5.000	624,640	0	0	0	0	0	1,425,046	06/25/2013
B3070907		COLUMBUS	OH		10/01/2013	5.250	1,081,546	0	0	0	0	0	1,465,213	10/01/2013
B3040502		CORTLAND	OH		07/10/2013	4.500	1,799,616	0	0	0	0	0	2,920,237	07/11/2013
A8090202		CUYAHOGA FALLS	OH		11/17/2008	4.500	572,959	0	0	0	0	0	887,772	12/31/2012
B0012901		CUYAHOGA FALLS	OH		06/30/2010	6.750	296,571	0	0	0	0	0	1,175,326	12/31/2012
A4110802		DAYTON	OH		03/23/2005	5.500	55,326	0	0	0	0	0	528,971	12/31/2012
A7020107		DAYTON	OH		04/19/2007	6.250	474,068	0	0	0	0	0	414,664	12/31/2012
A7080909		DAYTON	OH		10/22/2007	6.625	1,079,445	0	0	0	0	0	2,966,028	12/31/2012
A7122705		DAYTON	OH		08/01/2008	6.500	210,690	0	0	0	0	0	464,563	12/31/2012
A8050702		DAYTON	OH		08/01/2008	4.250	516,880	0	0	0	0	0	1,298,088	12/31/2012
A8103002		DAYTON	OH		01/23/2009	7.125	584,569	0	0	0	0	0	939,185	12/31/2012
B1022302		DAYTON	OH		04/28/2011	6.250	338,500	0	0	0	0	0	630,258	12/31/2012
A6091801		DUBLIN	OH		12/05/2006	6.250	392,993	0	0	0	0	0	427,608	12/31/2012
A7110503		DUBLIN	OH		05/22/2008	6.375	433,893	0	0	0	0	0	757,937	12/31/2012
A6103102		EASTLAKE	OH		01/25/2007	6.375	1,333,629	0	0	0	0	0	1,831,719	12/31/2012
A5033003		EATON	OH		06/20/2005	6.375	926,735	0	0	0	0	0	1,519,725	12/31/2012
A6021703		ELYRIA	OH		05/16/2006	6.125	444,027	0	0	0	0	0	869,434	12/31/2012
A9073114		ELYRIA	OH		10/28/2009	8.000	270,560	0	0	0	0	0	405,182	12/31/2012
A7090706		EUCLID	OH		11/14/2007	6.625	150,533	0	0	0	0	0	193,871	12/31/2012
A9073113		EUCLID	OH		10/28/2009	8.000	428,396	0	0	0	0	0	519,432	12/31/2012
B3070908		EUCLID	OH		10/02/2013	4.750	415,435	0	0	0	0	0	558,732	10/02/2013
A7082002		FAIRFIELD	OH		02/29/2008	6.625	317,836	0	0	0	0	0	560,159	12/31/2012
B1090901		FAIRFIELD	OH		01/27/2012	5.625	819,699	0	0	0	0	0	1,172,102	12/31/2012
A4031506		FAIRFIELD TOWNSHIP	OH		06/10/2004	5.500	323,878	0	0	0	0	0	992,963	12/31/2012
A6110703		FOSTORIA	OH		03/15/2007	5.250	882,465	0	0	0	0	0	1,992,383	12/31/2012
A5060102		FRANKLIN TOWNSHIP	OH		08/18/2005	5.000	70,513	0	0	0	0	0	1,138,152	12/31/2012
A6062701		GREEN	OH		08/22/2006	6.625	836,446	0	0	0	0	0	1,250,537	12/31/2012
A6040301		GROVEPORT	OH		05/19/2006	6.500	394,570	0	0	0	0	0	711,891	12/31/2012
A7062101		HAMILTON	OH		12/04/2007	6.875	147,167	0	0	0	0	0	231,997	12/31/2012
A7112005		HAMILTON	OH		01/18/2008	6.300	241,355	0	0	0	0	0	442,482	12/31/2012
A8061201		HARRISON	OH		08/18/2008	4.625	827,747	0	0	0	0	0	1,320,984	12/31/2012
A7020104		HUBBARD	OH		04/04/2007	6.375	428,989	0	0	0	0	0	917,616	12/31/2012
B1040701		HUBER HEIGHTS	OH		06/22/2011	5.750	1,202,277	0	0	0	0	0	1,824,387	12/31/2012
B2050802		HUDSON	OH		07/24/2012	5.000	1,596,662	0	0	0	0	0	2,181,347	12/31/2012
B3031101		JOHNSTOWN	OH		06/06/2013	4.750	318,928	0	0	0	0	0	942,942	06/06/2013
A9073108		KENT	OH		10/27/2009	8.000	766,683	0	0	0	0	0	1,364,783	12/31/2012
A4032311		LANCASTER	OH		06/18/2004	5.750	243,312	0	0	0	0	0	1,023,768	12/31/2012
B3031402		LEBANON	OH		06/27/2013	4.625	2,295,242	0	0	0	0	0	3,251,383	06/27/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5071902		LEWIS CENTER	OH		10/26/2005	5.500	883,889	0	0	0	0	0	1,725,025	12/31/2012
A9073107		LORAIN	OH		10/27/2009	8.000	766,683	0	0	0	0	0	1,442,344	12/31/2012
B3061702		LOVELAND	OH		09/03/2013	4.625	344,039	0	0	0	0	0	487,037	09/03/2013
B2100204		LYNDHURST	OH		12/12/2012	4.375	269,852	0	0	0	0	0	650,998	12/31/2012
A9042406		MACEDONIA	OH		07/14/2009	6.500	303,015	0	0	0	0	0	546,627	12/31/2012
A6071404		MANSFIELD	OH		10/04/2006	6.875	178,236	0	0	0	0	0	235,458	12/31/2012
A6071405		MANSFIELD	OH		10/04/2006	6.500	130,029	0	0	0	0	0	290,235	12/31/2012
A7031202		MANSFIELD	OH		06/05/2007	6.250	480,334	0	0	0	0	0	676,706	12/31/2012
B2081605		MARION	OH		10/19/2012	5.000	476,263	0	0	0	0	0	615,282	12/31/2012
B2102307		MARYSVILLE	OH		12/28/2012	4.750	2,081,819	0	0	0	0	0	2,868,775	12/31/2012
A8022011		MASON	OH		05/16/2008	6.125	515,331	0	0	0	0	0	466,538	12/31/2012
B2110903		MAYFIELD HEIGHTS	OH		01/22/2013	4.750	865,540	0	0	0	0	0	1,325,332	01/22/2013
A8033102		MEDINA	OH		06/09/2008	6.875	1,572,417	0	0	0	0	0	2,643,269	12/31/2012
A80331023		MEDINA	OH		11/07/2008	7.000	539,838	0	0	0	0	0	914,491	12/31/2012
A6081507		MENTOR	OH		10/24/2006	6.750	438,828	0	0	0	0	0	477,883	12/31/2012
A8030715		MIAMISBURG	OH		06/09/2008	6.250	1,135,993	0	0	0	0	0	2,209,881	12/31/2012
A6042405		MIDDLEBURG HEIGHTS	OH		05/31/2006	5.875	694,577	0	0	0	0	0	446,040	12/31/2012
B0022201		MIDDLEBURG HEIGHTS	OH		05/06/2010	6.900	1,315,047	0	0	0	0	0	3,109,408	12/31/2012
A5111801		MIDDLEFIELD	OH		01/27/2006	6.500	560,267	0	0	0	0	0	840,331	12/31/2012
A7040309		MIDDLETOWN	OH		08/30/2007	6.125	282,090	0	0	0	0	0	548,771	12/31/2012
A8012103		MIDDLETOWN	OH		03/20/2008	6.250	1,855,244	0	0	0	0	0	2,592,739	12/31/2012
A9073110		MILLBURY	OH		10/27/2009	8.000	1,001,187	0	0	0	0	0	1,877,452	12/31/2012
A5030903		MORROW	OH		08/05/2005	6.000	636,575	0	0	0	0	0	501,837	12/31/2012
A2101703		NORTH CANTON	OH		01/27/2003	6.750	601,694	0	0	0	0	0	1,371,258	12/31/2012
A7040307		NORTH OLMSTED	OH		07/02/2007	6.500	183,893	0	0	0	0	0	343,047	12/31/2012
A7040308		NORTH OLMSTED	OH		07/02/2007	6.375	167,603	0	0	0	0	0	354,291	12/31/2012
B3081301		NORTH OLMSTED	OH		10/23/2013	6.000	366,517	0	0	0	0	0	494,326	10/23/2013
A9042405		NORWOOD	OH		07/14/2009	6.500	303,015	0	0	0	0	0	713,203	12/31/2012
A6090508		ONTARIO	OH		11/15/2006	6.250	609,843	0	0	0	0	0	1,087,820	12/31/2012
A6062804		PAINESVILLE TOWNSHIP	OH		08/21/2006	6.875	646,408	0	0	0	0	0	602,556	12/31/2012
A3053004		PARMA	OH		09/01/2003	6.000	375,816	0	0	0	0	0	1,071,512	12/31/2012
A7090704		PARMA	OH		11/14/2007	6.625	139,576	0	0	0	0	0	295,199	12/31/2012
A7092402		PARMA	OH		12/03/2007	6.500	270,700	0	0	0	0	0	486,132	12/31/2012
A4051302		PARMA HEIGHTS	OH		08/23/2004	6.250	512,060	0	0	0	0	0	1,128,901	12/31/2012
B3032601		PORTSMOUTH	OH		06/25/2013	5.000	851,992	0	0	0	0	0	2,273,897	06/25/2013
B1072201		RAVENNA	OH		09/23/2011	5.700	803,853	0	0	0	0	0	1,327,276	12/31/2012
A9073111		RICHMOND HEIGHTS	OH		10/28/2009	8.000	450,952	0	0	0	0	0	602,650	12/31/2012
B1032401		RIVERSIDE	OH		06/09/2011	5.875	301,547	0	0	0	0	0	450,257	12/31/2012
A8022104		ROCKY RIVER	OH		05/22/2008	6.250	500,378	0	0	0	0	0	882,193	12/31/2012
A8071005		SANDUSKY	OH		09/30/2008	6.875	306,011	0	0	0	0	0	414,478	12/31/2012
A8090504		SHAKER HEIGHTS	OH		11/17/2008	4.750	310,134	0	0	0	0	0	294,157	12/31/2012
B3040501		SHAKER HEIGHTS	OH		06/13/2013	4.375	710,221	0	0	0	0	0	957,360	06/19/2013
A6081402		SHARONVILLE	OH		10/18/2006	6.750	427,871	0	0	0	0	0	671,367	12/31/2012
A8012803		SIDNEY	OH		04/11/2008	6.250	703,911	0	0	0	0	0	851,065	12/31/2012
B3060703		SIDNEY	OH		09/11/2013	4.875	1,385,919	0	0	0	0	0	1,877,675	09/11/2013
A4012903		SOLON	OH		04/26/2004	6.500	685,866	0	0	0	0	0	1,712,282	12/31/2012
A6070705		SPRINGDALE	OH		09/22/2006	6.625	328,096	0	0	0	0	0	900,180	12/31/2012
A3082703		STRONGSVILLE	OH		11/20/2003	6.625	2,357,859	0	0	0	0	0	3,682,567	12/31/2012
A6121902		STRONGSVILLE	OH		03/09/2007	6.125	493,738	0	0	0	0	0	975,937	12/31/2012
B0030903		STRONGSVILLE	OH		05/27/2010	6.875	194,675	0	0	0	0	0	495,346	12/31/2012
B1120101		STRONGSVILLE	OH		01/24/2012	6.000	955,226	0	0	0	0	0	1,438,278	12/31/2012
A4032310		SUNBURY	OH		06/16/2004	5.750	289,905	0	0	0	0	0	921,342	12/31/2012
A4041502		TALLMADGE	OH		07/14/2004	5.875	972,070	0	0	0	0	0	2,250,025	12/31/2012
A7080707		TIPP CITY	OH		10/26/2007	6.500	414,888	0	0	0	0	0	615,981	12/31/2012
A3052103		TOLEDO	OH		08/21/2003	6.000	256,793	0	0	0	0	0	1,804,068	12/31/2012
A9073101		TOLEDO	OH		10/27/2009	8.000	834,294	0	0	0	0	0	1,697,957	12/31/2012
A9073102		TOLEDO	OH		10/27/2009	8.000	766,683	0	0	0	0	0	1,383,201	12/31/2012
A9073103		TOLEDO	OH		10/27/2009	8.000	586,290	0	0	0	0	0	1,030,463	12/31/2012
A9073104		TOLEDO	OH		10/27/2009	8.000	653,901	0	0	0	0	0	1,270,569	12/31/2012
A9073105		TOLEDO	OH		10/27/2009	8.000	586,290	0	0	0	0	0	1,060,519	12/31/2012
A9073106		TOLEDO	OH		10/27/2009	8.000	473,509	0	0	0	0	0	830,065	12/31/2012

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5012903		TROY	OH		04/28/2005	6.625	259,995	0	0	0	0	0	631,608	12/31/2012
A8012804		UNIONTOWN	OH		04/11/2008	6.250	789,718	0	0	0	0	0	1,203,648	12/31/2012
B2020903		VALLEY VIEW	OH		03/22/2012	5.000	429,173	0	0	0	0	0	608,752	12/31/2012
A5090902		VERMILLION	OH		12/02/2005	5.750	278,848	0	0	0	0	0	351,295	12/31/2012
A8040401		WADSWORTH	OH		07/07/2008	6.500	458,033	0	0	0	0	0	616,302	12/31/2012
B2110709		WALBRIDGE	OH		01/22/2013	4.875	1,217,298	0	0	0	0	0	1,702,988	01/22/2013
A8072301		WEST CARROLLTON	OH		10/08/2008	6.625	1,429,006	0	0	0	0	0	2,291,033	12/31/2012
A2022001		WEST CHESTER	OH		05/10/2002	7.625	541,575	0	0	0	0	0	1,765,678	12/31/2012
B2110707		WEST CHESTER	OH		12/28/2012	4.875	943,497	0	0	0	0	0	1,345,064	12/31/2012
A7090705		WESTLAKE	OH		12/28/2007	6.625	217,726	0	0	0	0	0	536,270	12/31/2012
B3022603		YOUNGSTOWN	OH		05/13/2013	5.000	979,978	0	0	0	0	0	1,534,816	05/13/2013
B3011804		ADA	OK		03/25/2013	4.500	1,127,350	0	0	0	0	0	1,680,086	03/25/2013
B3011803		ALTUS	OK		03/25/2013	4.500	787,093	0	0	0	0	0	1,170,283	03/25/2013
A6011103		ARDMORE	OK		04/04/2006	6.000	570,887	0	0	0	0	0	1,556,003	12/31/2012
A6090803		ARDMORE	OK		12/14/2006	6.390	4,951,071	0	0	0	0	0	7,040,420	12/31/2012
B3060305		BROKEN ARROW	OK		08/30/2013	4.875	497,281	0	0	0	0	0	748,419	08/30/2013
A9101601		EDMOND	OK		10/30/2009	6.364	1,244,719	0	0	0	0	0	2,110,886	12/31/2012
B3011805		LAWTON	OK		03/25/2013	4.500	913,529	0	0	0	0	0	1,358,918	03/25/2013
B2100201		MIDWEST CITY	OK		12/21/2012	5.500	1,154,616	0	0	0	0	0	1,616,522	12/31/2012
A7050102		MOORE	OK		07/25/2007	6.375	227,024	0	0	0	0	0	229,650	12/31/2012
A7092004		MUSKOGEE	OK		12/11/2007	6.625	259,956	0	0	0	0	0	349,473	12/31/2012
A4121303		OKLAHOMA CITY	OK		02/23/2005	6.000	449,520	0	0	0	0	0	857,330	12/31/2012
A5072103		OKLAHOMA CITY	OK		10/12/2005	5.750	758,887	0	0	0	0	0	1,220,810	12/31/2012
A5090903		OKLAHOMA CITY	OK		11/30/2005	5.500	144,958	0	0	0	0	0	430,438	12/31/2012
A7052202		OKLAHOMA CITY	OK		07/31/2007	6.375	823,555	0	0	0	0	0	1,050,242	12/31/2012
A9070601		OKLAHOMA CITY	OK		08/31/2009	7.375	309,502	0	0	0	0	0	525,783	12/31/2012
B1012501		OKLAHOMA CITY	OK		03/25/2011	6.000	955,364	0	0	0	0	0	1,699,330	12/31/2012
B1022205		OKLAHOMA CITY	OK		04/19/2011	6.500	402,289	0	0	0	0	0	622,096	12/31/2012
B2062902		OKLAHOMA CITY	OK		09/07/2012	5.000	1,558,853	0	0	0	0	0	2,489,935	12/31/2012
B2112104		OKLAHOMA CITY	OK		02/01/2013	4.625	328,872	0	0	0	0	0	558,385	02/01/2013
B2122601		OKLAHOMA CITY	OK		03/12/2013	4.875	1,327,509	0	0	0	0	0	1,808,922	03/12/2013
A6022103		PONCA	OK		04/28/2006	6.250	231,375	0	0	0	0	0	417,918	12/31/2012
A5012911		STILLWATER	OK		04/29/2005	6.625	259,995	0	0	0	0	0	634,459	12/31/2012
A7102028		STILLWATER	OK		07/31/2008	5.000	7,647,000	0	0	0	0	0	11,651,055	12/31/2012
B0061501		STILLWATER	OK		09/24/2010	5.875	1,220,342	0	0	0	0	0	1,822,454	12/31/2012
A5022207		TULSA	OK		05/12/2005	5.750	343,123	0	0	0	0	0	624,934	12/31/2012
A5072802		TULSA	OK		09/28/2005	5.750	231,408	0	0	0	0	0	503,393	12/31/2012
A7070502		TULSA	OK		08/30/2007	6.500	357,738	0	0	0	0	0	851,768	12/31/2012
A7101602		TULSA	OK		01/17/2008	6.500	322,644	0	0	0	0	0	334,354	12/31/2012
B1012603		TULSA	OK		03/31/2011	6.250	1,297,868	0	0	0	0	0	2,081,340	12/31/2012
B1012604		TULSA	OK		03/31/2011	6.250	1,205,131	0	0	0	0	0	1,945,419	12/31/2012
B2042603		TULSA	OK		06/26/2012	4.875	355,087	0	0	0	0	0	504,127	12/31/2012
B2051701		TULSA	OK		08/15/2012	5.000	736,248	0	0	0	0	0	1,054,525	12/31/2012
B3020101		TULSA	OK		04/19/2013	4.500	570,451	0	0	0	0	0	809,382	04/19/2013
B2061903		YUKON	OK		09/12/2012	4.500	869,339	0	0	0	0	0	1,186,367	12/31/2012
A4051401		ALBANY	OR		07/22/2004	6.500	1,142,204	0	0	0	0	0	2,398,821	12/31/2012
A9030503		ALBANY	OR		04/24/2009	6.500	1,316,066	0	0	0	0	0	1,820,598	12/31/2012
A9082701		ALOHA	OR		10/15/2009	7.625	450,759	0	0	0	0	0	843,781	12/31/2012
A6120601		AURORA	OR		01/31/2007	5.500	663,529	0	0	0	0	0	1,059,460	12/31/2012
B3020102		BANDON	OR		04/08/2013	4.875	813,634	0	0	0	0	0	1,136,342	04/08/2013
A2093001		BEAVERTON	OR		12/12/2002	4.825	448,001	0	0	0	0	0	1,307,789	12/31/2012
A3012002		BEAVERTON	OR		03/27/2003	4.500	406,952	0	0	0	0	0	849,522	12/31/2012
A5121603		BEAVERTON	OR		02/28/2006	6.000	265,741	0	0	0	0	0	594,399	12/31/2012
A6092101		BEAVERTON	OR		11/27/2006	6.625	410,310	0	0	0	0	0	523,941	12/31/2012
A60921013		BEAVERTON	OR		12/07/2009	7.250	187,127	0	0	0	0	0	232,586	12/31/2012
B0032603		BEAVERTON	OR		06/18/2010	6.500	695,118	0	0	0	0	0	1,028,450	12/31/2012
B0062502		BEAVERTON	OR		08/13/2010	5.750	562,051	0	0	0	0	0	974,458	12/31/2012
B1031102		BEAVERTON	OR		04/29/2011	6.250	2,234,348	0	0	0	0	0	3,912,347	12/31/2012
B1101201		BEAVERTON	OR		12/21/2011	5.375	1,064,015	0	0	0	0	0	2,409,268	12/31/2012
A3042205		BEND	OR		07/30/2003	4.125	342,309	0	0	0	0	0	467,163	12/31/2012
A4100801		BEND	OR		12/10/2004	5.250	67,593	0	0	0	0	0	2,616,927	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4110108		BEND	OR		01/11/2005	7.000	762,845	0	0	0	0	0	1,204,164	12/31/2012
A7072702		BEND	OR		09/27/2007	5.315	17,645,284	0	0	0	0	0	21,320,076	12/31/2012
A707270233		BEND	OR		04/12/2010	8.000	2,706,772	0	0	0	0	0	4,216,567	12/31/2012
A8032505		BEND	OR		06/12/2008	6.500	233,106	0	0	0	0	0	413,503	12/31/2012
B0063001		BEND	OR		09/10/2010	6.250	569,328	0	0	0	0	0	830,143	12/31/2012
B3031312		BEND	OR		07/10/2013	4.750	849,796	0	0	0	0	0	1,302,538	07/10/2013
B3031505		BEND	OR		06/14/2013	4.250	1,911,639	0	0	0	0	0	5,525,701	06/14/2013
A3020602		CANBY	OR		04/22/2003	6.500	610,486	0	0	0	0	0	1,943,500	12/31/2012
A30206023		CANBY	OR		08/10/2007	6.625	472,999	0	0	0	0	0	804,610	12/31/2012
B0041903		CLACKAMAS	OR		06/21/2010	7.250	1,648,224	0	0	0	0	0	2,593,509	12/31/2012
B0090207		CORVALLIS	OR		11/30/2010	6.250	6,903,599	0	0	0	0	0	9,878,605	12/31/2012
B2082703		CORVALLIS	OR		11/09/2012	4.625	353,986	0	0	0	0	0	1,162,893	12/31/2012
B3062401		DAMASCUS	OR		09/27/2013	4.875	2,033,005	0	0	0	0	0	3,434,148	09/27/2013
B3043006		DURHAM	OR		07/19/2013	4.375	1,021,972	0	0	0	0	0	1,384,684	07/19/2013
99020402		EUGENE	OR		04/15/1999	7.250	381,255	0	0	0	0	0	1,036,258	12/31/2012
99020403		EUGENE	OR		04/15/1999	7.250	330,565	0	0	0	0	0	1,594,477	12/31/2012
A4021201		EUGENE	OR		04/07/2004	6.000	427,475	0	0	0	0	0	1,109,801	12/31/2012
A5012601		EUGENE	OR		03/31/2005	6.000	352,813	0	0	0	0	0	568,307	12/31/2012
A6081103		EUGENE	OR		09/27/2006	6.500	412,596	0	0	0	0	0	635,002	12/31/2012
A8022108		EUGENE	OR		05/07/2008	5.875	1,198,955	0	0	0	0	0	1,701,616	12/31/2012
A80221083		EUGENE	OR		12/10/2009	7.000	781,267	0	0	0	0	0	1,210,187	12/31/2012
B1062201		EUGENE	OR		09/29/2011	5.500	829,795	0	0	0	0	0	1,081,627	12/31/2012
B3082003		EUGENE	OR		11/01/2013	4.750	430,950	0	0	0	0	0	575,170	11/01/2013
B2032203		FAIRVIEW	OR		05/23/2012	5.625	3,207,698	0	0	0	0	0	4,907,346	12/31/2012
B3061801		GLADSTONE	OR		09/13/2013	4.875	468,176	0	0	0	0	0	776,175	09/13/2013
B3102401		GLADSTONE	OR		12/16/2013	5.000	1,500,000	0	0	0	0	0	2,455,122	12/16/2013
A5062905		GRANTS PASS	OR		09/30/2005	5.625	1,231,271	0	0	0	0	0	6,497,244	12/31/2012
A4071701		GRESHAM	OR		09/29/2004	5.875	669,756	0	0	0	0	0	1,746,309	12/31/2012
A4122701		GRESHAM	OR		03/29/2005	6.000	143,948	0	0	0	0	0	330,541	12/31/2012
A5101203		GRESHAM	OR		12/21/2005	5.875	629,806	0	0	0	0	0	862,349	12/31/2012
A6020102		GRESHAM	OR		04/26/2006	6.250	713,333	0	0	0	0	0	649,251	12/31/2012
A7020801		GRESHAM	OR		04/13/2007	6.500	521,299	0	0	0	0	0	758,815	12/31/2012
B0052003		GRESHAM	OR		07/26/2010	7.250	515,709	0	0	0	0	0	823,723	12/31/2012
B2080301		GRESHAM	OR		10/31/2012	4.625	375,999	0	0	0	0	0	613,612	12/31/2012
B0062301		HAPPY VALLEY	OR		09/08/2010	5.500	768,511	0	0	0	0	0	990,388	12/31/2012
A9040301		HILLSBORO	OR		05/12/2009	6.375	5,526,724	0	0	0	0	0	12,064,178	12/31/2012
B1030301		HILLSBORO	OR		04/22/2011	5.375	700,159	0	0	0	0	0	1,343,121	12/31/2012
B1071201		HILLSBORO	OR		09/23/2011	5.750	963,572	0	0	0	0	0	1,741,498	12/31/2012
A2060701		HOOD RIVER	OR		08/15/2002	5.250	809,988	0	0	0	0	0	2,042,894	12/31/2012
A7073003		HUBBARD	OR		09/05/2007	6.500	1,344,587	0	0	0	0	0	1,183,021	12/31/2012
A3100303		INDEPENDENCE	OR		12/22/2003	6.250	155,291	0	0	0	0	0	323,336	12/31/2012
A7041603		INDEPENDENCE	OR		07/10/2007	6.000	329,228	0	0	0	0	0	1,196,758	12/31/2012
A6031701		KEIZER	OR		06/29/2006	6.070	131,081	0	0	0	0	0	325,730	12/31/2012
A5062904		KLAMATH FALLS	OR		09/30/2005	5.875	1,012,246	0	0	0	0	0	3,330,369	12/31/2012
A6030605		KLAMATH FALLS	OR		05/19/2006	6.250	393,764	0	0	0	0	0	861,268	12/31/2012
B3081306		KLAMATH FALLS	OR		11/18/2013	5.250	1,116,000	0	0	0	0	0	1,488,250	11/18/2013
A2090501		LAKE OSWEGO	OR		11/15/2002	6.750	598,744	0	0	0	0	0	1,693,743	12/31/2012
A2090502		LAKE OSWEGO	OR		11/15/2002	6.750	107,470	0	0	0	0	0	284,804	12/31/2012
A7030801		LAKE OSWEGO	OR		04/12/2007	6.000	374,656	0	0	0	0	0	1,027,645	12/31/2012
A7040505		LAKE OSWEGO	OR		05/01/2007	6.125	309,830	0	0	0	0	0	572,737	12/31/2012
B0022203		LAKE OSWEGO	OR		04/22/2010	7.375	985,029	0	0	0	0	0	1,572,930	12/31/2012
B1071101		LAKE OSWEGO	OR		10/07/2011	6.250	2,593,666	0	0	0	0	0	3,607,447	12/31/2012
B2052908		LAKE OSWEGO	OR		09/11/2012	4.500	1,551,126	0	0	0	0	0	2,116,828	12/31/2012
B3022708		LEBANON	OR		04/30/2013	4.750	599,405	0	0	0	0	0	810,260	04/30/2013
B2040904		MCMINNVILLE	OR		06/29/2012	5.000	747,361	0	0	0	0	0	1,036,302	12/31/2012
B3102904		MCMINNVILLE	OR		12/18/2013	4.750	910,000	0	0	0	0	0	1,573,900	12/18/2013
A4062301		MEDFORD	OR		08/31/2004	7.000	679,695	0	0	0	0	0	2,091,195	12/31/2012
B2070301		MEDFORD	OR		09/10/2012	5.375	718,910	0	0	0	0	0	992,040	12/31/2012
B1042703		MILWAUKIE	OR		07/08/2011	6.250	286,668	0	0	0	0	0	868,477	12/31/2012
B1030703		NEWBERG	OR		05/24/2011	6.625	1,150,305	0	0	0	0	0	1,632,532	12/31/2012
15882		NORTH BEND	OR		10/21/1988	10.500	158,545	0	0	0	0	0	621,435	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6042503		OREGON CITY	OR		06/30/2006	6.500	626,922	0	0	0	0	0	868,994	12/31/2012
A60425033		OREGON CITY	OR		07/19/2012	6.500	105,532	0	0	0	0	0	146,356	12/31/2012
A9022708		OREGON CITY	OR		04/30/2009	7.375	1,695,007	0	0	0	0	0	3,823,216	12/31/2012
A9120801		OREGON CITY	OR		02/24/2010	6.500	345,138	0	0	0	0	0	584,564	12/31/2012
A6102302		PENDLETON	OR		12/19/2006	6.375	337,793	0	0	0	0	0	530,865	12/31/2012
A6110702		PENDLETON	OR		03/01/2007	6.750	1,306,011	0	0	0	0	0	2,242,304	12/31/2012
A8061306		PENDLETON	OR		08/28/2008	7.125	120,360	0	0	0	0	0	114,873	12/31/2012
A8061307		PENDLETON	OR		08/28/2008	7.125	365,768	0	0	0	0	0	745,153	12/31/2012
B3053105		PENDLETON	OR		08/09/2013	4.500	1,043,564	0	0	0	0	0	2,046,460	08/09/2013
99062801		PORTLAND	OR		09/01/1999	7.875	20,989	0	0	0	0	0	2,178,936	12/31/2012
A2011503		PORTLAND	OR		03/18/2002	7.750	22,049	0	0	0	0	0	81,458	12/31/2012
A2012102		PORTLAND	OR		03/18/2002	5.000	1,566,026	0	0	0	0	0	3,057,326	12/31/2012
A2040804		PORTLAND	OR		06/19/2002	5.250	21,089	0	0	0	0	0	100,659	12/31/2012
A2042503		PORTLAND	OR		06/19/2002	5.250	1,066,657	0	0	0	0	0	2,041,138	12/31/2012
A3012101		PORTLAND	OR		03/26/2003	6.500	68,921	0	0	0	0	0	764,046	12/31/2012
A3031201		PORTLAND	OR		05/16/2003	4.000	1,976,328	0	0	0	0	0	3,921,282	12/31/2012
A3070802		PORTLAND	OR		09/29/2003	6.125	347,701	0	0	0	0	0	2,449,387	12/31/2012
A3081202		PORTLAND	OR		10/28/2003	6.375	501,130	0	0	0	0	0	1,611,303	12/31/2012
A3091902		PORTLAND	OR		12/05/2003	6.500	341,921	0	0	0	0	0	1,022,719	12/31/2012
A3091903		PORTLAND	OR		12/05/2003	6.625	115,682	0	0	0	0	0	234,248	12/31/2012
A3112602		PORTLAND	OR		01/29/2004	6.375	246,170	0	0	0	0	0	1,209,084	12/31/2012
A4051403		PORTLAND	OR		08/05/2004	6.500	287,711	0	0	0	0	0	1,141,364	12/31/2012
A4072204		PORTLAND	OR		09/22/2004	6.250	210,664	0	0	0	0	0	693,776	12/31/2012
A4092905		PORTLAND	OR		12/17/2004	6.000	368,196	0	0	0	0	0	2,250,472	12/31/2012
A5013101		PORTLAND	OR		04/05/2005	5.875	133,922	0	0	0	0	0	275,877	12/31/2012
A5030702		PORTLAND	OR		05/12/2005	6.000	1,113,391	0	0	0	0	0	1,898,728	12/31/2012
A50307023		PORTLAND	OR		07/20/2006	6.750	272,491	0	0	0	0	0	485,132	12/31/2012
A5050902		PORTLAND	OR		07/26/2005	5.875	2,036,516	0	0	0	0	0	3,238,538	12/31/2012
A5051701		PORTLAND	OR		07/28/2005	6.000	232,374	0	0	0	0	0	680,455	12/31/2012
A5081804		PORTLAND	OR		11/28/2005	6.000	494,112	0	0	0	0	0	845,337	12/31/2012
A5110901		PORTLAND	OR		01/30/2006	6.125	573,382	0	0	0	0	0	1,124,456	12/31/2012
A6051202		PORTLAND	OR		08/31/2006	6.375	208,637	0	0	0	0	0	1,316,998	12/31/2012
A6062304		PORTLAND	OR		09/12/2006	6.875	833,874	0	0	0	0	0	1,242,334	12/31/2012
A6092102		PORTLAND	OR		11/29/2006	6.375	196,490	0	0	0	0	0	492,333	12/31/2012
A6120402		PORTLAND	OR		02/14/2007	6.000	560,102	0	0	0	0	0	917,587	12/31/2012
A7012903		PORTLAND	OR		03/09/2007	6.375	498,317	0	0	0	0	0	839,396	12/31/2012
A7033003		PORTLAND	OR		06/07/2007	6.625	776,104	0	0	0	0	0	1,380,626	12/31/2012
A70330033		PORTLAND	OR		08/28/2008	7.000	253,491	0	0	0	0	0	463,585	12/31/2012
A7061102		PORTLAND	OR		08/10/2007	6.500	438,408	0	0	0	0	0	568,367	12/31/2012
A7090701		PORTLAND	OR		11/30/2007	6.200	739,108	0	0	0	0	0	1,522,798	12/31/2012
A7110103		PORTLAND	OR		01/14/2008	6.125	421,556	0	0	0	0	0	711,367	12/31/2012
A7111502		PORTLAND	OR		07/01/2008	6.375	557,055	0	0	0	0	0	718,034	12/31/2012
A7112904		PORTLAND	OR		02/06/2008	6.250	993,053	0	0	0	0	0	1,250,479	12/31/2012
A7112910		PORTLAND	OR		02/06/2008	6.250	1,128,471	0	0	0	0	0	1,418,423	12/31/2012
A8031403		PORTLAND	OR		06/11/2008	4.375	350,753	0	0	0	0	0	374,578	12/31/2012
A8032802		PORTLAND	OR		06/18/2008	6.250	212,509	0	0	0	0	0	377,471	12/31/2012
A8041101		PORTLAND	OR		07/07/2008	6.000	907,026	0	0	0	0	0	3,340,772	12/31/2012
A8041701		PORTLAND	OR		06/23/2008	6.250	910,764	0	0	0	0	0	1,315,492	12/31/2012
A8080603		PORTLAND	OR		09/24/2008	4.375	1,569,632	0	0	0	0	0	1,933,426	12/31/2012
A8110404		PORTLAND	OR		12/30/2008	7.125	664,807	0	0	0	0	0	967,064	12/31/2012
A9011601		PORTLAND	OR		03/30/2009	7.125	469,129	0	0	0	0	0	637,427	12/31/2012
A9030501		PORTLAND	OR		06/29/2009	7.250	2,188,378	0	0	0	0	0	4,152,645	12/31/2012
A9031602		PORTLAND	OR		05/20/2009	7.000	213,757	0	0	0	0	0	438,531	12/31/2012
B0020501		PORTLAND	OR		03/30/2010	7.000	197,758	0	0	0	0	0	329,192	12/31/2012
B0020504		PORTLAND	OR		03/30/2010	7.250	323,599	0	0	0	0	0	532,212	12/31/2012
B0081701		PORTLAND	OR		11/12/2010	6.750	855,918	0	0	0	0	0	1,127,776	12/31/2012
B0102101		PORTLAND	OR		01/18/2011	7.750	2,815,606	0	0	0	0	0	4,999,014	12/31/2012
B0120601		PORTLAND	OR		01/26/2011	6.500	1,550,872	0	0	0	0	0	2,011,386	12/31/2012
B1011101		PORTLAND	OR		03/10/2011	5.875	418,562	0	0	0	0	0	1,412,910	12/31/2012
B1061304		PORTLAND	OR		08/25/2011	5.500	816,101	0	0	0	0	0	1,089,477	12/31/2012
B1062107		PORTLAND	OR		08/23/2011	5.625	2,501,015	0	0	0	0	0	6,932,462	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1091403		PORTLAND	OR		11/28/2011	5.875	638,739	0	0	0	0	0	1,349,294	12/31/2012
B1112202		PORTLAND	OR		01/27/2012	5.125	1,226,630	0	0	0	0	0	1,465,902	12/31/2012
B1112801		PORTLAND	OR		02/01/2012	5.875	643,704	0	0	0	0	0	1,005,878	12/31/2012
B1121601		PORTLAND	OR		02/23/2012	6.250	480,841	0	0	0	0	0	697,220	12/31/2012
B2032903		PORTLAND	OR		06/28/2012	4.750	494,394	0	0	0	0	0	776,118	12/31/2012
B2040902		PORTLAND	OR		06/29/2012	5.000	989,889	0	0	0	0	0	1,380,726	12/31/2012
B2040903		PORTLAND	OR		06/29/2012	5.000	386,056	0	0	0	0	0	421,963	12/31/2012
B2040905		PORTLAND	OR		06/29/2012	5.000	611,255	0	0	0	0	0	1,324,640	12/31/2012
B2041204		PORTLAND	OR		06/22/2012	5.000	366,139	0	0	0	0	0	1,013,858	12/31/2012
B2050902		PORTLAND	OR		07/16/2012	5.125	694,553	0	0	0	0	0	932,761	12/31/2012
B2071601		PORTLAND	OR		10/04/2012	4.750	863,069	0	0	0	0	0	1,186,711	12/31/2012
B2073003		PORTLAND	OR		10/04/2012	4.750	383,588	0	0	0	0	0	525,514	12/31/2012
B2081601		PORTLAND	OR		11/27/2012	4.875	1,074,213	0	0	0	0	0	1,440,071	12/31/2012
B2091301		PORTLAND	OR		11/28/2012	4.950	551,567	0	0	0	0	0	741,410	12/31/2012
B2100208		PORTLAND	OR		12/31/2012	4.875	1,785,731	0	0	0	0	0	2,413,779	12/31/2012
B2120603		PORTLAND	OR		03/21/2013	4.875	913,427	0	0	0	0	0	1,630,548	03/21/2013
B3012505		PORTLAND	OR		03/28/2013	4.375	2,088,623	0	0	0	0	0	2,839,809	03/28/2013
B3022803		PORTLAND	OR		05/06/2013	4.500	489,489	0	0	0	0	0	664,043	05/06/2013
B3031502		PORTLAND	OR		05/28/2013	4.625	439,043	0	0	0	0	0	702,690	05/28/2013
B3032705		PORTLAND	OR		06/20/2013	4.500	1,738,417	0	0	0	0	0	2,381,116	06/20/2013
B3032706		PORTLAND	OR		06/20/2013	4.500	510,407	0	0	0	0	0	697,560	06/20/2013
B3041205		PORTLAND	OR		07/11/2013	4.750	405,583	0	0	0	0	0	584,271	07/11/2013
B3083005		PORTLAND	OR		11/20/2013	5.625	561,000	0	0	0	0	0	771,691	11/20/2013
A3101303		REDMOND	OR		12/03/2003	6.750	364,178	0	0	0	0	0	677,348	12/31/2012
A5050604		REDMOND	OR		06/27/2005	5.500	456,203	0	0	0	0	0	645,950	12/31/2012
A7102001		REDMOND	OR		11/02/2007	6.350	6,385,791	0	0	0	0	0	6,789,666	12/31/2012
B2121208		REDMOND	OR		02/20/2013	4.875	631,063	0	0	0	0	0	866,690	02/20/2013
B3012506		REDMOND	OR		04/26/2013	4.375	883,688	0	0	0	0	0	1,205,112	04/26/2013
A6030101		REEDSPORT	OR		05/11/2006	6.125	341,164	0	0	0	0	0	641,129	12/31/2012
A6112201		ROSEBURG	OR		01/29/2007	6.625	3,986,036	0	0	0	0	0	5,424,297	12/31/2012
B3090401		ROSEBURG	OR		11/13/2013	5.250	892,800	0	0	0	0	0	1,196,864	11/13/2013
A5050305		SALEM	OR		07/14/2005	5.750	700,713	0	0	0	0	0	973,327	12/31/2012
A5082402		SALEM	OR		11/29/2005	6.000	537,037	0	0	0	0	0	1,033,553	12/31/2012
A6011603		SALEM	OR		03/15/2006	5.875	764,645	0	0	0	0	0	1,327,462	12/31/2012
A60116033		SALEM	OR		04/12/2011	6.250	272,172	0	0	0	0	0	481,907	12/31/2012
A7092003		SALEM	OR		12/05/2007	6.500	315,832	0	0	0	0	0	426,712	12/31/2012
A9010801		SALEM	OR		04/09/2009	7.375	882,684	0	0	0	0	0	1,095,950	12/31/2012
A9022601		SALEM	OR		04/28/2009	6.750	1,246,852	0	0	0	0	0	2,709,583	12/31/2012
B0022503		SALEM	OR		05/28/2010	6.500	1,279,555	0	0	0	0	0	1,977,581	12/31/2012
B0032601		SALEM	OR		06/21/2010	7.250	436,998	0	0	0	0	0	706,688	12/31/2012
B0032602		SALEM	OR		05/27/2010	7.125	1,216,113	0	0	0	0	0	2,240,522	12/31/2012
B0061001		SALEM	OR		10/12/2010	5.750	1,690,322	0	0	0	0	0	7,208,784	12/31/2012
B1013103		SALEM	OR		03/28/2011	5.875	1,661,054	0	0	0	0	0	2,323,754	12/31/2012
B1050302		SALEM	OR		07/15/2011	6.000	6,644,965	0	0	0	0	0	9,166,433	12/31/2012
B3030113		SALEM	OR		06/12/2013	4.750	491,642	0	0	0	0	0	964,968	06/12/2013
A5032102		SHERWOOD	OR		06/06/2005	6.125	1,120,200	0	0	0	0	0	1,523,584	12/31/2012
A8042804		SISTERS	OR		07/08/2008	6.375	251,469	0	0	0	0	0	603,423	12/31/2012
B2081001		SPRINGFIELD	OR		10/01/2012	4.750	751,449	0	0	0	0	0	1,046,973	12/31/2012
A7060101		THE DALLES	OR		08/10/2007	6.500	318,851	0	0	0	0	0	574,774	12/31/2012
B1120702		THE DALLES	OR		02/16/2012	5.500	685,155	0	0	0	0	0	1,151,013	12/31/2012
B3030111		THE DALLES	OR		05/09/2013	5.000	81,578	0	0	0	0	0	140,648	05/09/2013
A7022604		TIGARD	OR		04/13/2007	6.500	398,760	0	0	0	0	0	506,755	12/31/2012
B3103102		TIGARD	OR		12/17/2013	4.500	3,300,000	0	0	0	0	0	5,556,783	12/17/2013
B0063002		TROUTDALE	OR		09/14/2010	6.250	223,347	0	0	0	0	0	287,180	12/31/2012
A2091201		TUALATIN	OR		07/30/2003	4.125	1,709,676	0	0	0	0	0	7,988,545	12/31/2012
A4030309		TUALATIN	OR		04/22/2004	5.500	710,481	0	0	0	0	0	3,703,449	12/31/2012
A6110601		TUALATIN	OR		01/26/2007	6.375	351,060	0	0	0	0	0	639,578	12/31/2012
A7090603		TUALATIN	OR		11/19/2007	6.375	898,542	0	0	0	0	0	2,271,437	12/31/2012
A7092103		TUALATIN	OR		12/14/2007	6.500	1,666,895	0	0	0	0	0	2,145,861	12/31/2012
A8012905		TUALATIN	OR		04/24/2008	5.750	809,555	0	0	0	0	0	1,073,593	12/31/2012
B0020505		TUALATIN	OR		03/30/2010	6.750	827,595	0	0	0	0	0	1,475,428	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0070101		TUALATIN	OR		06/12/2013	6.000	5,346,997	0	0	0	0	0	7,550,508	06/12/2013
B2121801		WARRENTON	OR		02/22/2013	5.250	388,432	0	0	0	0	0	530,566	02/22/2013
A2091601		WEST LINN	OR		11/01/2002	6.625	94,176	0	0	0	0	0	548,132	12/31/2012
A6031506		WEST LINN	OR		05/24/2006	6.250	446,970	0	0	0	0	0	849,199	12/31/2012
A7011206		WEST LINN	OR		03/23/2007	6.000	1,023,968	0	0	0	0	0	1,405,431	12/31/2012
A7080912		WEST LINN	OR		10/12/2007	5.605	3,408,337	0	0	0	0	0	4,521,974	12/31/2012
A8033001		WEST LINN	OR		06/19/2008	6.250	255,463	0	0	0	0	0	277,221	12/31/2012
A8091504		WEST LINN	OR		10/22/2008	5.000	1,387,617	0	0	0	0	0	1,244,953	12/31/2012
A3062005		WILSONVILLE	OR		09/08/2003	5.750	406,605	0	0	0	0	0	1,782,027	12/31/2012
A7021603		WILSONVILLE	OR		04/10/2007	6.250	648,511	0	0	0	0	0	1,042,542	12/31/2012
B1111801		WILSONVILLE	OR		01/12/2012	5.250	1,830,949	0	0	0	0	0	3,431,374	12/31/2012
B3062603		WILSONVILLE	OR		09/27/2013	5.000	551,488	0	0	0	0	0	844,071	09/27/2013
A3120304		WOOD VILLAGE	OR		03/10/2004	6.375	964,226	0	0	0	0	0	1,180,856	12/31/2012
A31203043		WOOD VILLAGE	OR		05/22/2008	5.625	529,225	0	0	0	0	0	606,109	12/31/2012
A8040701		WOOD VILLAGE	OR		05/22/2008	5.625	388,206	0	0	0	0	0	485,273	12/31/2012
B3062508		WOODBURN	OR		09/23/2013	5.000	636,251	0	0	0	0	0	1,076,563	09/23/2013
B3062101		ASTON	PA		10/24/2013	4.875	1,488,068	0	0	0	0	0	2,473,040	10/24/2013
A5062403		BERWICK	PA		09/21/2005	5.625	367,404	0	0	0	0	0	599,345	12/31/2012
A1041113		BETHLEHEM	PA		07/18/2001	7.750	565,124	0	0	0	0	0	2,258,820	12/31/2012
A7110901		BLOOMSBURG	PA		01/15/2008	6.500	484,309	0	0	0	0	0	478,467	12/31/2012
B1061601		BOOTHWYN	PA		08/25/2011	5.250	553,587	0	0	0	0	0	1,893,372	12/31/2012
A4020204		BRADFORD	PA		04/02/2004	6.125	545,466	0	0	0	0	0	960,510	12/31/2012
A7071902		BRYN MAWR	PA		09/17/2007	6.625	732,698	0	0	0	0	0	1,384,612	12/31/2012
B2110708		CAMP HILL	PA		02/26/2013	4.875	990,285	0	0	0	0	0	1,381,660	02/26/2013
A4020605		CHESTER	PA		03/30/2004	5.375	21,251	0	0	0	0	0	759,975	12/31/2012
A7080304		CLIFTON HEIGHTS	PA		10/16/2007	6.875	406,827	0	0	0	0	0	1,346,137	12/31/2012
B3010406		ELWYN	PA		06/27/2013	5.000	1,177,362	0	0	0	0	0	1,798,077	06/27/2013
A6081701		ERIE	PA		11/16/2006	6.625	293,151	0	0	0	0	0	365,147	12/31/2012
A6120710		ERIE	PA		02/27/2007	6.125	109,862	0	0	0	0	0	163,921	12/31/2012
A8022105		ERIE	PA		05/22/2008	6.250	334,803	0	0	0	0	0	432,113	12/31/2012
A7032703		EXPORT	PA		06/19/2007	6.375	409,865	0	0	0	0	0	1,062,612	12/31/2012
A5111004		FEASTERVILLE	PA		02/13/2006	6.125	753,812	0	0	0	0	0	973,034	12/31/2012
B2110706		GIBSONIA	PA		12/28/2012	4.875	1,264,837	0	0	0	0	0	1,819,056	12/31/2012
A5111005		HORSHAM	PA		01/17/2006	6.125	1,738,427	0	0	0	0	0	3,135,957	12/31/2012
A4033017		JOHNSTOWN	PA		06/03/2004	4.750	39,682	0	0	0	0	0	674,600	12/31/2012
B3093007		JONESTOWN	PA		11/26/2013	5.000	892,800	0	0	0	0	0	1,211,477	11/16/2013
A1112901		KING OF PRUSSIA	PA		01/25/2002	5.750	1,136,628	0	0	0	0	0	1,842,137	12/31/2012
A3052002		LANCASTER	PA		08/07/2003	5.000	383,500	0	0	0	0	0	563,925	12/31/2012
A3102001		LANCASTER	PA		12/29/2003	6.375	1,315,331	0	0	0	0	0	2,831,542	12/31/2012
A8031010		LIMERICK	PA		08/22/2008	6.600	269,601	0	0	0	0	0	373,800	12/31/2012
B1111102		LIMERICK TOWNSHIP	PA		12/22/2011	4.750	917,799	0	0	0	0	0	1,099,018	12/31/2012
B1111103		LIMERICK TOWNSHIP	PA		12/22/2011	4.750	843,898	0	0	0	0	0	1,131,482	12/31/2012
B1111104		LIMERICK TOWNSHIP	PA		12/22/2011	4.750	730,258	0	0	0	0	0	871,024	12/31/2012
A7080105		MURRYSVILLE	PA		10/19/2007	6.625	761,393	0	0	0	0	0	1,065,894	12/31/2012
A6021402		NARBERTH	PA		05/08/2006	6.125	364,844	0	0	0	0	0	581,718	12/31/2012
A1041102		NAZARETH	PA		07/18/2001	7.750	587,942	0	0	0	0	0	2,521,541	12/31/2012
A7030601		NEW CASTLE	PA		05/31/2007	6.250	548,567	0	0	0	0	0	918,035	12/31/2012
B0061402		NEW HOPE	PA		10/01/2010	6.625	1,226,028	0	0	0	0	0	1,611,173	12/31/2012
A8071501		NEWTOWN SQUARE	PA		10/23/2008	4.625	1,178,803	0	0	0	0	0	1,550,411	12/31/2012
A7112901		NORRISTOWN	PA		02/27/2008	6.125	224,497	0	0	0	0	0	309,901	12/31/2012
A3021101		OAKS	PA		05/15/2003	6.375	1,588,847	0	0	0	0	0	3,129,089	12/31/2012
A3050903		PHILADELPHIA	PA		08/27/2003	6.000	2,224,900	0	0	0	0	0	3,747,285	12/31/2012
A3050904		PHILADELPHIA	PA		08/27/2003	6.000	2,621,729	0	0	0	0	0	4,713,573	12/31/2012
A4051001		PHILADELPHIA	PA		08/05/2004	6.375	1,179,989	0	0	0	0	0	1,962,785	12/31/2012
A4081802		PHILADELPHIA	PA		01/14/2005	6.000	240,428	0	0	0	0	0	714,499	12/31/2012
A5060306		PHILADELPHIA	PA		09/19/2005	5.625	1,008,382	0	0	0	0	0	2,078,007	12/31/2012
B3031904		PHILADELPHIA	PA		05/23/2013	4.375	1,896,069	0	0	0	0	0	3,041,644	05/23/2013
A6020205		PHOENIXVILLE	PA		04/21/2006	6.000	236,031	0	0	0	0	0	495,439	12/31/2012
A6040701		PHOENIXVILLE	PA		07/21/2006	6.375	199,956	0	0	0	0	0	392,674	12/31/2012
A7120605		PHOENIXVILLE	PA		02/26/2008	6.125	448,637	0	0	0	0	0	447,469	12/31/2012
A5110701		PITTSBURGH	PA		12/19/2005	6.250	646,920	0	0	0	0	0	1,019,938	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6021302		PITTSBURGH	PA		05/12/2006	6.125	156,160	0	0	0	0	0	302,112	12/31/2012
A6100501		PITTSBURGH	PA		01/18/2007	6.375	438,825	0	0	0	0	0	635,839	12/31/2012
A8021401		PITTSBURGH	PA		04/14/2008	5.875	144,676	0	0	0	0	0	813,634	12/31/2012
A8022805		PITTSBURGH	PA		06/30/2008	6.375	206,718	0	0	0	0	0	271,053	12/31/2012
B1063015		PITTSBURGH	PA		09/21/2011	5.950	1,471,666	0	0	0	0	0	2,065,974	12/31/2012
A7090703		PLEASANT HILLS	PA		11/05/2007	6.750	219,018	0	0	0	0	0	329,608	12/31/2012
A4102502		PLUM BOROUGH	PA		12/07/2004	5.875	615,077	0	0	0	0	0	1,431,378	12/31/2012
A7050903		PLYMOUTH MEETING	PA		07/06/2007	6.375	416,217	0	0	0	0	0	695,206	12/31/2012
A5061301		POTTSTOWN	PA		10/19/2005	5.500	991,988	0	0	0	0	0	1,646,525	12/31/2012
B2010902		PROSPECT PARK	PA		04/27/2012	5.375	1,392,400	0	0	0	0	0	2,285,800	12/31/2012
A3072902		RADNOR TOWNSHIP	PA		11/17/2003	6.625	460,004	0	0	0	0	0	1,077,200	12/31/2012
A2100103		RIDLEY PARK	PA		12/12/2002	6.500	610,328	0	0	0	0	0	1,411,177	12/31/2012
A5041801		SCRANTON	PA		07/08/2005	5.875	775,581	0	0	0	0	0	1,989,683	12/31/2012
A5080202		SHARON HILL	PA		09/28/2005	5.750	399,398	0	0	0	0	0	757,227	12/31/2012
A2072502		SOMERSET	PA		10/24/2002	5.250	586,784	0	0	0	0	0	681,292	12/31/2012
A4041306		UPPER DARBY	PA		07/06/2004	6.000	839,675	0	0	0	0	0	1,197,181	12/31/2012
A40413063		UPPER DARBY	PA		06/01/2008	6.500	1,607,499	0	0	0	0	0	2,368,579	12/31/2012
B1111101		UPPER MERION TOWNSHIP	PA		12/22/2011	4.750	1,071,406	0	0	0	0	0	1,580,352	12/31/2012
A5053103		WEST CHESTER	PA		07/21/2005	6.000	568,741	0	0	0	0	0	1,083,762	12/31/2012
B3010405		WEST CHESTER	PA		05/23/2013	5.000	1,172,778	0	0	0	0	0	1,938,360	05/23/2013
B1111105		WEST NORRITON TOWNSHIP	PA		12/22/2011	4.750	661,193	0	0	0	0	0	906,111	12/31/2012
B2091402		YORK	PA		11/01/2012	4.325	2,972,426	0	0	0	0	0	4,365,914	12/31/2012
A4112904		SMITHFIELD	RI		02/25/2005	6.000	628,240	0	0	0	0	0	1,217,995	12/31/2012
B1080902		WARWICK	RI		09/29/2011	5.500	1,381,267	0	0	0	0	0	1,978,996	12/31/2012
B3061202		AIKEN	SC		09/12/2013	4.625	1,696,343	0	0	0	0	0	2,279,770	09/12/2013
A5051801		BENNETTSVILLE	SC		08/05/2005	6.000	547,218	0	0	0	0	0	1,755,079	12/31/2012
A8043001		BLUFFTON	SC		07/10/2008	6.625	292,547	0	0	0	0	0	583,727	12/31/2012
A4110402		CHARLESTON	SC		01/27/2005	6.000	132,773	0	0	0	0	0	424,655	12/31/2012
A5080806		CHARLESTON	SC		11/08/2005	5.750	382,888	0	0	0	0	0	829,193	12/31/2012
A7091603		CHARLESTON	SC		11/30/2007	6.625	507,419	0	0	0	0	0	775,271	12/31/2012
A7091605		CHARLESTON	SC		11/30/2007	6.625	403,356	0	0	0	0	0	612,896	12/31/2012
A7091607		CHARLESTON	SC		11/30/2007	6.625	458,756	0	0	0	0	0	704,856	12/31/2012
A7091611		CHARLESTON	SC		11/30/2007	6.625	452,019	0	0	0	0	0	690,730	12/31/2012
A7091614		CHARLESTON	SC		11/30/2007	6.625	347,513	0	0	0	0	0	155,747	12/31/2012
A7091615		CHARLESTON	SC		11/30/2007	6.625	250,142	0	0	0	0	0	388,666	12/31/2012
A7091616		CHARLESTON	SC		11/30/2007	6.625	278,240	0	0	0	0	0	421,849	12/31/2012
A7091619		CHARLESTON	SC		11/30/2007	6.625	326,550	0	0	0	0	0	497,780	12/31/2012
A7091620		CHARLESTON	SC		11/30/2007	6.625	173,734	0	0	0	0	0	267,025	12/31/2012
A8022211		CHARLESTON	SC		05/22/2008	6.125	818,288	0	0	0	0	0	1,078,608	12/31/2012
A9042403		CHARLESTON	SC		08/28/2009	7.625	918,703	0	0	0	0	0	1,170,434	12/31/2012
B2032902		CHARLESTON	SC		06/08/2012	5.125	1,649,921	0	0	0	0	0	2,766,419	12/31/2012
B2032905		CHARLESTON	SC		06/28/2012	5.125	433,816	0	0	0	0	0	600,263	12/31/2012
B2032906		CHARLESTON	SC		06/28/2012	5.125	433,816	0	0	0	0	0	630,102	12/31/2012
B2083001		CHARLESTON	SC		11/29/2012	4.250	1,730,351	0	0	0	0	0	2,438,602	12/31/2012
A3050604		COLUMBIA	SC		08/13/2003	7.250	709,844	0	0	0	0	0	1,751,481	12/31/2012
A3052001		COLUMBIA	SC		09/15/2003	6.250	868,144	0	0	0	0	0	1,970,537	12/31/2012
A3092305		COLUMBIA	SC		12/05/2003	6.750	1,798,322	0	0	0	0	0	4,871,229	12/31/2012
A7040602		COLUMBIA	SC		06/20/2007	6.125	1,284,326	0	0	0	0	0	1,062,474	12/31/2012
A7042305		COLUMBIA	SC		06/29/2007	6.125	537,142	0	0	0	0	0	704,945	12/31/2012
A8091107		COLUMBIA	SC		11/26/2008	6.875	340,509	0	0	0	0	0	519,975	12/31/2012
B0080902		COLUMBIA	SC		11/17/2010	6.125	564,219	0	0	0	0	0	988,666	12/31/2012
B1020705		COLUMBIA	SC		04/08/2011	6.375	2,313,077	0	0	0	0	0	3,123,405	12/31/2012
B2073004		COLUMBIA	SC		10/31/2012	4.875	1,020,204	0	0	0	0	0	1,598,604	12/31/2012
B3061211		COLUMBIA	SC		09/13/2013	5.125	127,028	0	0	0	0	0	173,680	09/13/2013
A7091602		GOOSE CREEK	SC		11/30/2007	6.625	461,681	0	0	0	0	0	708,704	12/31/2012
B1030705		GOOSE CREEK	SC		06/30/2011	6.250	529,025	0	0	0	0	0	796,579	12/31/2012
B3050205		GOOSE CREEK	SC		07/29/2013	5.000	847,418	0	0	0	0	0	1,149,932	07/29/2013
A3022002		GREENVILLE	SC		05/27/2003	6.500	317,333	0	0	0	0	0	929,803	12/31/2012
A7032301		GREENVILLE	SC		06/07/2007	6.000	824,804	0	0	0	0	0	818,525	12/31/2012
A8080406		GREENVILLE	SC		09/25/2008	6.750	675,044	0	0	0	0	0	915,618	12/31/2012
B0032201		GREENVILLE	SC		05/26/2010	5.875	1,386,459	0	0	0	0	0	2,247,976	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2062202		GREENVILLE	SC		08/20/2012	4.375	1,348,409	0	0	0	0	0	2,166,824	12/31/2012
B2100303		GREENVILLE	SC		12/31/2012	5.000	928,205	0	0	0	0	0	1,211,340	12/31/2012
B2112603		GREENVILLE	SC		01/23/2013	4.625	767,340	0	0	0	0	0	1,064,512	01/23/2013
A2060601		GREER	SC		09/01/2002	4.250	655,077	0	0	0	0	0	2,854,553	12/31/2012
A3021903		HARDEEVILLE	SC		05/07/2003	6.250	225,663	0	0	0	0	0	486,568	12/31/2012
B1021504		HOLLY HILL	SC		04/29/2011	6.250	437,204	0	0	0	0	0	754,482	12/31/2012
B0080901		IRMO	SC		11/17/2010	6.125	249,852	0	0	0	0	0	441,349	12/31/2012
B0120801		IRMO	SC		02/16/2011	6.375	603,870	0	0	0	0	0	1,251,989	12/31/2012
A7091617		JOHNS ISLAND	SC		11/30/2007	6.625	292,113	0	0	0	0	0	446,033	12/31/2012
A7091618		JOHNS ISLAND	SC		11/30/2007	6.625	381,950	0	0	0	0	0	583,983	12/31/2012
A7091609		LADSON	SC		11/30/2007	6.625	465,891	0	0	0	0	0	708,782	12/31/2012
A6022801		LANDRUM	SC		05/19/2006	6.250	218,764	0	0	0	0	0	241,153	12/31/2012
B1061701		LAURENS	SC		08/15/2011	5.250	842,867	0	0	0	0	0	1,308,483	12/31/2012
A3021905		LIBERTY	SC		05/07/2003	6.250	201,874	0	0	0	0	0	433,761	12/31/2012
B2100504		MANNING	SC		03/19/2013	6.375	595,571	0	0	0	0	0	813,980	03/19/2013
B2100505		MANNING	SC		03/19/2013	6.125	878,249	0	0	0	0	0	1,194,436	03/19/2013
B3081501		MANNING	SC		11/25/2013	4.625	837,000	0	0	0	0	0	1,368,869	11/25/2013
B0061107		MAULDIN	SC		09/01/2010	4.250	1,124,281	0	0	0	0	0	2,325,977	12/31/2012
A7091606		MONCKS CORNER	SC		11/30/2007	6.625	361,385	0	0	0	0	0	555,493	07/01/2013
A3050605		MT PLEASANT	SC		08/13/2003	7.250	675,513	0	0	0	0	0	1,536,244	12/31/2012
A7091604		MT PLEASANT	SC		11/30/2007	6.625	292,113	0	0	0	0	0	448,575	12/31/2012
B3011101		MT PLEASANT	SC		03/27/2013	4.500	1,425,949	0	0	0	0	0	1,943,173	03/27/2013
A9110601		MURRELLS INLET	SC		01/22/2010	6.625	1,995,754	0	0	0	0	0	3,405,092	12/31/2012
A4010601		NEWBERRY	SC		02/27/2004	6.000	472,016	0	0	0	0	0	840,292	12/31/2012
A5020902		NORTH CHARLESTON	SC		03/08/2005	6.000	231,736	0	0	0	0	0	621,773	12/31/2012
A7091608		NORTH CHARLESTON	SC		11/30/2007	6.625	208,569	0	0	0	0	0	233,220	12/31/2012
A7101704		NORTH CHARLESTON	SC		01/07/2008	6.625	420,570	0	0	0	0	0	683,689	12/31/2012
B1072205		NORTH CHARLESTON	SC		09/22/2011	6.250	934,302	0	0	0	0	0	2,575,901	12/31/2012
A3021906		PACOLET	SC		05/07/2003	6.250	201,874	0	0	0	0	0	446,917	12/31/2012
A3071603		PAWLEYS ISLAND	SC		10/09/2003	6.625	1,956,665	0	0	0	0	0	3,318,605	12/31/2012
A2061001		ROCK HILL	SC		07/08/2002	8.000	262,381	0	0	0	0	0	809,677	12/31/2012
A8022205		ROCK HILL	SC		04/21/2008	6.125	709,792	0	0	0	0	0	670,087	12/31/2012
A5031501		SANTEE	SC		06/14/2005	5.750	217,619	0	0	0	0	0	513,750	12/31/2012
A3021907		SPARTANBURG	SC		05/07/2003	6.250	225,663	0	0	0	0	0	452,245	12/31/2012
A3031305		SUMMERVILLE	SC		05/13/2003	6.500	451,802	0	0	0	0	0	1,271,006	12/31/2012
A9103002		SUMMERVILLE	SC		01/12/2010	6.500	1,594,609	0	0	0	0	0	2,707,277	12/31/2012
A4010902		WALTERBORO	SC		03/17/2004	6.250	743,939	0	0	0	0	0	1,350,907	12/31/2012
A7091610		WALTERBORO	SC		11/30/2007	6.625	250,142	0	0	0	0	0	381,767	12/31/2012
B2121901		WINNSBORO	SC		04/23/2013	4.375	948,078	0	0	0	0	0	1,654,486	04/23/2013
A3062704		ARLINGTON	TN		09/18/2003	5.625	459,065	0	0	0	0	0	1,258,722	12/31/2012
A6052607		ATHENS	TN		08/21/2006	6.875	135,748	0	0	0	0	0	242,705	12/31/2012
A8051601		BARTLETT	TN		08/20/2008	7.000	214,920	0	0	0	0	0	229,297	12/31/2012
B0061702		BARTLETT	TN		11/08/2010	7.500	733,060	0	0	0	0	0	1,076,676	12/31/2012
A4111803		BRENTWOOD	TN		02/03/2005	6.000	1,041,693	0	0	0	0	0	1,817,474	12/31/2012
A2030507		BRISTOL	TN		05/22/2002	5.750	1,142,784	0	0	0	0	0	1,539,686	12/31/2012
A6012303		BRISTOL	TN		03/15/2006	6.000	198,583	0	0	0	0	0	389,818	12/31/2012
A7050706		BRISTOL	TN		07/26/2007	6.250	1,754,540	0	0	0	0	0	1,904,734	12/31/2012
A4090802		BROWNSVILLE	TN		12/01/2004	6.000	704,861	0	0	0	0	0	1,111,432	12/31/2012
A8012201		CHATTANOOGA	TN		03/17/2008	6.125	322,354	0	0	0	0	0	423,674	12/31/2012
B2091401		CHATTANOOGA	TN		12/18/2012	5.750	5,916,567	0	0	0	0	0	8,891,983	12/31/2012
B2103107		CHATTANOOGA	TN		01/08/2013	4.500	818,926	0	0	0	0	0	1,453,118	01/08/2013
B0061101		CLARKSVILLE	TN		08/26/2010	5.375	1,696,034	0	0	0	0	0	2,455,555	12/31/2012
B1083103		CLARKSVILLE	TN		11/23/2011	5.500	1,827,381	0	0	0	0	0	2,480,386	12/31/2012
B2060805		CLARKSVILLE	TN		09/07/2012	5.000	1,815,000	0	0	0	0	0	2,421,703	12/31/2012
B2070106		CLARKSVILLE	TN		11/09/2012	5.000	1,871,851	0	0	0	0	0	2,512,388	12/31/2012
B3042906		CLARKSVILLE	TN		07/08/2013	5.000	1,279,736	0	0	0	0	0	3,008,872	07/08/2013
A6060201		CLINTON	TN		08/10/2006	6.875	142,314	0	0	0	0	0	262,201	12/31/2012
A6051502		COLUMBIA	TN		08/14/2006	6.500	507,193	0	0	0	0	0	660,489	12/31/2012
A8012202		CORDOVA	TN		03/31/2008	6.250	275,696	0	0	0	0	0	386,702	12/31/2012
B0061709		CORDOVA	TN		11/08/2010	7.500	959,798	0	0	0	0	0	1,616,425	12/31/2012
A6032702		CROSSVILLE	TN		06/15/2006	6.500	836,072	0	0	0	0	0	1,736,734	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6012002		DYERSBURG	TN		04/10/2006	5.875	145,779	0	0	0	0	0	479,394	12/31/2012
A5091603		FAIRVIEW	TN		11/30/2005	6.000	1,024,734	0	0	0	0	0	1,379,317	12/31/2012
B2060804		FAIRVIEW	TN		08/30/2012	5.000	1,877,224	0	0	0	0	0	2,513,646	12/31/2012
A8040801		FRANKLIN	TN		06/05/2008	6.375	958,127	0	0	0	0	0	973,460	12/31/2012
B1053001		FRANKLIN	TN		08/09/2011	6.250	1,471,837	0	0	0	0	0	2,057,178	12/31/2012
B3052003		FRANKLIN	TN		07/11/2013	4.625	6,826,950	0	0	0	0	0	10,402,180	07/11/2013
B0062901		GATLINBURG	TN		08/16/2010	6.000	1,653,072	0	0	0	0	0	4,386,078	12/31/2012
B0061719		GERMANTOWN	TN		11/08/2010	7.500	806,776	0	0	0	0	0	1,281,079	12/31/2012
A6060202		HENDERSON	TN		08/10/2006	6.750	491,578	0	0	0	0	0	788,367	12/31/2012
B3091901		HERMITAGE	TN		12/10/2013	5.250	1,900,000	0	0	0	0	0	2,937,550	12/10/2013
A6020601		HUMBOLDT	TN		04/24/2006	6.125	160,988	0	0	0	0	0	524,442	12/31/2012
A6021005		JACKSON	TN		04/14/2006	5.500	922,584	0	0	0	0	0	1,160,739	12/31/2012
B3101003		JEFFERSON CITY	TN		12/19/2013	4.625	2,600,000	0	0	0	0	0	4,116,819	12/19/2013
A5031601		JOHNSON CITY	TN		06/09/2005	6.125	627,650	0	0	0	0	0	2,417,124	12/31/2012
A7060601		JOHNSON CITY	TN		08/22/2007	6.500	299,627	0	0	0	0	0	902,641	12/31/2012
B2103101		JOHNSON CITY	TN		12/14/2012	4.875	735,866	0	0	0	0	0	1,041,362	12/31/2012
B3051501		KINGSPORT	TN		07/30/2013	4.375	1,969,202	0	0	0	0	0	2,723,939	07/30/2013
A2101003		KNOXVILLE	TN		01/13/2003	6.625	111,565	0	0	0	0	0	1,118,846	12/31/2012
A3031003		KNOXVILLE	TN		05/27/2003	6.500	311,105	0	0	0	0	0	518,294	12/31/2012
A3031004		KNOXVILLE	TN		05/27/2003	6.500	311,105	0	0	0	0	0	594,726	12/31/2012
A4091002		KNOXVILLE	TN		12/03/2004	5.875	215,696	0	0	0	0	0	615,650	12/31/2012
A6090504		KNOXVILLE	TN		11/10/2006	6.625	351,057	0	0	0	0	0	558,831	12/31/2012
A7072501		KNOXVILLE	TN		10/18/2007	6.500	236,712	0	0	0	0	0	326,706	12/31/2012
A9040602		KNOXVILLE	TN		06/04/2009	7.375	1,005,480	0	0	0	0	0	1,764,383	12/31/2012
B2110721		KNOXVILLE	TN		12/28/2012	4.875	546,953	0	0	0	0	0	771,428	12/31/2012
A7061305		LAVERGNE	TN		09/06/2007	6.625	718,636	0	0	0	0	0	946,147	12/31/2012
A5021401		LENOIR CITY	TN		04/27/2005	5.500	105,708	0	0	0	0	0	468,586	12/31/2012
A5021402		LENOIR CITY	TN		04/27/2005	5.500	117,431	0	0	0	0	0	479,102	12/31/2012
A4043004		MARYVILLE	TN		07/21/2004	6.875	576,093	0	0	0	0	0	879,860	12/31/2012
A7082404		MARYVILLE	TN		11/20/2007	6.375	263,490	0	0	0	0	0	582,251	12/31/2012
A3090504		MEMPHIS	TN		02/06/2004	6.625	261,485	0	0	0	0	0	1,547,270	12/31/2012
A6011801		MEMPHIS	TN		04/13/2006	6.125	98,010	0	0	0	0	0	131,247	12/31/2012
A6113001		MEMPHIS	TN		02/08/2007	6.125	481,572	0	0	0	0	0	620,063	12/31/2012
A8012310		MEMPHIS	TN		04/01/2008	6.125	468,476	0	0	0	0	0	725,930	12/31/2012
A9091809		MEMPHIS	TN		12/08/2009	7.625	1,757,891	0	0	0	0	0	6,895,217	12/31/2012
A9101201		MEMPHIS	TN		12/16/2009	6.750	1,117,497	0	0	0	0	0	1,886,756	12/31/2012
B0061703		MEMPHIS	TN		11/08/2010	7.500	756,703	0	0	0	0	0	1,203,583	12/31/2012
B0061704		MEMPHIS	TN		11/08/2010	7.500	1,173,081	0	0	0	0	0	1,761,576	12/31/2012
B0061705		MEMPHIS	TN		11/08/2010	7.500	1,020,060	0	0	0	0	0	1,628,382	12/31/2012
B0061706		MEMPHIS	TN		11/08/2010	7.500	1,052,516	0	0	0	0	0	1,515,261	12/31/2012
B0061707		MEMPHIS	TN		11/08/2010	7.500	1,191,633	0	0	0	0	0	1,897,844	12/31/2012
B0061708		MEMPHIS	TN		11/08/2010	7.500	936,598	0	0	0	0	0	1,553,505	12/31/2012
B0061710		MEMPHIS	TN		11/08/2010	7.500	931,950	0	0	0	0	0	1,575,178	12/31/2012
B0061712		MEMPHIS	TN		11/08/2010	7.500	1,145,234	0	0	0	0	0	1,921,738	12/31/2012
B0061713		MEMPHIS	TN		11/08/2010	7.500	1,126,722	0	0	0	0	0	1,907,334	12/31/2012
B0061714		MEMPHIS	TN		11/08/2010	7.500	1,186,985	0	0	0	0	0	1,822,174	12/31/2012
B0061715		MEMPHIS	TN		11/08/2010	7.500	913,398	0	0	0	0	0	1,480,491	12/31/2012
B0061716		MEMPHIS	TN		11/08/2010	7.500	1,636,752	0	0	0	0	0	2,728,383	12/31/2012
B0061717		MEMPHIS	TN		11/08/2010	7.500	1,006,157	0	0	0	0	0	1,657,318	12/31/2012
B0061718		MEMPHIS	TN		11/08/2010	7.500	1,057,164	0	0	0	0	0	1,767,540	12/31/2012
B0061720		MEMPHIS	TN		11/08/2010	7.500	1,210,185	0	0	0	0	0	2,070,190	12/31/2012
B0061721		MEMPHIS	TN		11/08/2010	7.500	825,328	0	0	0	0	0	1,353,156	12/31/2012
B0061722		MEMPHIS	TN		11/08/2010	7.500	1,029,316	0	0	0	0	0	1,812,043	12/31/2012
B0061723		MEMPHIS	TN		11/08/2010	7.500	1,094,267	0	0	0	0	0	1,805,125	12/31/2012
B0082603		MEMPHIS	TN		12/09/2010	6.125	1,008,169	0	0	0	0	0	1,890,449	12/31/2012
B0121001		MEMPHIS	TN		02/23/2011	6.000	995,755	0	0	0	0	0	1,575,152	12/31/2012
B0121002		MEMPHIS	TN		02/23/2011	6.000	1,256,585	0	0	0	0	0	1,487,380	12/31/2012
B0121003		MEMPHIS	TN		02/23/2011	6.000	1,185,450	0	0	0	0	0	1,538,748	12/31/2012
B1070501		MEMPHIS	TN		09/22/2011	5.625	891,980	0	0	0	0	0	1,629,381	12/31/2012
B1090101		MEMPHIS	TN		11/29/2011	5.375	627,693	0	0	0	0	0	681,827	12/31/2012
B2041209		MEMPHIS	TN		08/31/2012	5.250	748,056	0	0	0	0	0	1,108,167	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B2100801		MEMPHIS	TN		02/26/2013	4.500	2,565,769	0	0	0	0	0	5,458,806	02/26/2013
B2110713		MEMPHIS	TN		01/22/2013	4.875	705,125	0	0	0	0	0	985,116	01/22/2013
A3062705		MT JULIET	TN		09/23/2003	4.250	1,494,952	0	0	0	0	0	3,320,551	12/31/2012
B1040806		MURFREESBORO	TN		06/29/2011	6.250	1,511,507	0	0	0	0	0	2,087,129	12/31/2012
B2032801		MURFREESBORO	TN		05/17/2012	5.750	527,394	0	0	0	0	0	1,771,660	12/31/2012
A5080501		NASHVILLE	TN		11/01/2005	5.875	332,305	0	0	0	0	0	321,729	12/31/2012
A7121706		NASHVILLE	TN		02/29/2008	6.375	322,942	0	0	0	0	0	476,566	12/31/2012
A8022102		NASHVILLE	TN		05/22/2008	6.500	241,133	0	0	0	0	0	467,442	12/31/2012
B2110502		NASHVILLE	TN		01/11/2013	4.750	83,617	0	0	0	0	0	173,877	01/18/2013
A5052702		PLEASANT VIEW	TN		07/18/2005	5.875	1,901,491	0	0	0	0	0	3,881,863	12/31/2012
B3083002		PORTLAND	TN		12/20/2013	5.750	214,615	0	0	0	0	0	2,641,315	12/20/2013
A3052901		SAVANNAH	TN		09/10/2003	5.875	693,271	0	0	0	0	0	923,636	12/31/2012
A6092903		SEVIERVILLE	TN		12/05/2006	6.500	312,344	0	0	0	0	0	706,771	12/31/2012
A6062705		SPRING HILL	TN		08/14/2006	6.875	531,217	0	0	0	0	0	885,690	12/31/2012
A7032106		TULLAHOMA	TN		06/15/2007	6.250	551,884	0	0	0	0	0	976,829	12/31/2012
A7102205		ABILENE	TX		02/28/2008	7.125	143,508	0	0	0	0	0	272,646	12/31/2012
A8081204		ABILENE	TX		10/23/2008	6.850	1,720,010	0	0	0	0	0	3,410,967	12/31/2012
A8082505		ABILENE	TX		11/14/2008	7.000	982,054	0	0	0	0	0	1,763,541	12/31/2012
A9021303		ADDISON	TX		04/07/2009	6.750	415,785	0	0	0	0	0	589,267	12/31/2012
A7092105		ALVIN	TX		12/06/2007	4.875	297,726	0	0	0	0	0	415,572	12/31/2012
B2050206		ALVIN	TX		06/28/2012	4.750	1,191,480	0	0	0	0	0	2,226,424	12/31/2012
B3011807		AMARILLO	TX		03/25/2013	4.500	916,837	0	0	0	0	0	1,363,890	03/25/2013
B2041902		ANGLETON	TX		06/19/2012	5.125	807,482	0	0	0	0	0	1,154,217	12/31/2012
A4030308		ARLINGTON	TX		05/14/2004	7.000	766,411	0	0	0	0	0	1,871,810	12/31/2012
A4030403		ARLINGTON	TX		03/29/2004	6.125	312,766	0	0	0	0	0	733,011	12/31/2012
A4042602		ARLINGTON	TX		06/11/2004	6.125	245,588	0	0	0	0	0	961,828	12/31/2012
A4081805		ARLINGTON	TX		11/02/2004	6.000	311,565	0	0	0	0	0	777,281	12/31/2012
A5020401		ARLINGTON	TX		04/07/2005	6.875	1,043,994	0	0	0	0	0	1,181,457	12/31/2012
A7110504		ARLINGTON	TX		01/15/2008	6.375	460,315	0	0	0	0	0	820,390	12/31/2012
A8022103		ARLINGTON	TX		05/16/2008	6.250	356,473	0	0	0	0	0	449,189	12/31/2012
A9031301		ARLINGTON	TX		06/18/2009	6.500	1,109,242	0	0	0	0	0	1,562,519	12/31/2012
A9040801		ARLINGTON	TX		05/29/2009	6.875	265,490	0	0	0	0	0	377,952	12/31/2012
A9080501		ARLINGTON	TX		09/30/2009	8.000	171,200	0	0	0	0	0	374,411	12/31/2012
A9122102		ARLINGTON	TX		02/16/2010	6.875	1,299,235	0	0	0	0	0	2,188,110	12/31/2012
B0060302		ARLINGTON	TX		09/30/2010	6.500	640,659	0	0	0	0	0	898,060	12/31/2012
B0061004		ARLINGTON	TX		08/20/2010	6.375	615,918	0	0	0	0	0	1,185,162	12/31/2012
B1092905		ARLINGTON	TX		11/10/2011	5.375	649,353	0	0	0	0	0	961,073	12/31/2012
B2121905		ARLINGTON	TX		02/27/2013	4.625	731,604	0	0	0	0	0	1,143,570	03/08/2013
B2121906		ARLINGTON	TX		02/27/2013	4.625	416,257	0	0	0	0	0	608,043	03/08/2013
B3012403		ARLINGTON	TX		05/17/2013	4.375	1,316,611	0	0	0	0	0	1,797,176	05/17/2013
B3062005		ARLINGTON	TX		09/13/2013	4.000	1,510,855	0	0	0	0	0	4,837,921	09/13/2013
B3062105		ARLINGTON	TX		09/09/2013	4.625	1,199,019	0	0	0	0	0	1,642,951	09/09/2013
A6092501		ATASCOCITA	TX		11/20/2006	6.625	400,867	0	0	0	0	0	528,754	12/31/2012
98120104		AUSTIN	TX		03/31/1999	7.500	14,300	0	0	0	0	0	771,688	12/31/2012
A2020401		AUSTIN	TX		04/18/2002	8.125	137,377	0	0	0	0	0	662,261	12/31/2012
A2092004		AUSTIN	TX		11/15/2002	6.500	540,636	0	0	0	0	0	3,732,117	12/31/2012
A3042501		AUSTIN	TX		07/14/2003	6.375	242,201	0	0	0	0	0	974,924	12/31/2012
A4031004		AUSTIN	TX		05/26/2004	5.625	957,042	0	0	0	0	0	2,180,785	12/31/2012
A4051702		AUSTIN	TX		08/13/2004	6.000	181,205	0	0	0	0	0	1,172,809	12/31/2012
A4062202		AUSTIN	TX		09/28/2004	6.625	665,852	0	0	0	0	0	1,580,717	12/31/2012
A4101907		AUSTIN	TX		12/16/2004	5.375	256,852	0	0	0	0	0	1,575,634	12/31/2012
A4110202		AUSTIN	TX		01/28/2005	6.000	998,707	0	0	0	0	0	2,182,690	12/31/2012
A5022206		AUSTIN	TX		05/06/2005	5.750	204,828	0	0	0	0	0	864,373	12/31/2012
A5022402		AUSTIN	TX		05/04/2005	5.875	973,531	0	0	0	0	0	2,191,124	12/31/2012
A5050904		AUSTIN	TX		07/14/2005	5.875	496,160	0	0	0	0	0	956,245	12/31/2012
A5051201		AUSTIN	TX		07/20/2005	6.000	403,949	0	0	0	0	0	783,283	12/31/2012
A5091208		AUSTIN	TX		12/09/2005	5.625	324,144	0	0	0	0	0	718,107	12/31/2012
A6041102		AUSTIN	TX		06/22/2006	6.625	300,370	0	0	0	0	0	415,358	12/31/2012
A6041104		AUSTIN	TX		06/22/2006	6.625	505,660	0	0	0	0	0	868,253	12/31/2012
A6051101		AUSTIN	TX		08/04/2006	6.750	229,259	0	0	0	0	0	569,319	05/24/2013
A6071402		AUSTIN	TX		10/06/2006	5.625	790,701	0	0	0	0	0	1,102,406	12/31/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6092802		AUSTIN	TX		12/14/2006	6.250	259,939	0	0	0	0	0	567,454	12/31/2012
A6112002		AUSTIN	TX		01/26/2007	6.250	221,055	0	0	0	0	0	281,081	12/31/2012
A7011902		AUSTIN	TX		03/23/2007	6.313	594,630	0	0	0	0	0	1,015,063	12/31/2012
A7041703		AUSTIN	TX		07/10/2007	6.375	476,787	0	0	0	0	0	581,712	12/31/2012
A7042003		AUSTIN	TX		07/13/2007	6.250	395,283	0	0	0	0	0	455,679	12/31/2012
A7060702		AUSTIN	TX		08/27/2007	6.500	216,572	0	0	0	0	0	506,068	12/31/2012
A7072706		AUSTIN	TX		10/10/2007	4.500	473,136	0	0	0	0	0	939,566	12/31/2012
A7090401		AUSTIN	TX		11/19/2007	4.750	685,242	0	0	0	0	0	1,035,141	12/31/2012
A7091102		AUSTIN	TX		12/13/2007	4.500	1,055,552	0	0	0	0	0	2,103,565	12/31/2012
A7092110		AUSTIN	TX		12/10/2007	6.450	370,186	0	0	0	0	0	500,684	12/31/2012
A7100302		AUSTIN	TX		12/10/2007	6.750	208,253	0	0	0	0	0	396,653	12/31/2012
A8041804		AUSTIN	TX		07/16/2008	6.500	202,068	0	0	0	0	0	754,653	12/31/2012
A8052802		AUSTIN	TX		07/23/2008	4.250	291,086	0	0	0	0	0	388,045	12/31/2012
A8080802		AUSTIN	TX		10/15/2008	6.600	2,612,181	0	0	0	0	0	3,831,990	12/31/2012
A8082003		AUSTIN	TX		10/23/2008	5.000	924,992	0	0	0	0	0	1,083,520	12/31/2012
A8091203		AUSTIN	TX		11/18/2008	4.750	1,239,691	0	0	0	0	0	1,709,586	12/31/2012
A9040705		AUSTIN	TX		07/10/2009	7.125	638,221	0	0	0	0	0	1,143,488	12/31/2012
A9122105		AUSTIN	TX		03/12/2010	6.875	631,071	0	0	0	0	0	1,179,932	12/31/2012
B0052102		AUSTIN	TX		07/28/2010	6.125	139,969	0	0	0	0	0	360,620	12/31/2012
B0090209		AUSTIN	TX		12/03/2010	6.000	1,110,305	0	0	0	0	0	1,742,050	12/31/2012
B1021702		AUSTIN	TX		05/09/2011	6.375	1,270,296	0	0	0	0	0	1,986,637	12/31/2012
B1090201		AUSTIN	TX		11/18/2011	5.500	512,559	0	0	0	0	0	1,192,534	12/31/2012
B2031404		AUSTIN	TX		05/02/2012	5.000	326,662	0	0	0	0	0	467,574	12/31/2012
B2101802		AUSTIN	TX		12/20/2012	4.625	1,032,160	0	0	0	0	0	1,454,156	12/31/2012
B2102202		AUSTIN	TX		12/31/2012	6.750	174,503	0	0	0	0	0	237,915	12/31/2012
B2110602		AUSTIN	TX		01/30/2013	4.950	1,108,656	0	0	0	0	0	2,040,780	01/30/2013
B2121702		AUSTIN	TX		03/12/2013	4.375	749,247	0	0	0	0	0	1,138,380	03/14/2013
B3010802		AUSTIN	TX		04/03/2013	4.500	1,083,077	0	0	0	0	0	1,663,036	04/03/2013
B3012803		AUSTIN	TX		03/29/2013	4.375	335,578	0	0	0	0	0	463,002	03/29/2013
B3032201		AUSTIN	TX		06/03/2013	4.750	1,033,044	0	0	0	0	0	1,539,679	06/04/2013
B3070802		AUSTIN	TX		09/19/2013	5.375	529,516	0	0	0	0	0	721,833	09/19/2013
B3081901		AUSTIN	TX		10/30/2013	4.500	289,185	0	0	0	0	0	394,459	10/30/2013
A6090703		AZLE	TX		11/22/2006	6.500	407,122	0	0	0	0	0	626,533	12/31/2012
B2072703		AZLE	TX		10/04/2012	4.875	408,200	0	0	0	0	0	608,644	12/31/2012
A5032403		BASTROP	TX		06/10/2005	6.000	423,886	0	0	0	0	0	717,192	12/31/2012
A7092005		BAYTOWN	TX		12/12/2007	4.625	1,123,831	0	0	0	0	0	1,644,837	12/31/2012
A8052901		BAYTOWN	TX		08/15/2008	6.750	632,960	0	0	0	0	0	847,396	12/31/2012
B3022201		BAYTOWN	TX		05/06/2013	4.375	591,558	0	0	0	0	0	801,133	05/06/2013
B3022702		BAYTOWN	TX		05/07/2013	4.250	358,296	0	0	0	0	0	486,715	05/07/2013
A5021002		BEAUMONT	TX		04/13/2005	5.875	1,194,721	0	0	0	0	0	3,077,170	12/31/2012
B0032604		BEAUMONT	TX		06/08/2010	7.250	1,071,354	0	0	0	0	0	1,699,112	12/31/2012
B0070901		BEAUMONT	TX		09/14/2010	6.375	722,549	0	0	0	0	0	1,495,467	12/31/2012
B1072101		BEAUMONT	TX		09/26/2011	5.500	757,411	0	0	0	0	0	1,903,525	12/31/2012
A7120414		BEDFORD	TX		01/22/2008	6.250	298,595	0	0	0	0	0	497,912	12/31/2012
A7020206		BELLAIRE	TX		04/27/2007	6.500	254,480	0	0	0	0	0	371,529	12/31/2012
B3051710		BELTON	TX		08/15/2013	4.375	869,947	0	0	0	0	0	1,187,995	08/15/2013
A5081101		BOERNE	TX		12/12/2005	6.125	246,086	0	0	0	0	0	487,226	12/31/2012
A5082303		BOERNE	TX		11/30/2005	6.000	468,371	0	0	0	0	0	1,061,239	12/31/2012
B0011903		BOERNE	TX		03/12/2010	7.500	400,277	0	0	0	0	0	628,224	12/31/2012
B2053102		BOERNE	TX		09/12/2012	5.250	497,842	0	0	0	0	0	863,621	12/31/2012
A5081004		BROWNSVILLE	TX		11/03/2005	5.875	536,966	0	0	0	0	0	1,581,310	12/31/2012
A5081007		BROWNSVILLE	TX		11/03/2005	5.875	1,467,241	0	0	0	0	0	5,186,169	12/31/2012
A8022801		BROWNSVILLE	TX		04/24/2008	6.500	3,569,892	0	0	0	0	0	6,113,319	12/31/2012
A5091602		BUDA	TX		12/16/2005	5.875	231,060	0	0	0	0	0	590,681	12/31/2012
A4031801		BURLESON	TX		06/18/2004	5.375	378,523	0	0	0	0	0	810,723	12/31/2012
A7030704		BURLESON	TX		04/30/2007	6.250	462,816	0	0	0	0	0	640,403	12/31/2012
A0010401		CARROLLTON	TX		03/09/2000	8.750	84,256	0	0	0	0	0	653,219	12/31/2012
A4092003		CARROLLTON	TX		11/19/2004	5.875	487,861	0	0	0	0	0	921,458	12/31/2012
A6031601		CARROLLTON	TX		05/24/2006	6.125	316,339	0	0	0	0	0	473,978	12/31/2012
B0082401		CARROLLTON	TX		11/01/2010	6.125	1,017,850	0	0	0	0	0	1,555,756	12/31/2012
B1072901		CARROLLTON	TX		10/21/2011	5.500	1,016,218	0	0	0	0	0	1,454,658	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B3090302		CARROLLTON	TX		12/11/2013	4.875	5,950,000	0	0	0	0	0	8,029,813	12/11/2013
B0061002		CEDAR HILL	TX		08/20/2010	6.500	296,508	0	0	0	0	0	581,121	12/31/2012
A5032801		CEDAR PARK	TX		06/22/2005	6.250	346,162	0	0	0	0	0	679,784	12/31/2012
A5121303		CEDAR PARK	TX		03/02/2006	6.125	297,840	0	0	0	0	0	411,345	12/31/2012
A7013103		CHAPEL HILL	TX		04/20/2007	6.750	211,406	0	0	0	0	0	274,016	12/31/2012
A5060309		CIBOLO	TX		08/15/2005	5.750	330,976	0	0	0	0	0	506,466	12/31/2012
A7101205		CLEBURNE	TX		12/13/2007	4.750	199,377	0	0	0	0	0	253,967	12/31/2012
A8110504		CLEVELAND	TX		02/09/2009	7.125	371,052	0	0	0	0	0	751,172	12/31/2012
B3071501		CLUTE	TX		09/24/2013	4.375	844,480	0	0	0	0	0	1,135,215	10/07/2013
A8021305		COLLEGE STATION	TX		04/04/2008	5.875	382,603	0	0	0	0	0	515,123	12/31/2012
B2050801		COLLEGE STATION	TX		07/03/2012	5.000	772,660	0	0	0	0	0	1,721,234	12/31/2012
A9030412		CONROE	TX		05/21/2009	6.875	732,192	0	0	0	0	0	1,255,253	12/31/2012
A9042307		CONROE	TX		06/25/2009	7.125	1,902,800	0	0	0	0	0	2,988,603	12/31/2012
A9042308		CONROE	TX		06/25/2009	7.125	3,054,955	0	0	0	0	0	4,878,659	12/31/2012
A9042803		CONROE	TX		08/25/2009	7.750	111,392	0	0	0	0	0	285,064	12/31/2012
B1020410		CONROE	TX		04/28/2011	5.875	1,219,403	0	0	0	0	0	2,180,780	12/31/2012
B1081002		CONROE	TX		10/24/2011	6.250	1,011,963	0	0	0	0	0	1,071,314	12/31/2012
B1111702		CONROE	TX		01/18/2012	5.875	1,173,090	0	0	0	0	0	1,740,540	12/31/2012
B2071202		CONROE	TX		10/05/2012	5.250	325,726	0	0	0	0	0	448,418	12/31/2012
B3011701		CONROE	TX		02/27/2013	5.250	724,441	0	0	0	0	0	988,832	02/27/2013
A4041402		CORPUS CHRISTI	TX		07/13/2004	5.875	345,388	0	0	0	0	0	781,789	12/31/2012
A5081005		CORPUS CHRISTI	TX		10/31/2005	5.875	1,413,838	0	0	0	0	0	4,478,703	12/31/2013
A6071301		CORPUS CHRISTI	TX		09/28/2006	7.000	425,057	0	0	0	0	0	643,638	12/31/2012
A8012307		CORPUS CHRISTI	TX		03/14/2008	6.000	351,436	0	0	0	0	0	673,772	12/31/2012
A8090403		CORPUS CHRISTI	TX		11/24/2008	6.750	1,789,588	0	0	0	0	0	2,468,363	12/31/2012
B0082503		CORPUS CHRISTI	TX		11/22/2010	5.875	440,958	0	0	0	0	0	502,469	12/31/2012
B1092102		CORPUS CHRISTI	TX		12/16/2011	5.375	792,387	0	0	0	0	0	1,161,417	12/31/2012
B3032202		CORPUS CHRISTI	TX		06/26/2013	4.750	988,737	0	0	0	0	0	1,350,878	06/26/2013
B3082301		CORPUS CHRISTI	TX		11/15/2013	5.125	1,674,000	0	0	0	0	0	2,244,183	11/15/2013
A3012404		CYPRESS	TX		04/21/2003	6.500	266,133	0	0	0	0	0	520,300	12/31/2012
A5111003		CYPRESS	TX		12/20/2005	6.125	281,170	0	0	0	0	0	465,884	12/31/2012
A7080103		CYPRESS	TX		10/23/2007	6.375	158,118	0	0	0	0	0	386,447	12/31/2012
B0031001		CYPRESS	TX		05/20/2010	6.250	1,969,255	0	0	0	0	0	3,397,150	12/31/2012
B0061105		CYPRESS	TX		08/02/2010	6.250	964,289	0	0	0	0	0	1,024,010	12/31/2012
B2021501		CYPRESS	TX		04/09/2012	5.250	806,523	0	0	0	0	0	1,253,118	12/31/2012
B2071301		CYPRESS	TX		09/27/2012	5.375	674,811	0	0	0	0	0	974,478	12/31/2012
B2091302		CYPRESS	TX		11/20/2012	5.000	509,299	0	0	0	0	0	965,817	08/07/2013
A2121701		DALLAS	TX		02/07/2003	6.625	404,675	0	0	0	0	0	943,331	12/31/2012
A3061602		DALLAS	TX		08/21/2003	5.875	451,405	0	0	0	0	0	1,637,468	12/31/2012
A3091705		DALLAS	TX		01/05/2004	6.625	409,232	0	0	0	0	0	853,833	12/31/2012
A3111803		DALLAS	TX		01/07/2004	6.250	569,189	0	0	0	0	0	1,441,102	12/31/2012
A3112607		DALLAS	TX		02/17/2004	6.375	399,148	0	0	0	0	0	1,045,024	12/31/2012
A3121701		DALLAS	TX		02/12/2004	6.625	321,957	0	0	0	0	0	883,700	12/31/2012
A4011502		DALLAS	TX		03/02/2004	5.500	738,633	0	0	0	0	0	1,004,032	12/31/2012
A4091003		DALLAS	TX		11/17/2004	5.875	293,377	0	0	0	0	0	466,310	12/31/2012
A5012505		DALLAS	TX		05/05/2005	5.750	517,602	0	0	0	0	0	1,066,553	12/31/2012
A5020201		DALLAS	TX		04/08/2005	6.125	378,220	0	0	0	0	0	677,133	12/31/2012
A5021001		DALLAS	TX		04/04/2005	6.250	455,145	0	0	0	0	0	835,845	12/31/2012
A5101305		DALLAS	TX		12/15/2005	6.250	284,051	0	0	0	0	0	477,954	12/31/2012
A6012601		DALLAS	TX		04/03/2006	6.000	136,772	0	0	0	0	0	191,617	12/31/2012
A6061203		DALLAS	TX		12/11/2006	6.875	400,388	0	0	0	0	0	692,014	12/31/2012
A7101101		DALLAS	TX		01/31/2008	6.500	230,610	0	0	0	0	0	322,906	12/31/2012
A8013001		DALLAS	TX		03/31/2008	6.000	563,773	0	0	0	0	0	747,911	12/31/2012
A8042802		DALLAS	TX		07/02/2008	6.600	859,780	0	0	0	0	0	844,232	12/31/2012
A8061204		DALLAS	TX		08/15/2008	6.875	974,293	0	0	0	0	0	1,114,209	12/31/2012
A8081405		DALLAS	TX		10/01/2008	6.500	355,273	0	0	0	0	0	1,330,798	12/31/2012
A8082006		DALLAS	TX		09/30/2008	6.750	506,111	0	0	0	0	0	743,783	12/31/2012
A9021001		DALLAS	TX		03/31/2009	7.750	1,465,508	0	0	0	0	0	2,364,307	12/31/2012
A9102002		DALLAS	TX		12/30/2009	7.000	376,953	0	0	0	0	0	590,276	12/31/2012
A9113001		DALLAS	TX		12/30/2009	6.875	1,050,276	0	0	0	0	0	1,702,144	12/31/2012
A9113002		DALLAS	TX		12/30/2009	6.875	954,796	0	0	0	0	0	1,736,573	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0042702		DALLAS	TX		07/01/2010	6.625	901,546	0	0	0	0	0	1,330,941	12/31/2012
B0122201		DALLAS	TX		04/01/2011	6.375	1,156,525	0	0	0	0	0	1,883,198	12/31/2012
B1011105		DALLAS	TX		03/08/2011	5.875	1,210,188	0	0	0	0	0	2,181,880	12/31/2012
B1021401		DALLAS	TX		05/05/2011	5.375	1,018,389	0	0	0	0	0	1,860,907	12/31/2012
B1021807		DALLAS	TX		05/11/2011	6.000	381,832	0	0	0	0	0	511,021	12/31/2012
B1040103		DALLAS	TX		06/01/2011	5.625	846,657	0	0	0	0	0	1,146,748	12/31/2012
B1081101		DALLAS	TX		11/16/2011	5.500	941,048	0	0	0	0	0	1,238,797	12/31/2012
B1092101		DALLAS	TX		11/18/2011	5.250	2,335,939	0	0	0	0	0	3,784,694	12/31/2012
B1121402		DALLAS	TX		02/28/2012	5.375	3,090,443	0	0	0	0	0	4,056,968	12/31/2012
B2022704		DALLAS	TX		05/11/2012	4.750	601,429	0	0	0	0	0	1,421,378	12/31/2012
B2032901		DALLAS	TX		11/16/2012	5.375	2,232,000	0	0	0	0	0	3,496,019	12/31/2012
B2040906		DALLAS	TX		09/13/2012	5.375	1,578,437	0	0	0	0	0	1,814,731	12/31/2012
B2042004		DALLAS	TX		06/27/2012	5.000	634,107	0	0	0	0	0	927,610	12/31/2012
B2050203		DALLAS	TX		06/15/2012	4.625	388,468	0	0	0	0	0	613,512	12/31/2012
B2052404		DALLAS	TX		08/31/2012	4.750	983,898	0	0	0	0	0	2,694,533	12/31/2012
B2070203		DALLAS	TX		08/31/2012	4.500	2,796,901	0	0	0	0	0	3,833,081	12/31/2012
B2110712		DALLAS	TX		12/28/2012	4.625	724,078	0	0	0	0	0	1,031,198	12/31/2012
B3020501		DALLAS	TX		04/26/2013	4.250	1,015,305	0	0	0	0	0	1,626,645	04/26/2013
B3030702		DALLAS	TX		06/10/2013	4.750	768,190	0	0	0	0	0	1,133,802	06/10/2013
B3032503		DALLAS	TX		06/17/2013	4.750	1,497,973	0	0	0	0	0	2,130,212	06/17/2013
B3051702		DALLAS	TX		08/29/2013	4.875	1,668,059	0	0	0	0	0	2,592,629	08/29/2013
B3051705		DALLAS	TX		08/29/2013	4.875	630,086	0	0	0	0	0	1,116,432	08/29/2013
B3051706		DALLAS	TX		07/25/2013	4.875	1,313,493	0	0	0	0	0	1,979,622	07/25/2013
B3071202		DALLAS	TX		10/31/2013	5.875	1,301,099	0	0	0	0	0	1,852,622	10/31/2013
B3071203		DALLAS	TX		09/25/2013	5.250	747,687	0	0	0	0	0	1,020,570	09/25/2013
B3071803		DALLAS	TX		09/30/2013	4.125	870,854	0	0	0	0	0	1,166,418	09/30/2013
A5102605		DECATUR	TX		01/20/2006	6.000	318,623	0	0	0	0	0	629,418	12/31/2012
B3031504		DEER PARK	TX		05/30/2013	4.375	1,451,646	0	0	0	0	0	1,960,288	05/30/2013
A5052401		DEL RIO	TX		08/10/2005	5.750	508,425	0	0	0	0	0	425,615	12/31/2012
A9113005		DENTON	TX		12/30/2009	6.875	615,825	0	0	0	0	0	1,249,141	12/31/2012
B2101103		DENTON	TX		12/20/2012	4.750	490,025	0	0	0	0	0	712,017	12/31/2012
B0043001		DESOTO	TX		06/24/2010	6.500	233,464	0	0	0	0	0	332,553	12/31/2012
A7050101		DICKINSON	TX		07/27/2007	6.550	498,754	0	0	0	0	0	904,724	12/31/2012
B3021203		DICKINSON	TX		04/29/2013	4.625	1,158,902	0	0	0	0	0	1,616,970	04/29/2013
A4122201		DRIPPING SPRINGS	TX		03/03/2005	6.000	629,822	0	0	0	0	0	1,251,409	12/31/2012
A7022202		DRIPPING SPRINGS	TX		05/16/2007	6.500	255,386	0	0	0	0	0	378,779	12/31/2012
B3021201		DRIPPING SPRINGS	TX		04/17/2013	4.250	696,799	0	0	0	0	0	944,518	04/17/2013
A4081605		EDCOUCH	TX		10/14/2004	6.125	351,024	0	0	0	0	0	593,228	12/31/2012
A5081006		EDINBURG	TX		11/03/2005	5.875	1,313,126	0	0	0	0	0	4,707,896	12/31/2012
A8091501		EDINBURG	TX		11/19/2008	7.000	420,872	0	0	0	0	0	659,986	12/31/2012
A3112001		EL PASO	TX		01/28/2004	6.250	560,907	0	0	0	0	0	1,142,922	12/31/2012
A3112002		EL PASO	TX		01/28/2004	6.250	320,752	0	0	0	0	0	1,108,037	12/31/2012
A3112003		EL PASO	TX		01/28/2004	6.250	951,931	0	0	0	0	0	2,720,194	12/31/2012
A3112004		EL PASO	TX		01/28/2004	6.250	647,313	0	0	0	0	0	1,898,378	12/31/2012
A4021304		EL PASO	TX		04/15/2004	5.875	409,098	0	0	0	0	0	1,200,037	12/31/2012
A4022704		EL PASO	TX		05/25/2004	5.875	702,808	0	0	0	0	0	1,729,327	12/31/2012
A4032608		EL PASO	TX		06/14/2004	5.750	460,199	0	0	0	0	0	1,383,984	12/31/2012
A4052113		EL PASO	TX		08/27/2004	6.750	816,530	0	0	0	0	0	2,038,104	12/31/2012
A4060102		EL PASO	TX		08/19/2004	6.750	800,443	0	0	0	0	0	1,475,145	12/31/2012
A4072102		EL PASO	TX		08/31/2004	7.000	389,300	0	0	0	0	0	949,581	12/31/2012
A4090105		EL PASO	TX		10/25/2004	5.875	482,688	0	0	0	0	0	808,813	12/31/2012
A5042201		EL PASO	TX		08/30/2005	6.000	805,932	0	0	0	0	0	1,312,754	12/31/2012
A5042205		EL PASO	TX		08/30/2005	6.000	214,920	0	0	0	0	0	371,611	12/31/2012
A5071801		EL PASO	TX		10/03/2005	5.750	740,051	0	0	0	0	0	1,897,519	12/31/2012
A5102001		EL PASO	TX		01/13/2006	6.000	241,843	0	0	0	0	0	512,102	12/31/2012
A5102002		EL PASO	TX		01/17/2006	6.000	181,413	0	0	0	0	0	532,580	12/31/2012
A6122301		EL PASO	TX		03/29/2007	6.625	553,815	0	0	0	0	0	837,292	12/31/2012
A7062703		EL PASO	TX		08/29/2007	4.750	794,749	0	0	0	0	0	1,160,794	12/31/2012
A9040101		EL PASO	TX		06/09/2009	6.375	323,939	0	0	0	0	0	798,028	12/31/2012
A9040701		EL PASO	TX		06/30/2009	6.625	1,290,280	0	0	0	0	0	1,868,995	12/31/2012
B0020904		EL PASO	TX		03/31/2010	6.500	589,609	0	0	0	0	0	1,027,541	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0060202		EL PASO	TX		08/05/2010	6.250	424,886	0	0	0	0	0	745,467	12/31/2012
B0121601		EL PASO	TX		02/28/2011	6.250	1,294,394	0	0	0	0	0	1,875,786	12/31/2012
B1011302		EL PASO	TX		03/25/2011	6.375	2,459,198	0	0	0	0	0	3,503,448	12/31/2012
B1020301		EL PASO	TX		04/13/2011	6.125	415,954	0	0	0	0	0	672,474	12/31/2012
B1020702		EL PASO	TX		04/13/2011	6.125	166,237	0	0	0	0	0	259,980	12/31/2012
B1020706		EL PASO	TX		04/13/2011	6.125	476,824	0	0	0	0	0	678,973	12/31/2012
B1030102		EL PASO	TX		05/26/2011	6.375	964,558	0	0	0	0	0	2,062,532	12/31/2012
B1041502		EL PASO	TX		06/24/2011	6.250	636,288	0	0	0	0	0	1,036,459	12/31/2012
B2022807		EL PASO	TX		04/13/2012	5.500	302,507	0	0	0	0	0	415,257	12/31/2012
B2031603		EL PASO	TX		05/23/2012	5.250	651,425	0	0	0	0	0	1,006,846	12/31/2012
B2042003		EL PASO	TX		08/01/2012	5.125	2,141,169	0	0	0	0	0	3,367,124	12/31/2012
B2060503		EL PASO	TX		08/02/2012	4.750	820,898	0	0	0	0	0	1,163,459	12/31/2012
B2061304		EL PASO	TX		08/24/2012	4.875	2,053,497	0	0	0	0	0	2,955,461	12/31/2012
B2092804		EL PASO	TX		01/30/2013	5.000	371,451	0	0	0	0	0	738,999	01/30/2013
B2112601		EL PASO	TX		02/27/2013	4.375	274,287	0	0	0	0	0	419,285	02/27/2013
B3042901		EL PASO	TX		07/17/2013	4.750	770,159	0	0	0	0	0	1,439,084	07/17/2013
B3051410		EL PASO	TX		08/28/2013	4.500	583,550	0	0	0	0	0	993,712	08/28/2013
B3082601		EL PASO	TX		11/21/2013	5.625	613,800	0	0	0	0	0	817,911	11/21/2013
B2091306		EULESS	TX		12/19/2012	5.375	434,777	0	0	0	0	0	608,735	12/31/2012
A4060103		FABENS	TX		08/27/2004	6.625	364,069	0	0	0	0	0	858,023	12/31/2012
A4092004		FLOWER MOUND	TX		11/19/2004	5.875	809,488	0	0	0	0	0	2,674,998	12/31/2012
B2041703		FLOWER MOUND	TX		06/15/2012	5.500	797,924	0	0	0	0	0	1,164,877	08/14/2013
A4040101		FORT WORTH	TX		06/17/2004	5.625	236,297	0	0	0	0	0	1,236,146	12/31/2012
A4040102		FORT WORTH	TX		06/17/2004	5.625	189,067	0	0	0	0	0	1,020,526	12/31/2012
A4041201		FORT WORTH	TX		08/02/2004	5.750	481,902	0	0	0	0	0	1,707,363	12/31/2012
A4041202		FORT WORTH	TX		05/21/2004	5.750	353,966	0	0	0	0	0	1,090,542	12/31/2012
A5021603		FORT WORTH	TX		04/12/2005	6.000	699,552	0	0	0	0	0	1,835,168	12/31/2012
A5053104		FORT WORTH	TX		08/31/2005	5.750	201,492	0	0	0	0	0	511,880	12/31/2012
A5090104		FORT WORTH	TX		11/22/2005	5.875	235,023	0	0	0	0	0	569,121	12/31/2012
A5092603		FORT WORTH	TX		11/30/2005	6.000	383,746	0	0	0	0	0	506,990	12/31/2012
A5092604		FORT WORTH	TX		12/16/2005	5.875	671,251	0	0	0	0	0	1,145,158	12/31/2012
A6030905		FORT WORTH	TX		05/12/2006	6.625	99,697	0	0	0	0	0	148,917	12/31/2012
A6091504		FORT WORTH	TX		01/10/2007	6.500	742,390	0	0	0	0	0	1,093,480	12/31/2012
A7062502		FORT WORTH	TX		08/16/2007	4.750	1,202,840	0	0	0	0	0	1,358,115	12/31/2012
A7072609		FORT WORTH	TX		09/19/2007	6.875	225,473	0	0	0	0	0	366,868	12/31/2012
A8020805		FORT WORTH	TX		04/18/2008	6.250	1,319,308	0	0	0	0	0	891,942	12/31/2012
A8030610		FORT WORTH	TX		06/05/2008	5.875	235,415	0	0	0	0	0	299,060	12/31/2012
A8082804		FORT WORTH	TX		10/07/2008	6.750	323,967	0	0	0	0	0	471,465	12/31/2012
B0043002		FORT WORTH	TX		07/15/2010	6.125	843,660	0	0	0	0	0	1,328,930	12/31/2012
B0061003		FORT WORTH	TX		08/20/2010	6.500	766,439	0	0	0	0	0	1,394,888	12/31/2012
B0072304		FORT WORTH	TX		11/17/2010	5.625	2,937,246	0	0	0	0	0	3,986,257	12/31/2012
B0090703		FORT WORTH	TX		11/12/2010	6.750	592,118	0	0	0	0	0	649,781	12/31/2012
B1072103		FORT WORTH	TX		11/09/2011	5.375	1,558,447	0	0	0	0	0	2,815,565	12/31/2012
B3042602		FORTH WORTH	TX		07/11/2013	4.500	1,186,980	0	0	0	0	0	1,608,835	07/13/2013
A6010502		FRIENDSWOOD	TX		02/24/2006	6.125	208,573	0	0	0	0	0	295,632	12/31/2012
B1011102		FRISCO	TX		03/23/2011	6.500	4,366,123	0	0	0	0	0	8,614,207	12/31/2012
B1021806		FRISCO	TX		05/09/2011	6.000	1,298,249	0	0	0	0	0	2,060,194	12/31/2012
B1061401		FRISCO	TX		08/12/2011	5.625	1,126,826	0	0	0	0	0	1,566,937	12/31/2012
B1072102		FRISCO	TX		10/03/2011	5.250	1,424,840	0	0	0	0	0	1,930,697	08/30/2013
B2101806		FRISCO	TX		12/21/2012	5.625	386,175	0	0	0	0	0	563,916	12/31/2012
B2022901		GALVESTON	TX		06/27/2012	4.500	427,638	0	0	0	0	0	652,418	12/31/2012
A4061703		GARLAND	TX		09/08/2004	7.625	746,182	0	0	0	0	0	1,365,931	12/31/2012
A5032301		GARLAND	TX		06/10/2005	6.125	228,189	0	0	0	0	0	409,058	12/31/2012
A7070601		GARLAND	TX		09/19/2007	6.625	853,390	0	0	0	0	0	1,366,183	12/31/2012
A7082102		GARLAND	TX		10/29/2007	6.500	263,021	0	0	0	0	0	455,169	12/31/2012
A7092704		GARLAND	TX		11/07/2007	6.625	428,587	0	0	0	0	0	421,790	12/31/2012
A8022602		GARLAND	TX		05/01/2008	6.250	470,546	0	0	0	0	0	835,637	12/31/2012
A8082005		GARLAND	TX		09/30/2008	6.750	606,165	0	0	0	0	0	705,437	12/31/2012
B2072702		GARLAND	TX		11/09/2012	4.750	1,100,882	0	0	0	0	0	2,110,560	12/31/2012
B2082202		GARLAND	TX		10/29/2012	4.875	952,463	0	0	0	0	0	2,631,001	07/18/2013
A7062704		GEORGETOWN	TX		10/19/2007	6.750	1,067,087	0	0	0	0	0	1,431,940	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A3021701		GRAND PRAIRIE	TX		05/16/2003	6.375	87,281	0	0	0	0	0	468,504	12/31/2012
A3071702		GRAND PRAIRIE	TX		10/06/2003	6.375	183,679	0	0	0	0	0	347,969	12/31/2012
A4042601		GRAND PRAIRIE	TX		06/11/2004	6.125	406,968	0	0	0	0	0	1,260,586	12/31/2012
A5070601		GRAND PRAIRIE	TX		09/22/2005	5.750	211,543	0	0	0	0	0	397,607	12/31/2012
A8052301		GRAND PRAIRIE	TX		07/23/2008	6.750	512,274	0	0	0	0	0	561,807	12/31/2012
A8060502		GRAND PRAIRIE	TX		08/14/2008	6.875	263,575	0	0	0	0	0	369,479	12/31/2012
A8082002		GRAND PRAIRIE	TX		09/30/2008	6.750	358,980	0	0	0	0	0	423,081	12/31/2012
A9113004		GRAND PRAIRIE	TX		12/30/2009	6.875	845,019	0	0	0	0	0	1,452,466	12/31/2012
B2121907		GRAND PRAIRIE	TX		02/27/2013	4.625	744,222	0	0	0	0	0	1,080,369	03/08/2013
A6021401		GRAPEVINE	TX		05/08/2006	6.125	423,234	0	0	0	0	0	520,570	12/31/2012
A8090401		GREENVILLE	TX		11/14/2008	7.000	927,510	0	0	0	0	0	1,734,751	12/31/2012
A8020809		HARKER HEIGHTS	TX		04/18/2008	6.125	354,896	0	0	0	0	0	844,051	12/31/2012
B1011702		HARLINGEN	TX		03/22/2011	6.500	1,463,109	0	0	0	0	0	3,009,636	12/31/2012
A8051501		HILLSBORO	TX		07/14/2008	4.000	239,409	0	0	0	0	0	507,115	12/31/2012
A3012306		HOUSTON	TX		04/21/2003	6.500	565,834	0	0	0	0	0	1,403,989	12/31/2012
A3031404		HOUSTON	TX		06/05/2003	4.125	369,388	0	0	0	0	0	614,950	12/31/2012
A3061606		HOUSTON	TX		09/04/2003	5.750	419,482	0	0	0	0	0	2,222,735	12/31/2012
A3062401		HOUSTON	TX		09/10/2003	6.125	340,883	0	0	0	0	0	1,091,219	12/31/2012
A3070804		HOUSTON	TX		09/29/2003	6.125	255,620	0	0	0	0	0	1,141,033	12/31/2012
A3121702		HOUSTON	TX		07/14/2004	6.500	64,571	0	0	0	0	0	1,167,867	12/31/2012
A4011202		HOUSTON	TX		03/30/2004	6.125	630,201	0	0	0	0	0	1,620,992	12/31/2012
A4011203		HOUSTON	TX		03/30/2004	6.000	501,759	0	0	0	0	0	2,351,934	12/31/2012
A4022001		HOUSTON	TX		05/13/2004	5.875	264,258	0	0	0	0	0	506,232	12/31/2012
A4030201		HOUSTON	TX		04/21/2004	5.875	588,256	0	0	0	0	0	1,380,029	12/31/2012
A4030301		HOUSTON	TX		05/03/2004	6.625	1,390,748	0	0	0	0	0	2,523,288	12/31/2012
A4032603		HOUSTON	TX		06/17/2004	5.625	650,883	0	0	0	0	0	2,401,329	12/31/2012
A4032606		HOUSTON	TX		06/29/2004	6.500	707,548	0	0	0	0	0	1,083,888	12/31/2012
A4040107		HOUSTON	TX		06/22/2004	5.625	518,252	0	0	0	0	0	1,615,105	12/31/2012
A4042418		HOUSTON	TX		07/01/2004	6.750	526,807	0	0	0	0	0	915,197	12/31/2012
A4050602		HOUSTON	TX		08/05/2004	5.625	139,477	0	0	0	0	0	1,624,562	12/31/2012
A4052502		HOUSTON	TX		08/19/2004	7.250	666,800	0	0	0	0	0	1,341,001	12/31/2012
A4062502		HOUSTON	TX		09/16/2004	5.625	119,311	0	0	0	0	0	2,426,295	12/31/2012
A4081903		HOUSTON	TX		12/02/2004	4.875	254,799	0	0	0	0	0	3,135,115	12/31/2012
A4090307		HOUSTON	TX		11/17/2004	6.000	866,931	0	0	0	0	0	1,003,916	12/31/2012
A4090904		HOUSTON	TX		11/08/2004	5.875	363,143	0	0	0	0	0	783,704	12/31/2012
A4102305		HOUSTON	TX		01/31/2005	6.000	578,392	0	0	0	0	0	1,009,959	12/31/2012
A4120301		HOUSTON	TX		02/25/2005	5.250	372,928	0	0	0	0	0	1,582,631	12/31/2012
A4121601		HOUSTON	TX		04/27/2005	6.125	355,512	0	0	0	0	0	1,023,009	12/31/2012
A5011001		HOUSTON	TX		04/05/2005	6.000	596,146	0	0	0	0	0	1,332,656	05/24/2013
A5021601		HOUSTON	TX		05/05/2005	5.875	428,134	0	0	0	0	0	1,043,893	12/31/2012
A5022403		HOUSTON	TX		05/20/2005	5.875	303,822	0	0	0	0	0	906,820	12/31/2012
A5022404		HOUSTON	TX		05/20/2005	5.875	276,189	0	0	0	0	0	799,437	12/31/2012
A5052007		HOUSTON	TX		09/16/2005	5.875	249,505	0	0	0	0	0	498,849	12/31/2012
A5071505		HOUSTON	TX		11/14/2005	5.375	159,250	0	0	0	0	0	1,052,223	12/31/2012
A5072101		HOUSTON	TX		09/29/2005	5.625	328,270	0	0	0	0	0	914,263	12/31/2012
A5080404		HOUSTON	TX		11/10/2005	5.875	336,529	0	0	0	0	0	666,964	12/31/2012
A5080506		HOUSTON	TX		11/14/2005	5.875	290,628	0	0	0	0	0	696,426	12/31/2012
A5083105		HOUSTON	TX		11/22/2005	5.875	525,431	0	0	0	0	0	1,259,531	12/31/2012
A5090906		HOUSTON	TX		12/07/2005	5.875	543,622	0	0	0	0	0	956,859	12/31/2012
A5091205		HOUSTON	TX		11/29/2005	5.625	353,698	0	0	0	0	0	856,337	12/31/2012
A5102602		HOUSTON	TX		01/24/2006	5.875	244,040	0	0	0	0	0	597,111	12/31/2012
A51026023		HOUSTON	TX		06/30/2011	6.375	235,200	0	0	0	0	0	388,910	12/31/2012
A5102603		HOUSTON	TX		01/24/2006	5.875	358,853	0	0	0	0	0	722,760	12/31/2012
A5102607		HOUSTON	TX		01/10/2006	6.125	265,435	0	0	0	0	0	911,353	12/31/2012
A6021303		HOUSTON	TX		05/02/2006	6.250	118,137	0	0	0	0	0	205,302	12/31/2012
A6061902		HOUSTON	TX		09/06/2006	6.625	711,146	0	0	0	0	0	1,191,774	12/31/2012
A6062601		HOUSTON	TX		09/14/2006	6.750	2,117,678	0	0	0	0	0	4,507,182	12/31/2012
A6090801		HOUSTON	TX		11/17/2006	6.375	491,305	0	0	0	0	0	980,911	12/31/2012
A6091202		HOUSTON	TX		11/30/2006	6.625	427,876	0	0	0	0	0	658,803	12/31/2012
A6101304		HOUSTON	TX		12/13/2006	6.250	602,104	0	0	0	0	0	2,670,381	12/31/2012
A6111701		HOUSTON	TX		01/22/2007	6.375	739,277	0	0	0	0	0	2,300,434	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A7020207		HOUSTON	TX		04/27/2007	6.375	419,923	0	0	0	0	0	585,050	12/31/2012
A7022301		HOUSTON	TX		09/28/2007	6.500	1,501,470	0	0	0	0	0	2,261,284	12/31/2012
A7022801		HOUSTON	TX		04/12/2007	5.000	724,235	0	0	0	0	0	1,206,672	12/31/2012
A7030603		HOUSTON	TX		05/11/2007	6.000	377,503	0	0	0	0	0	1,079,813	12/31/2012
A7041901		HOUSTON	TX		06/26/2007	6.500	463,712	0	0	0	0	0	1,347,917	12/31/2012
A7051705		HOUSTON	TX		08/06/2007	5.625	473,319	0	0	0	0	0	241,186	12/31/2012
A7052403		HOUSTON	TX		07/23/2007	6.500	245,377	0	0	0	0	0	385,014	12/31/2012
A7071802		HOUSTON	TX		09/28/2007	6.750	417,684	0	0	0	0	0	852,038	06/25/2013
A7080706		HOUSTON	TX		10/23/2007	6.500	194,719	0	0	0	0	0	414,849	12/31/2012
A7082104		HOUSTON	TX		01/14/2008	6.500	288,176	0	0	0	0	0	351,718	12/31/2012
A7092104		HOUSTON	TX		12/06/2007	6.500	391,129	0	0	0	0	0	407,331	12/31/2012
A7101103		HOUSTON	TX		12/20/2007	6.625	514,531	0	0	0	0	0	779,815	12/31/2012
A7102403		HOUSTON	TX		01/09/2008	6.500	246,453	0	0	0	0	0	152,224	12/31/2012
A7103109		HOUSTON	TX		01/15/2008	6.125	408,916	0	0	0	0	0	579,770	12/31/2012
A7112007		HOUSTON	TX		01/23/2008	6.375	324,270	0	0	0	0	0	397,247	12/31/2012
A7121903		HOUSTON	TX		02/12/2008	6.500	151,096	0	0	0	0	0	336,374	12/31/2012
A8012401		HOUSTON	TX		05/05/2008	6.000	1,020,576	0	0	0	0	0	1,429,706	12/31/2012
A8022903		HOUSTON	TX		05/20/2008	6.250	238,894	0	0	0	0	0	448,150	12/31/2012
A8031201		HOUSTON	TX		04/24/2008	6.000	655,249	0	0	0	0	0	817,373	12/31/2012
A8031902		HOUSTON	TX		05/05/2008	6.375	410,721	0	0	0	0	0	710,468	12/31/2012
A8052305		HOUSTON	TX		07/24/2008	6.500	343,515	0	0	0	0	0	321,617	12/31/2012
A8061301		HOUSTON	TX		09/17/2008	6.625	2,303,911	0	0	0	0	0	3,219,027	12/31/2012
A8071801		HOUSTON	TX		09/29/2008	6.875	225,535	0	0	0	0	0	643,147	12/31/2012
A8080602		HOUSTON	TX		09/09/2008	6.750	1,216,898	0	0	0	0	0	2,058,815	12/31/2012
A8091101		HOUSTON	TX		11/21/2008	4.375	1,168,512	0	0	0	0	0	2,281,565	12/31/2012
A8091802		HOUSTON	TX		11/25/2008	7.000	1,014,512	0	0	0	0	0	1,670,775	12/31/2012
A8092904		HOUSTON	TX		11/25/2008	4.500	326,672	0	0	0	0	0	489,412	12/31/2012
A8112101		HOUSTON	TX		01/30/2009	7.125	547,493	0	0	0	0	0	975,944	12/31/2012
A8112603		HOUSTON	TX		02/24/2009	7.375	284,548	0	0	0	0	0	525,517	12/31/2012
A9020301		HOUSTON	TX		03/31/2009	7.500	1,464,755	0	0	0	0	0	1,548,874	12/31/2012
A9030411		HOUSTON	TX		04/29/2009	6.875	832,840	0	0	0	0	0	1,342,054	12/31/2012
A9031307		HOUSTON	TX		06/03/2009	6.875	174,835	0	0	0	0	0	799,543	12/31/2012
A9042303		HOUSTON	TX		06/25/2009	7.125	579,557	0	0	0	0	0	905,671	12/31/2012
A9042304		HOUSTON	TX		06/25/2009	7.125	998,509	0	0	0	0	0	1,499,997	12/31/2012
A9042305		HOUSTON	TX		06/25/2009	7.125	1,637,446	0	0	0	0	0	2,411,133	12/31/2012
A9042310		HOUSTON	TX		06/25/2009	7.125	2,531,252	0	0	0	0	0	4,016,594	12/31/2012
A9042311		HOUSTON	TX		06/25/2009	7.125	3,316,829	0	0	0	0	0	5,398,200	12/31/2012
B0021001		HOUSTON	TX		03/31/2010	7.375	1,309,927	0	0	0	0	0	2,152,990	12/31/2012
B0021101		HOUSTON	TX		04/01/2010	6.375	1,893,291	0	0	0	0	0	6,324,634	12/31/2012
B0022604		HOUSTON	TX		04/30/2010	6.625	866,097	0	0	0	0	0	1,877,179	12/31/2012
B0030103		HOUSTON	TX		05/24/2010	6.500	2,662,855	0	0	0	0	0	3,207,987	12/31/2012
B0040502		HOUSTON	TX		06/30/2010	7.500	1,007,652	0	0	0	0	0	1,988,883	12/31/2012
B0081202		HOUSTON	TX		10/29/2010	5.750	341,685	0	0	0	0	0	596,547	12/31/2012
B0082602		HOUSTON	TX		12/10/2010	6.125	2,376,997	0	0	0	0	0	4,223,429	12/31/2012
B0090201		HOUSTON	TX		11/30/2010	6.000	563,523	0	0	0	0	0	1,290,289	12/31/2012
B0092901		HOUSTON	TX		12/30/2010	7.000	699,143	0	0	0	0	0	1,146,878	12/31/2012
B1011301		HOUSTON	TX		03/31/2011	5.500	1,315,559	0	0	0	0	0	2,108,267	12/31/2012
B1012404		HOUSTON	TX		03/29/2011	5.750	1,889,500	0	0	0	0	0	3,233,923	12/31/2012
B1013101		HOUSTON	TX		04/14/2011	6.000	737,500	0	0	0	0	0	1,087,357	12/31/2012
B1021006		HOUSTON	TX		04/19/2011	6.000	2,048,711	0	0	0	0	0	3,828,161	12/31/2012
B1021701		HOUSTON	TX		05/09/2011	6.375	1,345,000	0	0	0	0	0	2,285,875	12/31/2012
B1031501		HOUSTON	TX		05/17/2011	6.500	644,374	0	0	0	0	0	915,973	12/31/2012
B1032202		HOUSTON	TX		06/30/2011	6.250	1,291,809	0	0	0	0	0	1,635,204	12/31/2012
B1041505		HOUSTON	TX		07/01/2011	5.875	736,118	0	0	0	0	0	3,140,250	12/31/2012
B1042801		HOUSTON	TX		06/30/2011	6.000	1,029,911	0	0	0	0	0	1,685,599	12/31/2012
B1042802		HOUSTON	TX		07/11/2011	6.125	1,350,808	0	0	0	0	0	1,851,504	12/31/2012
B1050504		HOUSTON	TX		07/12/2011	5.500	1,978,271	0	0	0	0	0	2,771,145	12/31/2012
B1053102		HOUSTON	TX		07/22/2011	6.375	1,036,084	0	0	0	0	0	1,585,960	12/31/2012
B1060204		HOUSTON	TX		08/04/2011	5.500	473,932	0	0	0	0	0	1,183,167	12/31/2012
B1071103		HOUSTON	TX		09/29/2011	6.000	693,348	0	0	0	0	0	1,340,736	12/31/2012
B1080301		HOUSTON	TX		11/08/2011	5.625	2,254,381	0	0	0	0	0	3,155,667	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1081501		HOUSTON	TX		11/01/2011	5.500	1,019,508	0	0	0	0	0	1,364,435	12/31/2012
B1081502		HOUSTON	TX		11/01/2011	5.500	1,592,991	0	0	0	0	0	2,855,782	12/31/2012
B1081701		HOUSTON	TX		10/31/2011	5.625	805,593	0	0	0	0	0	1,450,766	12/31/2012
B1121502		HOUSTON	TX		02/15/2012	5.250	1,119,783	0	0	0	0	0	1,624,939	12/31/2012
B1122901		HOUSTON	TX		02/21/2012	5.375	663,271	0	0	0	0	0	836,614	12/31/2012
B2041004		HOUSTON	TX		06/29/2012	5.625	684,331	0	0	0	0	0	1,200,304	12/31/2012
B2041901		HOUSTON	TX		06/22/2012	5.125	1,384,258	0	0	0	0	0	1,942,314	12/31/2012
B2042301		HOUSTON	TX		07/25/2012	4.875	1,189,059	0	0	0	0	0	1,603,327	06/27/2013
B2042401		HOUSTON	TX		05/30/2012	4.500	1,183,661	0	0	0	0	0	1,661,427	12/31/2012
B2050211		HOUSTON	TX		07/11/2012	4.875	733,843	0	0	0	0	0	1,163,777	12/31/2012
B2060401		HOUSTON	TX		09/19/2012	4.375	2,654,004	0	0	0	0	0	3,558,056	12/31/2012
B2060504		HOUSTON	TX		09/27/2012	4.500	613,600	0	0	0	0	0	908,607	12/31/2012
B2061303		HOUSTON	TX		09/28/2012	4.875	4,727,010	0	0	0	0	0	7,069,604	12/31/2012
B2070204		HOUSTON	TX		09/25/2012	5.250	1,143,866	0	0	0	0	0	1,763,317	12/31/2012
B2070603		HOUSTON	TX		09/19/2012	4.375	943,637	0	0	0	0	0	1,333,637	12/31/2012
B2070604		HOUSTON	TX		09/19/2012	4.375	1,887,286	0	0	0	0	0	2,598,636	12/31/2012
B2080901		HOUSTON	TX		10/15/2012	5.125	1,089,426	0	0	0	0	0	1,559,837	12/31/2012
B2090401		HOUSTON	TX		10/29/2012	4.750	958,147	0	0	0	0	0	1,893,494	12/31/2012
B2101101		HOUSTON	TX		12/21/2012	4.375	978,973	0	0	0	0	0	1,336,562	12/31/2012
B2101701		HOUSTON	TX		12/19/2012	5.250	1,034,324	0	0	0	0	0	1,584,695	12/31/2012
B2112101		HOUSTON	TX		02/26/2013	4.375	590,202	0	0	0	0	0	799,903	02/26/2013
B2122801		HOUSTON	TX		02/21/2013	4.625	1,261,388	0	0	0	0	0	2,258,490	02/21/2013
B3012301		HOUSTON	TX		03/27/2013	4.500	1,318,085	0	0	0	0	0	1,894,238	03/27/2013
B3022503		HOUSTON	TX		06/10/2013	4.250	1,182,148	0	0	0	0	0	1,597,379	06/10/2013
B3022701		HOUSTON	TX		04/25/2013	4.500	625,345	0	0	0	0	0	857,471	05/06/2013
B3030403		HOUSTON	TX		05/21/2013	3.750	981,579	0	0	0	0	0	3,577,540	05/21/2013
B3032007		HOUSTON	TX		06/28/2013	4.375	1,508,678	0	0	0	0	0	2,300,546	06/28/2013
B3042903		HOUSTON	TX		07/11/2013	4.375	1,112,019	0	0	0	0	0	1,494,880	07/11/2013
B3050601		HOUSTON	TX		07/16/2013	4.250	719,844	0	0	0	0	0	1,046,877	07/25/2013
B3051001		HOUSTON	TX		08/12/2013	4.375	713,024	0	0	0	0	0	956,026	08/12/2013
B3051301		HOUSTON	TX		08/15/2013	4.250	1,663,318	0	0	0	0	0	2,674,436	08/15/2013
A3090404		HUMBLE	TX		11/24/2003	6.625	1,349,742	0	0	0	0	0	2,027,806	12/31/2012
A6081001		HUMBLE	TX		10/30/2006	6.625	735,582	0	0	0	0	0	1,032,040	12/31/2012
A7080104		HUMBLE	TX		10/24/2007	6.500	873,173	0	0	0	0	0	1,017,555	12/31/2012
A8022208		HUMBLE	TX		04/22/2008	6.375	250,204	0	0	0	0	0	368,786	12/31/2012
A8031903		HUMBLE	TX		06/13/2008	6.375	189,254	0	0	0	0	0	652,346	12/31/2012
B0081101		HUMBLE	TX		10/26/2010	6.500	370,136	0	0	0	0	0	661,522	05/31/2013
A3111903		HUNTSVILLE	TX		03/22/2004	6.250	777,055	0	0	0	0	0	1,556,763	12/31/2012
B2101801		HURST	TX		12/20/2012	4.625	1,032,160	0	0	0	0	0	1,454,156	12/31/2012
A2022703		IRVING	TX		04/25/2002	7.375	182,785	0	0	0	0	0	673,111	12/31/2012
A3062302		IRVING	TX		09/15/2003	5.750	532,801	0	0	0	0	0	2,029,156	12/31/2012
A7090403		IRVING	TX		10/10/2007	6.375	491,514	0	0	0	0	0	786,522	12/31/2012
B2061402		IRVING	TX		09/12/2012	5.000	1,237,445	0	0	0	0	0	1,707,818	12/31/2012
B3041802		IRVING	TX		05/13/2013	4.750	1,553,853	0	0	0	0	0	2,406,278	05/30/2013
A7040902		JOSHUA	TX		06/29/2007	6.375	321,995	0	0	0	0	0	352,662	12/31/2012
A3072501		KATY	TX		10/14/2003	6.125	35,121	0	0	0	0	0	585,059	12/31/2012
A7022103		KATY	TX		04/24/2007	6.250	340,138	0	0	0	0	0	895,841	12/31/2012
A7032210		KATY	TX		05/30/2007	6.250	276,241	0	0	0	0	0	239,275	12/31/2012
A7051801		KATY	TX		08/02/2007	6.250	432,579	0	0	0	0	0	1,167,346	12/31/2012
A7091304		KATY	TX		12/05/2007	6.500	970,126	0	0	0	0	0	1,653,571	12/31/2012
A8060401		KATY	TX		02/02/2009	6.500	938,412	0	0	0	0	0	1,649,198	12/31/2012
A9040104		KATY	TX		06/10/2009	7.000	1,245,322	0	0	0	0	0	2,649,873	12/31/2012
B0040801		KATY	TX		05/28/2010	7.750	1,068,136	0	0	0	0	0	1,507,900	12/31/2012
B1050403		KATY	TX		07/08/2011	6.125	1,684,147	0	0	0	0	0	2,338,396	12/31/2012
B3041002		KATY	TX		07/23/2013	4.250	356,162	0	0	0	0	0	494,336	07/23/2013
B3050203		KATY	TX		07/25/2013	4.500	1,286,572	0	0	0	0	0	1,728,982	07/18/2013
A8011605		KELLER	TX		04/15/2008	6.500	571,167	0	0	0	0	0	514,067	12/31/2012
B2052205		KELLER	TX		07/31/2012	5.000	1,095,748	0	0	0	0	0	2,261,234	12/31/2012
B2091703		KELLER	TX		12/07/2012	4.875	717,791	0	0	0	0	0	974,823	12/31/2012
B2101805		KELLER	TX		12/21/2012	5.625	396,615	0	0	0	0	0	585,135	12/31/2012
A5091207		KERRVILLE	TX		11/02/2005	5.625	222,391	0	0	0	0	0	650,628	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A5120201		KERRVILLE	TX		03/03/2006	6.125	333,291	0	0	0	0	0	876,141	12/31/2012
B2050212		KERRVILLE	TX		07/31/2012	5.000	1,452,611	0	0	0	0	0	2,525,083	12/31/2012
A6042502		KILLEEN	TX		07/21/2006	6.250	269,503	0	0	0	0	0	521,674	12/31/2012
B2031501		KILLEEN	TX		05/30/2012	5.500	1,357,818	0	0	0	0	0	1,933,839	12/31/2012
A2091604		KINGWOOD	TX		11/25/2002	6.625	449,090	0	0	0	0	0	2,046,779	12/31/2012
A7032806		KINGWOOD	TX		06/25/2007	6.125	221,050	0	0	0	0	0	751,848	12/31/2012
A8041801		KYLE	TX		06/30/2008	6.400	382,485	0	0	0	0	0	708,244	12/31/2012
B2091102		KYLE	TX		10/29/2012	4.500	560,551	0	0	0	0	0	836,409	12/31/2012
A6042803		LA PORTE	TX		07/26/2006	6.625	2,591,376	0	0	0	0	0	4,409,988	12/31/2012
B0070902		LA PORTE	TX		09/15/2010	6.125	1,279,478	0	0	0	0	0	1,709,169	12/31/2012
B1051001		LA PORTE	TX		08/02/2011	6.625	707,453	0	0	0	0	0	1,089,089	12/31/2012
B3041703		LA PORTE	TX		07/03/2013	4.250	352,189	0	0	0	0	0	481,031	07/03/2013
A4031902		LAKE DALLAS	TX		06/08/2004	5.500	601,620	0	0	0	0	0	2,066,093	12/31/2012
A6082102		LAKE JACKSON	TX		10/04/2006	6.500	351,533	0	0	0	0	0	575,868	12/31/2012
A7101703		LAKEWAY	TX		12/26/2007	7.000	361,660	0	0	0	0	0	779,503	12/31/2012
B3081601		LAKEWAY	TX		10/30/2013	5.250	970,375	0	0	0	0	0	1,299,900	11/06/2013
A5051002		LANCASTER	TX		08/19/2005	5.625	226,632	0	0	0	0	0	500,019	12/31/2012
A7101102		LANCASTER	TX		12/19/2007	6.500	383,507	0	0	0	0	0	458,188	12/31/2012
A9021003		LANCASTER	TX		03/31/2009	7.750	1,765,235	0	0	0	0	0	2,916,936	12/31/2012
B3060702		LANCASTER	TX		08/30/2013	4.875	493,677	0	0	0	0	0	726,593	08/30/2013
A6090802		LAREDO	TX		12/12/2006	7.060	5,593,920	0	0	0	0	0	11,221,533	12/31/2012
A7011708		LAREDO	TX		04/16/2007	6.125	629,119	0	0	0	0	0	918,906	12/31/2012
A8070102		LAREDO	TX		10/01/2008	6.875	718,224	0	0	0	0	0	1,072,544	12/31/2012
B0030902		LAREDO	TX		05/20/2010	6.000	1,480,741	0	0	0	0	0	2,225,612	12/31/2012
B1021004		LAREDO	TX		04/25/2011	5.750	1,057,302	0	0	0	0	0	1,358,812	12/31/2012
B1101702		LAREDO	TX		01/31/2012	5.500	608,683	0	0	0	0	0	910,875	12/31/2012
B1101703		LAREDO	TX		01/31/2012	5.500	869,556	0	0	0	0	0	1,756,178	12/31/2012
A6021003		LEAGUE CITY	TX		04/21/2006	6.250	190,247	0	0	0	0	0	347,680	12/31/2012
A5030704		LEWISVILLE	TX		05/06/2005	6.625	385,211	0	0	0	0	0	1,013,333	12/31/2012
A8093004		LEWISVILLE	TX		11/25/2008	7.250	504,275	0	0	0	0	0	694,250	12/31/2012
A9113003		LEWISVILLE	TX		12/30/2009	6.875	835,433	0	0	0	0	0	1,439,703	12/31/2012
A8082504		LONGVIEW	TX		11/14/2008	7.000	946,977	0	0	0	0	0	1,989,200	12/31/2012
B3031403		LONGVIEW	TX		06/27/2013	4.625	988,576	0	0	0	0	0	1,333,566	06/27/2013
A4072103		LUBBOCK	TX		08/30/2004	7.000	350,654	0	0	0	0	0	838,783	12/31/2012
A4092404		LUBBOCK	TX		03/01/2005	5.875	190,018	0	0	0	0	0	382,227	12/31/2012
B3011806		LUBBOCK	TX		03/25/2013	4.500	851,965	0	0	0	0	0	1,267,100	03/25/2013
B2101602		MAGNOLIA	TX		12/04/2012	4.500	171,414	0	0	0	0	0	256,119	12/31/2012
B1011901		MANSFIELD	TX		02/28/2011	6.000	1,160,787	0	0	0	0	0	1,665,317	12/31/2012
B3051403		MCALLEN	TX		08/28/2013	4.500	833,783	0	0	0	0	0	1,121,405	08/28/2013
B3051404		MCALLEN	TX		08/28/2013	4.500	362,513	0	0	0	0	0	550,496	08/28/2013
B3051405		MCALLEN	TX		08/28/2013	4.500	1,196,298	0	0	0	0	0	1,621,782	08/28/2013
B3051406		MCALLEN	TX		08/28/2013	4.500	797,532	0	0	0	0	0	1,076,203	08/28/2013
B3051407		MCALLEN	TX		08/28/2013	4.500	558,273	0	0	0	0	0	792,847	08/28/2013
B3051408		MCALLEN	TX		08/28/2013	4.500	258,110	0	0	0	0	0	435,828	08/28/2013
B3051409		MCALLEN	TX		08/28/2013	4.500	514,770	0	0	0	0	0	691,877	08/28/2013
B3051411		MCALLEN	TX		08/28/2013	4.500	188,506	0	0	0	0	0	264,749	08/28/2013
B3051412		MCALLEN	TX		08/28/2013	4.500	289,287	0	0	0	0	0	410,487	08/28/2013
B3051413		MCALLEN	TX		08/28/2013	4.500	290,011	0	0	0	0	0	408,373	08/28/2013
B3051414		MCALLEN	TX		08/28/2013	4.500	543,772	0	0	0	0	0	749,971	08/28/2013
A2101402		MCKINNEY	TX		01/29/2003	6.500	145,535	0	0	0	0	0	611,231	12/31/2012
A3111001		MCKINNEY	TX		02/17/2004	6.625	704,496	0	0	0	0	0	2,035,683	12/31/2012
A4050603		MCKINNEY	TX		07/23/2004	6.125	341,279	0	0	0	0	0	1,655,584	12/31/2012
A6030601		MCKINNEY	TX		04/27/2006	6.125	511,959	0	0	0	0	0	718,076	12/31/2012
A7102407		MCKINNEY	TX		12/11/2007	6.125	421,486	0	0	0	0	0	627,862	12/31/2012
B0111102		MESQUITE	TX		01/21/2011	6.000	1,083,904	0	0	0	0	0	1,529,065	12/31/2012
B1020107		MESQUITE	TX		03/31/2011	6.000	920,603	0	0	0	0	0	1,244,396	12/31/2012
B3062605		MESQUITE	TX		09/30/2013	4.875	2,359,282	0	0	0	0	0	3,281,535	09/30/2013
A8060201		MIDLAND	TX		08/22/2008	7.000	294,669	0	0	0	0	0	501,842	12/31/2012
B1042701		MIDLAND	TX		07/29/2011	5.625	1,764,739	0	0	0	0	0	3,290,741	12/31/2012
B3042201		MIDLAND	TX		07/02/2013	4.375	914,773	0	0	0	0	0	1,806,395	07/02/2013
A5081002		MISSION	TX		10/31/2005	5.875	741,042	0	0	0	0	0	2,868,222	06/21/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B0041503		MISSION	TX		06/04/2010	6.500	1,312,632	0	0	0	0	0	1,980,965	12/31/2012
A5060101		MISSOURI CITY	TX		08/25/2005	5.500	958,247	0	0	0	0	0	3,555,655	12/31/2012
B2080201		MISSOURI CITY	TX		10/04/2012	4.875	290,279	0	0	0	0	0	583,590	12/31/2012
B2080302		MISSOURI CITY	TX		10/04/2012	4.875	740,637	0	0	0	0	0	1,384,821	12/31/2012
B2080303		MISSOURI CITY	TX		10/04/2012	4.875	572,304	0	0	0	0	0	943,517	12/31/2012
A5041101		NASSAU BAY	TX		06/13/2005	5.625	149,435	0	0	0	0	0	1,071,664	12/31/2012
A3082201		NEW BRAUNFELS	TX		10/16/2003	6.625	206,915	0	0	0	0	0	680,252	12/31/2012
A7020202		NEW BRAUNFELS	TX		04/27/2007	6.500	369,966	0	0	0	0	0	750,412	12/31/2012
B0072102		NEW BRAUNFELS	TX		10/07/2010	6.750	1,311,129	0	0	0	0	0	2,108,857	12/31/2012
B0061106		NEW CANEY	TX		08/31/2010	6.000	1,826,070	0	0	0	0	0	2,732,386	12/31/2012
A5062302		NORTH RICHLAND HILLS	TX		08/03/2005	6.750	233,251	0	0	0	0	0	367,296	12/31/2012
A8012405		NORTH RICHLAND HILLS	TX		03/26/2008	6.375	260,633	0	0	0	0	0	404,696	12/31/2012
B1040706		NORTH RICHLAND HILLS	TX		06/30/2011	6.750	3,156,273	0	0	0	0	0	5,751,237	12/31/2012
B1122101		NORTH RICHLAND HILLS	TX		03/29/2012	4.750	1,383,695	0	0	0	0	0	1,877,992	12/31/2012
A7031902		ODESSA	TX		05/31/2007	6.125	250,818	0	0	0	0	0	397,006	12/31/2012
B2091203		ODESSA	TX		04/30/2013	4.625	1,777,364	0	0	0	0	0	2,572,947	04/30/2013
B2092801		PALESTINE	TX		11/13/2012	4.750	1,174,224	0	0	0	0	0	1,596,138	12/31/2012
A5091304		PANTEGO	TX		11/16/2005	5.750	755,952	0	0	0	0	0	1,321,929	12/31/2012
B0120903		PARIS	TX		02/28/2011	6.875	766,617	0	0	0	0	0	1,107,485	12/31/2012
99112302		PASADENA	TX		01/28/2000	8.125	102,271	0	0	0	0	0	1,200,420	12/31/2012
A9050101		PASADENA	TX		07/20/2009	7.000	1,013,019	0	0	0	0	0	2,399,117	12/31/2012
B0122801		PASADENA	TX		02/17/2011	6.125	1,708,590	0	0	0	0	0	2,563,950	12/31/2012
B1012005		PASADENA	TX		03/24/2011	6.250	900,779	0	0	0	0	0	1,614,849	12/31/2012
B1041301		PASADENA	TX		07/13/2011	6.250	1,246,403	0	0	0	0	0	2,169,578	12/31/2012
B1041511		PASADENA	TX		06/20/2011	6.375	566,179	0	0	0	0	0	1,297,531	12/31/2012
B3061402		PASADENA	TX		09/05/2013	4.750	1,853,342	0	0	0	0	0	2,484,615	09/05/2013
B2032201		PENITAS	TX		06/12/2012	5.500	854,918	0	0	0	0	0	1,374,410	12/31/2012
B0032510		PFLUGERVILLE	TX		06/03/2010	6.875	142,497	0	0	0	0	0	283,040	12/31/2012
B0081702		PFLUGERVILLE	TX		11/12/2010	6.375	374,648	0	0	0	0	0	584,076	12/31/2012
A5081003		PHARR	TX		11/03/2005	5.875	387,351	0	0	0	0	0	1,454,694	12/31/2012
99111701		PLANO	TX		01/10/2000	8.750	468,718	0	0	0	0	0	2,339,117	12/31/2012
A3031101		PLANO	TX		05/16/2003	6.500	316,091	0	0	0	0	0	656,426	12/31/2012
A4032201		PLANO	TX		05/27/2004	5.500	441,153	0	0	0	0	0	998,261	12/31/2012
A4041901		PLANO	TX		08/30/2004	6.625	2,895,508	0	0	0	0	0	4,333,202	12/31/2012
A4081804		PLANO	TX		10/28/2004	6.000	503,224	0	0	0	0	0	1,656,430	12/31/2012
A4092405		PLANO	TX		03/01/2005	5.875	342,047	0	0	0	0	0	890,403	12/31/2012
A5051802		PLANO	TX		09/09/2005	6.000	1,015,654	0	0	0	0	0	1,683,435	12/31/2012
A5072701		PLANO	TX		10/07/2005	5.625	621,813	0	0	0	0	0	1,044,540	12/31/2012
A8082703		PLANO	TX		11/05/2008	5.000	2,245,429	0	0	0	0	0	2,159,591	12/31/2012
A8090203		PLANO	TX		10/08/2008	5.000	1,013,830	0	0	0	0	0	1,101,958	12/31/2012
A9021302		PLANO	TX		04/07/2009	6.750	1,587,621	0	0	0	0	0	2,571,768	12/31/2012
B1031602		PLANO	TX		06/29/2011	5.500	2,218,183	0	0	0	0	0	3,242,711	12/31/2012
B1041402		PLANO	TX		06/23/2011	6.250	1,020,266	0	0	0	0	0	1,296,051	12/31/2012
A3011602		PLEASANTON	TX		03/25/2003	6.625	1,212,159	0	0	0	0	0	2,879,940	12/31/2012
A9120201		PORT ARTHUR	TX		02/17/2010	7.500	531,444	0	0	0	0	0	988,793	12/31/2012
B2021403		PORT ARTHUR	TX		04/25/2012	4.750	276,655	0	0	0	0	0	390,458	12/31/2012
A4081803		RICHARDSON	TX		11/02/2004	6.000	233,692	0	0	0	0	0	848,341	12/31/2012
B2102502		RICHMOND	TX		01/22/2013	5.000	415,803	0	0	0	0	0	569,751	01/22/2013
B3070501		RICHMOND	TX		09/20/2013	4.750	901,340	0	0	0	0	0	1,390,666	09/20/2013
B3102103		RICHMOND	TX		12/20/2013	4.250	600,000	0	0	0	0	0	823,526	12/20/2013
B2040201		ROANOKE	TX		05/31/2012	5.250	1,318,652	0	0	0	0	0	1,971,131	12/31/2012
A5030705		ROCKPORT	TX		05/26/2005	5.875	583,814	0	0	0	0	0	1,288,053	12/31/2012
A8082507		ROCKWALL	TX		11/14/2008	7.000	837,887	0	0	0	0	0	1,807,354	12/31/2013
A7011706		ROSENBERG	TX		04/19/2007	6.125	492,772	0	0	0	0	0	676,928	12/31/2012
B2071605		ROSENBERG	TX		10/02/2012	4.875	258,729	0	0	0	0	0	362,766	12/31/2012
B3012402		ROSENBERG	TX		04/25/2013	5.125	400,418	0	0	0	0	0	805,224	04/25/2013
A5022202		ROUND ROCK	TX		04/21/2005	5.625	532,659	0	0	0	0	0	980,549	12/31/2012
A5102101		ROUND ROCK	TX		01/11/2006	6.000	418,181	0	0	0	0	0	496,446	12/31/2012
A6032902		ROUND ROCK	TX		06/15/2006	6.500	221,020	0	0	0	0	0	552,321	12/31/2012
A6121805		ROUND ROCK	TX		02/16/2007	6.250	430,089	0	0	0	0	0	516,082	12/31/2012
A7080201		ROUND ROCK	TX		09/27/2007	6.500	224,060	0	0	0	0	0	320,059	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8091702		ROUND ROCK	TX		11/20/2008	6.750	1,330,711	0	0	0	0	0	1,947,815	12/31/2012
A9042702		ROUND ROCK	TX		07/17/2009	7.875	624,000	0	0	0	0	0	1,111,485	12/31/2012
B0020901		ROUND ROCK	TX		03/29/2010	6.500	2,334,585	0	0	0	0	0	4,515,768	12/31/2012
B2040502		ROUND ROCK	TX		06/21/2012	5.375	548,506	0	0	0	0	0	988,074	12/31/2012
B2091004		ROUND ROCK	TX		11/28/2012	4.750	660,527	0	0	0	0	0	1,369,489	12/31/2012
B3010203		ROUND ROCK	TX		03/21/2013	4.750	471,144	0	0	0	0	0	732,946	03/22/2013
B3051401		ROUND ROCK	TX		08/21/2013	4.750	357,141	0	0	0	0	0	634,100	08/21/2013
A9050402		ROWLETT	TX		06/29/2009	7.250	634,091	0	0	0	0	0	1,152,094	12/31/2012
A8091202		SACHSE	TX		11/20/2008	6.875	548,128	0	0	0	0	0	924,114	12/31/2012
A6082901		SAGINAW	TX		10/23/2006	6.625	838,401	0	0	0	0	0	1,081,368	12/31/2012
A7011707		SAN ANGELO	TX		04/09/2007	6.125	1,071,305	0	0	0	0	0	1,622,340	12/31/2012
A8060202		SAN ANGELO	TX		08/19/2008	7.000	294,669	0	0	0	0	0	327,224	12/31/2012
99050304		SAN ANTONIO	TX		07/13/1999	7.375	164,447	0	0	0	0	0	3,450,269	12/31/2012
A1073105		SAN ANTONIO	TX		10/17/2001	8.125	14,361	0	0	0	0	0	457,281	12/31/2012
A2120302		SAN ANTONIO	TX		02/14/2003	6.875	116,773	0	0	0	0	0	405,869	12/31/2012
A3072201		SAN ANTONIO	TX		10/10/2003	6.875	573,164	0	0	0	0	0	2,148,823	12/31/2012
A3100301		SAN ANTONIO	TX		11/17/2003	6.250	408,315	0	0	0	0	0	608,325	12/31/2012
A4021906		SAN ANTONIO	TX		04/28/2004	6.000	313,071	0	0	0	0	0	775,263	12/31/2012
A4031102		SAN ANTONIO	TX		05/17/2004	5.625	422,452	0	0	0	0	0	647,127	12/31/2012
A4040211		SAN ANTONIO	TX		05/17/2004	5.750	869,756	0	0	0	0	0	841,720	12/31/2012
A4041401		SAN ANTONIO	TX		08/04/2004	5.875	405,888	0	0	0	0	0	1,447,271	05/01/2013
A4041601		SAN ANTONIO	TX		06/15/2004	6.500	481,687	0	0	0	0	0	1,847,488	12/31/2012
A4042303		SAN ANTONIO	TX		07/15/2004	6.500	718,264	0	0	0	0	0	1,618,230	12/31/2012
A4050503		SAN ANTONIO	TX		07/09/2004	6.250	412,242	0	0	0	0	0	1,093,551	12/31/2012
A4062901		SAN ANTONIO	TX		09/17/2004	6.500	398,429	0	0	0	0	0	713,482	12/31/2012
A40629013		SAN ANTONIO	TX		09/28/2006	6.750	630,875	0	0	0	0	0	846,941	12/31/2012
A4080901		SAN ANTONIO	TX		12/15/2004	6.250	367,473	0	0	0	0	0	601,158	12/31/2012
A4091402		SAN ANTONIO	TX		11/29/2004	6.250	1,671,393	0	0	0	0	0	3,943,705	12/31/2012
A4091403		SAN ANTONIO	TX		11/29/2004	6.250	923,438	0	0	0	0	0	1,048,885	12/31/2012
A4101401		SAN ANTONIO	TX		01/31/2005	6.000	1,192,366	0	0	0	0	0	2,058,168	12/31/2012
A4101402		SAN ANTONIO	TX		01/31/2005	6.000	615,056	0	0	0	0	0	1,048,554	12/31/2012
A5020202		SAN ANTONIO	TX		04/01/2005	5.375	79,296	0	0	0	0	0	750,554	12/31/2012
A5022205		SAN ANTONIO	TX		05/06/2005	5.750	1,433,997	0	0	0	0	0	2,664,573	12/31/2012
A5030103		SAN ANTONIO	TX		05/13/2005	6.250	531,036	0	0	0	0	0	1,135,748	12/31/2012
A5052404		SAN ANTONIO	TX		07/12/2005	5.750	453,357	0	0	0	0	0	443,702	12/31/2012
A5062902		SAN ANTONIO	TX		09/29/2005	5.625	1,123,587	0	0	0	0	0	1,663,694	12/31/2012
A5062903		SAN ANTONIO	TX		09/29/2005	5.625	943,728	0	0	0	0	0	1,791,450	12/31/2012
A5071202		SAN ANTONIO	TX		10/19/2005	5.500	220,400	0	0	0	0	0	383,769	12/31/2012
A5071503		SAN ANTONIO	TX		09/26/2005	5.750	224,751	0	0	0	0	0	384,950	12/31/2012
A5072501		SAN ANTONIO	TX		11/07/2005	5.625	450,185	0	0	0	0	0	817,233	12/31/2012
A5110902		SAN ANTONIO	TX		01/17/2006	6.375	762,828	0	0	0	0	0	1,049,563	11/19/2013
A5120202		SAN ANTONIO	TX		03/10/2006	6.125	266,657	0	0	0	0	0	523,010	12/31/2012
A6010601		SAN ANTONIO	TX		03/08/2006	6.125	704,145	0	0	0	0	0	1,465,374	12/31/2012
A6013102		SAN ANTONIO	TX		04/06/2006	6.000	200,703	0	0	0	0	0	397,246	12/31/2012
A6030302		SAN ANTONIO	TX		04/27/2006	6.125	377,657	0	0	0	0	0	370,247	12/31/2012
A6041101		SAN ANTONIO	TX		06/01/2006	6.875	130,945	0	0	0	0	0	161,645	12/31/2012
A6063002		SAN ANTONIO	TX		08/21/2006	6.875	864,399	0	0	0	0	0	1,348,810	12/31/2012
A6073101		SAN ANTONIO	TX		10/04/2006	6.500	263,382	0	0	0	0	0	1,803,841	12/31/2012
A6110608		SAN ANTONIO	TX		12/20/2006	6.125	1,044,576	0	0	0	0	0	2,195,393	12/31/2012
A6110609		SAN ANTONIO	TX		12/20/2006	6.000	361,054	0	0	0	0	0	1,836,305	12/31/2012
A6110610		SAN ANTONIO	TX		12/20/2006	6.125	373,973	0	0	0	0	0	1,578,157	12/31/2012
A6112803		SAN ANTONIO	TX		04/30/2007	6.500	899,894	0	0	0	0	0	1,703,049	12/31/2012
A7010401		SAN ANTONIO	TX		03/02/2007	6.250	314,622	0	0	0	0	0	977,690	12/31/2012
A7021301		SAN ANTONIO	TX		04/24/2007	6.000	344,541	0	0	0	0	0	474,727	12/31/2012
A7022102		SAN ANTONIO	TX		05/04/2007	6.000	704,000	0	0	0	0	0	2,271,341	12/31/2012
A7040903		SAN ANTONIO	TX		06/11/2007	6.000	293,907	0	0	0	0	0	591,408	12/31/2012
A7072703		SAN ANTONIO	TX		09/20/2007	6.625	887,644	0	0	0	0	0	1,207,230	12/31/2012
A7090404		SAN ANTONIO	TX		11/13/2007	6.500	2,347,640	0	0	0	0	0	2,727,496	12/31/2012
A7121202		SAN ANTONIO	TX		01/31/2008	6.500	432,413	0	0	0	0	0	603,298	12/31/2012
A8011001		SAN ANTONIO	TX		03/07/2008	6.125	359,199	0	0	0	0	0	452,015	12/31/2012
A8021204		SAN ANTONIO	TX		07/01/2008	6.125	729,678	0	0	0	0	0	1,470,643	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8022703		SAN ANTONIO	TX		05/09/2008	6.125	277,544	0	0	0	0	0	404,852	12/31/2012
A8033101		SAN ANTONIO	TX		06/19/2008	6.500	175,120	0	0	0	0	0	324,200	12/31/2012
A9032303		SAN ANTONIO	TX		05/21/2009	6.500	740,506	0	0	0	0	0	1,428,054	12/31/2012
B0030501		SAN ANTONIO	TX		05/10/2010	6.000	1,177,839	0	0	0	0	0	2,072,473	12/31/2012
B0051101		SAN ANTONIO	TX		06/16/2010	6.500	1,685,148	0	0	0	0	0	4,834,742	12/31/2012
B0062405		SAN ANTONIO	TX		09/30/2010	5.750	581,341	0	0	0	0	0	846,673	12/31/2012
B0080607		SAN ANTONIO	TX		10/25/2010	5.500	167,495	0	0	0	0	0	257,146	12/31/2012
B1012602		SAN ANTONIO	TX		03/25/2011	6.125	1,569,016	0	0	0	0	0	2,529,697	12/31/2012
B1012701		SAN ANTONIO	TX		04/20/2011	6.000	1,922,510	0	0	0	0	0	3,507,693	12/31/2012
B1030803		SAN ANTONIO	TX		04/28/2011	6.125	650,365	0	0	0	0	0	1,188,478	12/31/2012
B1041501		SAN ANTONIO	TX		06/16/2011	6.125	1,642,419	0	0	0	0	0	2,367,586	12/31/2012
B1060901		SAN ANTONIO	TX		08/10/2011	5.375	895,423	0	0	0	0	0	1,256,854	12/31/2012
B1100103		SAN ANTONIO	TX		11/17/2011	5.250	1,340,991	0	0	0	0	0	2,087,156	12/31/2012
B1101902		SAN ANTONIO	TX		01/30/2012	5.625	1,241,969	0	0	0	0	0	2,025,116	12/31/2012
B2020101		SAN ANTONIO	TX		03/27/2012	4.875	1,361,994	0	0	0	0	0	2,043,420	12/31/2012
B2022808		SAN ANTONIO	TX		05/08/2012	4.845	1,278,596	0	0	0	0	0	1,980,156	12/31/2012
B2022809		SAN ANTONIO	TX		05/08/2012	4.845	1,504,244	0	0	0	0	0	2,708,968	12/31/2012
B2030702		SAN ANTONIO	TX		06/19/2012	4.500	489,158	0	0	0	0	0	744,768	12/31/2012
B2040503		SAN ANTONIO	TX		06/21/2012	5.500	384,155	0	0	0	0	0	726,878	12/31/2012
B2041101		SAN ANTONIO	TX		06/06/2012	4.875	536,676	0	0	0	0	0	715,864	12/31/2012
B2042402		SAN ANTONIO	TX		07/11/2012	5.375	208,602	0	0	0	0	0	317,350	12/31/2012
B2060801		SAN ANTONIO	TX		08/14/2012	5.000	772,431	0	0	0	0	0	1,180,576	12/31/2012
B2061403		SAN ANTONIO	TX		09/25/2012	4.750	2,047,430	0	0	0	0	0	2,941,832	12/31/2012
B2082702		SAN ANTONIO	TX		10/30/2012	5.000	2,109,903	0	0	0	0	0	2,867,061	12/31/2012
B2092802		SAN ANTONIO	TX		11/20/2012	4.750	770,623	0	0	0	0	0	1,241,486	12/31/2012
B2092803		SAN ANTONIO	TX		11/20/2012	5.250	294,123	0	0	0	0	0	425,030	12/31/2012
B2101809		SAN ANTONIO	TX		12/21/2012	5.625	333,988	0	0	0	0	0	492,122	12/31/2012
B2101810		SAN ANTONIO	TX		12/21/2012	5.625	260,930	0	0	0	0	0	382,543	12/31/2012
B3021102		SAN ANTONIO	TX		05/03/2013	4.625	618,039	0	0	0	0	0	832,559	05/03/2013
B3021103		SAN ANTONIO	TX		05/03/2013	4.500	1,137,916	0	0	0	0	0	1,568,693	05/03/2013
B3022801		SAN ANTONIO	TX		05/13/2013	4.500	276,544	0	0	0	0	0	439,891	05/13/2013
B3022802		SAN ANTONIO	TX		05/13/2013	4.500	572,383	0	0	0	0	0	916,475	05/14/2013
B3031301		SAN ANTONIO	TX		05/23/2013	4.500	418,696	0	0	0	0	0	604,184	05/23/2013
B3032901		SAN ANTONIO	TX		06/10/2013	4.500	1,151,908	0	0	0	0	0	1,563,191	06/10/2013
B3040101		SAN ANTONIO	TX		05/31/2013	4.750	1,567,433	0	0	0	0	0	2,325,110	05/31/2013
B3050104		SAN ANTONIO	TX		07/18/2013	4.375	599,009	0	0	0	0	0	825,710	07/18/2013
B3052005		SAN ANTONIO	TX		08/07/2013	4.500	603,097	0	0	0	0	0	996,819	08/07/2013
B3070201		SAN ANTONIO	TX		09/23/2013	5.000	596,652	0	0	0	0	0	1,257,423	09/23/2013
B3070202		SAN ANTONIO	TX		09/24/2013	5.000	435,608	0	0	0	0	0	830,859	09/24/2013
B3100301		SAN ANTONIO	TX		11/26/2013	5.250	544,050	0	0	0	0	0	1,799,862	11/26/2013
B0041502		SAN JUAN	TX		06/04/2010	6.500	1,100,915	0	0	0	0	0	1,859,983	12/31/2012
A8091104		SAN MARCOS	TX		12/04/2008	7.000	1,461,341	0	0	0	0	0	2,492,805	12/31/2012
B0061005		SAN MARCOS	TX		08/20/2010	6.375	230,902	0	0	0	0	0	382,382	05/23/2013
B0081601		SAN SABA	TX		10/26/2010	5.875	1,094,819	0	0	0	0	0	2,476,516	12/31/2012
B1052304		SCHERTZ	TX		08/18/2011	6.500	4,370,680	0	0	0	0	0	6,650,736	12/31/2012
A6120603		SEGUIN	TX		03/29/2007	6.000	426,880	0	0	0	0	0	518,908	12/31/2012
A9021204		SEGUIN	TX		04/16/2009	7.125	396,446	0	0	0	0	0	1,019,151	12/31/2012
B2101811		SHAVANO PARK	TX		12/21/2012	5.500	375,595	0	0	0	0	0	553,973	12/31/2012
A9042001		SHERMAN	TX		07/01/2009	7.625	477,107	0	0	0	0	0	881,128	12/31/2012
A8093009		SOUTH HOUSTON	TX		11/24/2008	4.625	737,643	0	0	0	0	0	953,148	12/31/2012
B1101101		SOUTHLAKE	TX		11/22/2011	5.375	865,797	0	0	0	0	0	1,242,993	12/31/2012
B2021503		SOUTHLAKE	TX		03/29/2012	5.000	588,387	0	0	0	0	0	989,275	12/31/2012
B2021504		SOUTHLAKE	TX		03/29/2012	5.000	698,714	0	0	0	0	0	2,236,480	12/31/2012
A5022203		SPRING	TX		05/19/2005	5.875	200,217	0	0	0	0	0	507,933	12/31/2012
A5062702		SPRING	TX		09/08/2005	5.625	1,494,650	0	0	0	0	0	2,566,010	12/31/2012
A5102601		SPRING	TX		01/19/2006	6.000	604,728	0	0	0	0	0	1,063,704	12/31/2012
A7012301		SPRING	TX		06/21/2007	6.000	349,677	0	0	0	0	0	959,638	12/31/2012
A7040202		SPRING	TX		06/29/2007	6.250	1,160,704	0	0	0	0	0	1,798,618	12/31/2012
A7050301		SPRING	TX		07/20/2007	6.375	283,795	0	0	0	0	0	426,516	12/31/2012
A7052107		SPRING	TX		07/25/2007	6.500	896,306	0	0	0	0	0	1,452,208	12/31/2012
A7091305		SPRING	TX		12/05/2007	6.500	496,313	0	0	0	0	0	1,580,888	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A7100801		SPRING	TX		12/31/2007	6.625	192,155	0	0	0	0	0	241,405	12/31/2012
A8010201		SPRING	TX		03/10/2008	6.250	576,806	0	0	0	0	0	678,839	12/31/2012
A8020701		SPRING	TX		04/22/2008	6.000	850,046	0	0	0	0	0	1,346,686	12/31/2012
A8022206		SPRING	TX		05/12/2008	6.000	728,838	0	0	0	0	0	453,384	12/31/2012
A8033105		SPRING	TX		06/17/2008	6.500	1,063,223	0	0	0	0	0	1,296,721	12/31/2012
A8090312		SPRING	TX		11/19/2008	6.750	1,028,475	0	0	0	0	0	1,655,273	12/31/2012
B1031401		SPRING	TX		05/05/2011	6.625	651,842	0	0	0	0	0	1,113,281	12/31/2012
B1062401		SPRING	TX		08/26/2011	5.375	1,022,514	0	0	0	0	0	1,749,776	12/31/2012
B1081801		SPRING	TX		10/31/2011	5.750	1,667,363	0	0	0	0	0	2,501,598	12/31/2012
B1082201		SPRING	TX		10/31/2011	5.500	868,464	0	0	0	0	0	1,163,240	12/31/2012
B2050210		SPRING	TX		06/28/2012	5.000	922,340	0	0	0	0	0	1,231,965	12/31/2012
B2091901		SPRING	TX		11/28/2012	4.500	884,707	0	0	0	0	0	1,394,716	12/31/2012
B3010301		SPRING	TX		03/21/2013	4.750	587,016	0	0	0	0	0	968,706	03/21/2013
B3011602		SPRING	TX		03/08/2013	4.250	1,253,365	0	0	0	0	0	1,716,752	03/18/2013
A7092102		SPRING BRANCH	TX		11/16/2007	6.375	741,294	0	0	0	0	0	772,320	12/31/2012
A6091201		STAFFORD	TX		11/17/2006	6.500	237,691	0	0	0	0	0	280,083	12/31/2012
A7021605		STAFFORD	TX		04/25/2007	6.500	509,529	0	0	0	0	0	654,088	12/31/2012
A7060103		STAFFORD	TX		08/15/2007	6.375	413,016	0	0	0	0	0	618,868	12/31/2012
A8060402		STAFFORD	TX		08/18/2008	4.125	233,628	0	0	0	0	0	342,623	12/31/2012
A9042309		STAFFORD	TX		06/25/2009	7.125	3,281,897	0	0	0	0	0	4,772,768	12/31/2012
A4031006		SUGAR LAND	TX		05/25/2004	5.625	466,571	0	0	0	0	0	1,445,536	12/31/2012
B1062001		SUGAR LAND	TX		09/09/2011	5.750	1,037,558	0	0	0	0	0	1,793,757	12/31/2012
B0062805		SUNNYVALE	TX		10/07/2010	5.875	235,641	0	0	0	0	0	363,305	12/31/2012
B2032701		SUNNYVALE	TX		06/13/2012	4.875	541,667	0	0	0	0	0	714,416	12/31/2012
B1011201		TEXAS CITY	TX		03/31/2011	6.250	1,351,177	0	0	0	0	0	2,682,861	12/31/2012
A6061501		THE COLONY	TX		09/29/2006	6.500	435,477	0	0	0	0	0	1,023,148	12/31/2012
A3051303		THE WOODLANDS	TX		07/30/2003	6.375	423,616	0	0	0	0	0	2,400,556	12/31/2012
A6100602		THE WOODLANDS	TX		12/06/2006	6.250	664,116	0	0	0	0	0	1,624,934	12/31/2012
A9122201		THE WOODLANDS	TX		03/10/2010	7.250	933,066	0	0	0	0	0	1,315,045	12/31/2012
A5022401		TOMBALL	TX		05/17/2005	5.750	245,060	0	0	0	0	0	536,634	12/31/2012
A5080502		TOMBALL	TX		11/10/2005	6.375	631,588	0	0	0	0	0	861,166	12/31/2012
A6090502		TOMBALL	TX		10/30/2006	6.500	318,471	0	0	0	0	0	539,632	12/31/2012
A6120101		TOMBALL	TX		02/14/2007	6.250	402,338	0	0	0	0	0	701,031	12/31/2012
A7021901		TOMBALL	TX		05/03/2007	6.375	255,192	0	0	0	0	0	587,997	12/31/2012
A7032004		TOMBALL	TX		06/05/2007	6.375	340,183	0	0	0	0	0	476,569	12/31/2012
A8091103		TOMBALL	TX		12/04/2008	6.500	451,535	0	0	0	0	0	991,548	12/31/2012
B1061011		TOMBALL	TX		08/09/2011	5.250	782,836	0	0	0	0	0	1,056,880	12/31/2012
B1081505		TOMBALL	TX		11/14/2011	5.625	850,288	0	0	0	0	0	826,974	12/31/2012
B2021401		TOMBALL	TX		04/24/2012	4.875	317,993	0	0	0	0	0	441,163	12/31/2012
A8082506		TYLER	TX		11/14/2008	6.625	403,307	0	0	0	0	0	710,461	12/31/2012
B1101001		TYLER	TX		01/18/2012	5.650	614,849	0	0	0	0	0	858,122	12/31/2012
B3081902		UNIVERSAL CITY	TX		10/22/2013	5.125	340,791	0	0	0	0	0	455,167	10/22/2013
A9050102		UVALDE	TX		07/20/2009	7.000	791,883	0	0	0	0	0	1,891,503	12/31/2012
B1041503		VICTORIA	TX		06/30/2011	6.125	398,993	0	0	0	0	0	661,796	12/31/2012
B2031403		VICTORIA	TX		05/24/2012	5.500	1,810,418	0	0	0	0	0	2,616,127	12/31/2012
B2062903		VICTORIA	TX		09/28/2012	5.375	741,540	0	0	0	0	0	1,929,291	12/31/2012
B3070203		VICTORIA	TX		09/25/2013	5.000	295,686	0	0	0	0	0	524,458	09/25/2013
A3082901		WACO	TX		11/17/2003	6.875	403,137	0	0	0	0	0	1,332,412	12/31/2012
A7031905		WACO	TX		05/17/2007	6.375	675,687	0	0	0	0	0	796,570	12/31/2012
B1102001		WACO	TX		12/29/2011	6.250	522,870	0	0	0	0	0	1,046,761	12/31/2012
A5100701		WEATHERFORD	TX		12/13/2005	5.875	701,074	0	0	0	0	0	1,173,189	12/31/2012
A7013007		WEATHERFORD	TX		04/05/2007	6.125	519,130	0	0	0	0	0	848,116	07/31/2013
A8111401		WEATHERFORD	TX		01/22/2009	7.250	730,795	0	0	0	0	0	1,482,869	12/31/2012
B0082501		WEATHERFORD	TX		10/28/2010	5.750	632,127	0	0	0	0	0	888,192	12/31/2012
A7022006		WEBSTER	TX		05/09/2007	6.250	464,162	0	0	0	0	0	805,620	12/31/2012
B2050701		WEBSTER	TX		08/01/2012	4.750	4,421,783	0	0	0	0	0	6,351,095	12/31/2012
B3092501		WEBSTER	TX		11/25/2013	4.875	1,116,000	0	0	0	0	0	1,491,428	11/25/2013
A4081604		WESLACO	TX		10/14/2004	6.125	353,342	0	0	0	0	0	609,780	12/31/2012
B0041501		WESLACO	TX		06/04/2010	6.500	1,312,632	0	0	0	0	0	2,305,684	12/31/2012
B2122002		WESLACO	TX		03/08/2013	4.875	1,285,321	0	0	0	0	0	2,802,546	03/08/2013
A6120401		WESTWORTH VILLAGE	TX		02/27/2007	6.000	2,096,284	0	0	0	0	0	2,467,631	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A4091701		WHITE SETTLEMENT	TX		11/22/2004	6.000	466,457	0	0	0	0	0	766,084	12/31/2012
A6030904		WHITE SETTLEMENT	TX		05/17/2006	6.250	453,220	0	0	0	0	0	540,857	11/19/2013
A8030701		WICHITA FALLS	TX		05/19/2008	6.625	231,842	0	0	0	0	0	332,326	12/31/2012
B2091305		WICHITA FALLS	TX		12/19/2012	5.375	350,619	0	0	0	0	0	538,410	12/31/2012
A5072104		WILLIAMSON	TX		10/03/2005	5.750	623,759	0	0	0	0	0	1,271,902	12/31/2013
A2051307		AMERICAN FORK	UT		07/26/2002	5.000	1,752,606	0	0	0	0	0	3,116,124	12/31/2012
A5090105		AMERICAN FORK	UT		12/14/2005	5.875	241,413	0	0	0	0	0	577,234	12/31/2012
A8042101		AMERICAN FORK	UT		07/11/2008	6.625	561,690	0	0	0	0	0	842,261	12/31/2012
B2052201		AMERICAN FORK	UT		08/23/2012	4.750	914,848	0	0	0	0	0	986,864	12/31/2012
A7100807		BOUNTIFUL	UT		11/30/2007	6.250	176,955	0	0	0	0	0	474,732	12/31/2012
A7111901		BOUNTIFUL	UT		01/14/2008	6.500	222,703	0	0	0	0	0	390,805	12/31/2012
A9111702		BOUNTIFUL	UT		01/15/2010	7.750	388,388	0	0	0	0	0	706,279	12/31/2012
A5072203		CENTERVILLE	UT		10/13/2005	5.500	184,462	0	0	0	0	0	304,088	12/31/2012
A8052902		CENTERVILLE	UT		08/22/2008	6.625	259,829	0	0	0	0	0	495,322	12/31/2012
A2090605		CLEARFIELD	UT		11/25/2002	6.625	175,668	0	0	0	0	0	872,495	12/31/2012
A3071802		CLEARFIELD	UT		10/03/2003	6.125	280,906	0	0	0	0	0	1,733,720	12/31/2012
A7082802		CLEARFIELD	UT		10/26/2007	6.625	312,688	0	0	0	0	0	373,607	12/31/2012
A9113007		CLEARFIELD	UT		02/11/2010	7.375	314,335	0	0	0	0	0	525,971	12/31/2012
A8090405		CLINTON	UT		11/12/2008	4.750	937,536	0	0	0	0	0	1,097,235	12/31/2012
A3012304		DRAPER	UT		03/27/2003	6.125	828,746	0	0	0	0	0	1,063,793	12/31/2012
A3013102		DRAPER	UT		04/30/2003	6.250	359,636	0	0	0	0	0	550,012	12/31/2012
A7121303		DRAPER	UT		03/13/2008	6.375	288,973	0	0	0	0	0	268,588	12/31/2012
A3011503		FARMINGTON	UT		03/14/2003	6.500	490,647	0	0	0	0	0	1,000,212	12/31/2012
A6120604		FARMINGTON	UT		02/15/2007	6.375	942,027	0	0	0	0	0	1,709,195	12/31/2012
A6101006		HEBER	UT		12/13/2006	6.250	114,441	0	0	0	0	0	607,969	12/31/2012
A3061101		HOLLADAY	UT		08/14/2003	6.250	187,888	0	0	0	0	0	547,507	12/31/2012
A6101202		HURRICANE	UT		12/28/2006	6.625	172,666	0	0	0	0	0	246,462	12/31/2012
A7120709		HYDE PARK	UT		02/21/2008	6.375	230,668	0	0	0	0	0	413,526	12/31/2012
A7120710		HYDE PARK	UT		02/21/2008	6.375	217,089	0	0	0	0	0	301,427	12/31/2012
A7120711		HYDE PARK	UT		02/21/2008	6.375	193,327	0	0	0	0	0	248,760	12/31/2012
A6101005		KAYSVILLE	UT		12/28/2006	6.250	732,857	0	0	0	0	0	1,326,393	12/31/2012
A6101107		KAYSVILLE	UT		12/13/2006	6.625	453,158	0	0	0	0	0	1,172,681	12/31/2012
A7102303		KAYSVILLE	UT		01/17/2008	6.125	152,397	0	0	0	0	0	313,244	12/31/2012
A6030703		LAYTON	UT		05/11/2006	6.250	353,774	0	0	0	0	0	334,976	12/31/2012
A6042104		LAYTON	UT		06/19/2006	6.250	256,610	0	0	0	0	0	362,007	12/31/2012
A7072608		LAYTON	UT		10/03/2007	6.500	211,911	0	0	0	0	0	275,563	12/31/2012
A8052903		LAYTON	UT		08/22/2008	6.500	259,279	0	0	0	0	0	405,705	12/31/2012
B2021302		LAYTON	UT		03/28/2012	5.250	963,365	0	0	0	0	0	1,576,076	12/31/2012
A6013103		LEHI	UT		04/18/2006	6.125	166,627	0	0	0	0	0	347,405	12/31/2012
B1112502		LEHI	UT		02/29/2012	5.000	955,704	0	0	0	0	0	1,345,452	12/31/2012
A5041502		LINDON	UT		06/30/2005	6.125	291,753	0	0	0	0	0	321,268	12/31/2012
A7120418		LINDON	UT		03/27/2008	6.125	361,045	0	0	0	0	0	320,885	12/31/2012
A8021301		LINDON	UT		04/15/2008	6.375	330,149	0	0	0	0	0	460,129	12/31/2012
A6032302		LOGAN	UT		06/14/2006	6.375	205,678	0	0	0	0	0	429,855	12/31/2012
A6051205		LOGAN	UT		07/28/2006	6.750	191,625	0	0	0	0	0	218,340	12/31/2012
A7091001		LOGAN	UT		11/20/2007	6.625	227,764	0	0	0	0	0	219,152	12/31/2012
A7122103		LOGAN	UT		03/12/2008	6.250	411,668	0	0	0	0	0	701,868	12/31/2012
A8081905		LOGAN	UT		10/24/2008	6.625	425,851	0	0	0	0	0	569,997	12/31/2012
B0040201		LOGAN	UT		06/14/2010	6.125	1,323,585	0	0	0	0	0	2,502,173	12/31/2012
B0071503		LOGAN	UT		09/29/2010	6.500	777,062	0	0	0	0	0	1,158,259	12/31/2012
B3062104		LOGAN	UT		09/30/2013	5.000	1,579,743	0	0	0	0	0	2,848,866	09/30/2013
A4072602		MIDVALE	UT		09/30/2004	6.375	428,373	0	0	0	0	0	1,658,790	12/31/2012
A7122003		MIDVALE	UT		02/08/2008	7.000	698,744	0	0	0	0	0	680,277	12/31/2012
B1083010		MIDVALE	UT		01/31/2012	6.000	674,665	0	0	0	0	0	920,601	12/31/2012
A4030915		MONTICELLO	UT		06/30/2004	5.625	479,767	0	0	0	0	0	2,968,532	12/31/2012
A9120102		MORGAN	UT		02/16/2010	6.750	1,621,762	0	0	0	0	0	3,315,404	12/31/2012
A4021903		MURRAY	UT		04/28/2004	5.875	978,412	0	0	0	0	0	1,844,760	12/31/2012
B3070806		MURRAY	UT		10/02/2013	5.000	403,073	0	0	0	0	0	616,750	10/02/2013
B3103004		MURRAY	UT		12/17/2013	4.875	2,000,000	0	0	0	0	0	2,667,354	12/17/2013
A7053003		NORTH SALT LAKE	UT		07/17/2007	6.250	203,859	0	0	0	0	0	293,352	12/31/2012
A7060701		NORTH SALT LAKE	UT		08/22/2007	6.750	493,972	0	0	0	0	0	529,906	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A7110601		NORTH SALT LAKE	UT		01/29/2008	6.375	184,686	0	0	0	0	0	315,684	12/31/2012
A8021405		NORTH SALT LAKE	UT		04/17/2008	6.000	506,687	0	0	0	0	0	1,073,813	12/31/2012
A4072803		OGDEN	UT		10/20/2004	6.250	466,842	0	0	0	0	0	701,337	12/31/2012
A6032803		OGDEN	UT		06/23/2006	6.500	99,823	0	0	0	0	0	116,372	12/31/2012
A6032804		OGDEN	UT		06/23/2006	6.375	153,407	0	0	0	0	0	186,146	12/31/2012
A7010302		OGDEN	UT		03/21/2007	5.000	455,992	0	0	0	0	0	656,678	12/31/2012
A7013104		OGDEN	UT		03/30/2007	6.125	201,844	0	0	0	0	0	101,000	12/31/2012
A7032211		OGDEN	UT		05/24/2007	5.250	252,202	0	0	0	0	0	292,673	12/31/2012
A7060705		OGDEN	UT		08/09/2007	4.625	242,135	0	0	0	0	0	318,416	12/31/2012
A8022017		OGDEN	UT		05/30/2008	6.250	225,947	0	0	0	0	0	161,850	12/31/2012
A9111301		OGDEN	UT		12/30/2009	6.750	540,558	0	0	0	0	0	1,060,686	12/31/2012
B3021101		OGDEN	UT		04/22/2013	4.125	1,059,863	0	0	0	0	0	1,894,776	04/22/2013
A3072904		OREM	UT		10/14/2003	6.375	47,244	0	0	0	0	0	824,973	12/31/2012
A5022302		OREM	UT		05/16/2005	5.750	1,409,636	0	0	0	0	0	2,716,374	12/31/2012
A5091505		OREM	UT		11/21/2005	6.000	259,994	0	0	0	0	0	506,409	12/31/2012
A7031503		OREM	UT		05/04/2007	6.250	347,115	0	0	0	0	0	356,101	12/31/2012
B3010801		OREM	UT		03/07/2013	5.000	531,138	0	0	0	0	0	1,329,286	03/21/2013
A1110501		PARK CITY	UT		01/07/2002	7.750	648,166	0	0	0	0	0	2,071,521	12/31/2012
A5042002		PAYSON	UT		07/22/2005	6.250	360,803	0	0	0	0	0	550,333	12/31/2012
B3041904		PAYSON	UT		07/11/2013	4.375	285,866	0	0	0	0	0	580,927	07/11/2013
A6051204		PROVIDENCE	UT		07/14/2006	6.750	289,958	0	0	0	0	0	223,258	12/31/2012
A4060801		PROVO	UT		08/20/2004	7.250	706,696	0	0	0	0	0	1,737,819	12/31/2012
A5090702		PROVO	UT		01/20/2006	5.875	516,100	0	0	0	0	0	527,755	12/31/2012
B3052006		PROVO	UT		08/20/2013	4.375	687,099	0	0	0	0	0	987,449	08/20/2013
B3052007		PROVO	UT		08/20/2013	4.375	506,283	0	0	0	0	0	693,780	08/20/2013
A2090602		RIVERTON	UT		10/16/2002	6.750	627,794	0	0	0	0	0	1,706,064	12/31/2012
A9092504		RIVERTON	UT		11/10/2009	6.500	409,894	0	0	0	0	0	623,516	12/31/2012
B1082204		RIVERTON	UT		09/30/2011	5.750	951,091	0	0	0	0	0	1,330,756	12/31/2012
A6032806		ROY	UT		06/26/2006	6.375	182,616	0	0	0	0	0	374,444	12/31/2012
A7082803		ROY	UT		10/26/2007	6.625	461,434	0	0	0	0	0	519,214	12/31/2012
A8081404		ROY	UT		10/27/2008	6.875	403,844	0	0	0	0	0	1,014,143	12/31/2012
A9111701		ROY	UT		01/22/2010	7.750	531,471	0	0	0	0	0	1,029,044	12/31/2012
B0022202		ROY	UT		05/03/2010	6.750	789,872	0	0	0	0	0	1,348,027	12/31/2012
A3030302		SALT LAKE CITY	UT		06/09/2003	6.500	192,305	0	0	0	0	0	667,304	12/31/2012
A3102901		SALT LAKE CITY	UT		01/09/2004	6.500	121,364	0	0	0	0	0	515,790	12/31/2012
A3122301		SALT LAKE CITY	UT		03/08/2004	5.750	264,210	0	0	0	0	0	2,457,218	12/31/2012
A4011504		SALT LAKE CITY	UT		12/16/2004	6.500	639,687	0	0	0	0	0	991,137	12/31/2012
A4042204		SALT LAKE CITY	UT		07/13/2004	6.250	423,325	0	0	0	0	0	1,369,974	12/31/2012
A4082603		SALT LAKE CITY	UT		10/29/2004	6.000	523,294	0	0	0	0	0	1,265,524	12/31/2012
A4092901		SALT LAKE CITY	UT		01/26/2005	5.875	446,658	0	0	0	0	0	734,139	12/31/2012
A4102701		SALT LAKE CITY	UT		01/05/2005	5.875	212,088	0	0	0	0	0	618,480	12/31/2012
A5021503		SALT LAKE CITY	UT		04/29/2005	5.625	491,822	0	0	0	0	0	945,044	12/31/2012
A5040402		SALT LAKE CITY	UT		05/31/2005	6.500	179,811	0	0	0	0	0	355,144	12/31/2012
A5050302		SALT LAKE CITY	UT		07/15/2005	5.875	310,999	0	0	0	0	0	613,529	12/31/2012
A6071902		SALT LAKE CITY	UT		10/04/2006	6.500	655,055	0	0	0	0	0	1,379,249	12/31/2012
A6102704		SALT LAKE CITY	UT		01/22/2007	6.250	393,970	0	0	0	0	0	397,555	12/31/2012
A7010505		SALT LAKE CITY	UT		03/07/2007	5.875	349,373	0	0	0	0	0	467,408	12/31/2012
A7040205		SALT LAKE CITY	UT		07/12/2007	5.000	216,605	0	0	0	0	0	260,095	12/31/2012
A7040206		SALT LAKE CITY	UT		07/12/2007	5.000	195,969	0	0	0	0	0	289,657	12/31/2012
A7071602		SALT LAKE CITY	UT		10/24/2007	6.625	426,550	0	0	0	0	0	585,869	12/31/2012
A7072317		SALT LAKE CITY	UT		10/09/2007	6.875	314,785	0	0	0	0	0	558,781	12/31/2012
A7072606		SALT LAKE CITY	UT		10/10/2007	6.600	665,496	0	0	0	0	0	879,055	12/31/2012
A7100901		SALT LAKE CITY	UT		12/20/2007	6.250	362,955	0	0	0	0	0	2,055,299	12/31/2012
A7111902		SALT LAKE CITY	UT		01/24/2008	6.250	200,962	0	0	0	0	0	261,652	12/31/2012
A7112006		SALT LAKE CITY	UT		02/05/2008	6.375	599,752	0	0	0	0	0	1,401,178	12/31/2012
A8011703		SALT LAKE CITY	UT		04/18/2008	4.375	456,649	0	0	0	0	0	710,125	12/31/2012
A8021505		SALT LAKE CITY	UT		04/28/2008	4.375	421,338	0	0	0	0	0	569,765	12/31/2012
A8021902		SALT LAKE CITY	UT		05/07/2008	6.125	637,059	0	0	0	0	0	941,687	12/31/2012
A8022013		SALT LAKE CITY	UT		06/02/2008	4.250	378,164	0	0	0	0	0	566,892	12/31/2012
A8082205		SALT LAKE CITY	UT		01/05/2009	6.750	261,127	0	0	0	0	0	272,071	12/31/2012
A8082206		SALT LAKE CITY	UT		10/27/2008	6.875	212,631	0	0	0	0	0	345,699	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8082503		SALT LAKE CITY	UT		10/01/2008	6.750	408,966	0	0	0	0	0	2,258,281	12/31/2012
A9032502		SALT LAKE CITY	UT		05/29/2009	6.625	1,180,863	0	0	0	0	0	2,186,559	12/31/2012
B1032504		SALT LAKE CITY	UT		07/29/2011	5.250	329,551	0	0	0	0	0	904,886	12/31/2012
B1110803		SALT LAKE CITY	UT		12/29/2011	5.625	578,048	0	0	0	0	0	1,112,879	12/31/2012
B2041203		SALT LAKE CITY	UT		06/22/2012	4.750	431,873	0	0	0	0	0	817,859	12/31/2012
B2110503		SALT LAKE CITY	UT		12/27/2012	5.125	342,143	0	0	0	0	0	630,243	12/31/2012
B3040102		SALT LAKE CITY	UT		06/13/2013	4.375	554,479	0	0	0	0	0	756,591	06/13/2013
B3052008		SALT LAKE CITY	UT		08/28/2013	4.625	868,106	0	0	0	0	0	1,239,686	08/28/2013
B3062403		SALT LAKE CITY	UT		08/28/2013	4.875	725,242	0	0	0	0	0	1,211,178	08/29/2013
A4031003		SANDY	UT		06/04/2004	6.500	661,688	0	0	0	0	0	1,090,058	12/31/2012
A5030304		SANDY	UT		05/17/2005	6.000	181,741	0	0	0	0	0	511,584	12/31/2012
A7052304		SANDY	UT		08/07/2007	6.375	461,825	0	0	0	0	0	747,954	12/31/2012
A7092114		SANDY	UT		12/19/2007	6.375	364,700	0	0	0	0	0	539,321	12/31/2012
B1032505		SOUTH JORDAN	UT		05/25/2011	6.500	1,369,325	0	0	0	0	0	2,121,097	12/31/2012
B2032202		SOUTH JORDAN	UT		06/15/2012	5.375	866,073	0	0	0	0	0	1,116,860	12/31/2012
B3031311		SOUTH JORDAN	UT		05/30/2013	4.250	550,241	0	0	0	0	0	744,650	05/30/2013
B2031604		SPANISH FORK	UT		06/11/2012	5.250	1,024,317	0	0	0	0	0	1,340,088	12/31/2012
B2060102		SPRINGVILLE	UT		07/30/2012	5.000	1,055,049	0	0	0	0	0	1,481,501	12/31/2012
A5081901		ST GEORGE	UT		12/15/2005	6.500	475,537	0	0	0	0	0	553,322	12/31/2012
A7092502		ST GEORGE	UT		12/03/2007	6.625	329,740	0	0	0	0	0	516,124	12/31/2012
99042901		TAYLORSVILLE	UT		07/22/1999	7.625	447,757	0	0	0	0	0	475,450	12/31/2012
A3041501		TAYLORSVILLE	UT		07/11/2003	6.625	311,413	0	0	0	0	0	1,033,163	12/31/2012
A4092101		TAYLORSVILLE	UT		09/16/2005	5.940	1,034,949	0	0	0	0	0	1,903,496	12/31/2012
A8082901		TAYLORSVILLE	UT		10/24/2008	6.500	230,278	0	0	0	0	0	366,804	12/31/2012
B0062401		TAYLORSVILLE	UT		09/08/2010	5.750	720,111	0	0	0	0	0	2,121,472	12/31/2012
B1112302		TAYLORSVILLE	UT		02/07/2012	5.500	1,175,975	0	0	0	0	0	1,808,419	12/31/2012
B3062601		TAYLORSVILLE	UT		09/10/2013	4.875	505,456	0	0	0	0	0	695,456	09/18/2013
A7052502		TOOELE	UT		08/15/2007	6.375	990,376	0	0	0	0	0	1,324,372	12/31/2012
A7102304		TOOELE	UT		04/30/2008	6.750	408,460	0	0	0	0	0	538,267	12/31/2012
B2062205		VERNAL	UT		09/28/2012	4.625	2,957,338	0	0	0	0	0	4,679,303	12/31/2012
B2062206		VERNAL	UT		09/28/2012	4.625	1,011,717	0	0	0	0	0	1,503,151	12/31/2012
A8081403		WEST BOUNTIFUL	UT		10/27/2008	6.875	378,083	0	0	0	0	0	773,123	12/31/2012
A9120401		WEST BOUNTIFUL	UT		01/27/2010	7.500	1,508,644	0	0	0	0	0	2,424,837	12/31/2012
A6032807		WEST HAVEN	UT		06/23/2006	6.375	164,939	0	0	0	0	0	189,054	12/31/2012
A6052609		WEST JORDAN	UT		07/12/2006	6.875	600,490	0	0	0	0	0	584,662	12/31/2012
A6100401		WEST JORDAN	UT		12/15/2006	6.500	311,623	0	0	0	0	0	548,940	12/31/2012
A7081008		WEST JORDAN	UT		10/25/2007	6.625	147,494	0	0	0	0	0	209,071	12/31/2012
B3051601		WEST JORDAN	UT		08/27/2013	4.375	525,593	0	0	0	0	0	828,689	08/27/2013
A6031002		WEST POINT	UT		08/04/2006	6.375	590,430	0	0	0	0	0	1,007,005	12/31/2012
A6101201		WEST VALLEY	UT		12/28/2006	6.250	632,934	0	0	0	0	0	854,014	12/31/2012
B0121702		WEST VALLEY	UT		03/09/2011	6.125	1,046,011	0	0	0	0	0	2,265,033	12/31/2012
A3021404		WEST VALLEY CITY	UT		04/24/2003	4.375	940,935	0	0	0	0	0	1,772,933	12/31/2012
A30214043		WEST VALLEY CITY	UT		02/17/2009	4.375	1,290,033	0	0	0	0	0	2,372,449	12/31/2012
A6082104		WEST VALLEY CITY	UT		10/27/2006	6.375	370,238	0	0	0	0	0	390,551	12/31/2012
A7040506		WEST VALLEY CITY	UT		06/21/2007	6.375	778,778	0	0	0	0	0	1,207,705	12/31/2012
A7052104		WEST VALLEY CITY	UT		08/14/2007	5.250	950,036	0	0	0	0	0	2,061,308	12/31/2012
A7061204		WEST VALLEY CITY	UT		07/31/2007	6.875	307,606	0	0	0	0	0	342,552	12/31/2012
A7081007		WEST VALLEY CITY	UT		10/12/2007	6.625	186,687	0	0	0	0	0	255,449	12/31/2012
A8040202		WEST VALLEY CITY	UT		06/27/2008	4.250	529,855	0	0	0	0	0	1,392,681	12/31/2012
A9052101		WEST VALLEY CITY	UT		07/27/2009	7.500	52,131	0	0	0	0	0	140,226	12/31/2012
A9091002		WEST VALLEY CITY	UT		10/20/2009	7.750	414,916	0	0	0	0	0	604,187	12/31/2012
B0060401		WEST VALLEY CITY	UT		08/04/2010	6.375	1,013,540	0	0	0	0	0	1,560,345	12/31/2012
B3051602		WEST VALLEY CITY	UT		08/27/2013	4.375	474,846	0	0	0	0	0	1,167,562	08/27/2013
A4051402		WOODS CROSS	UT		08/05/2004	6.375	234,196	0	0	0	0	0	934,433	12/31/2012
A7091204		WOODS CROSS	UT		11/09/2007	6.375	269,215	0	0	0	0	0	277,307	12/31/2012
A7112002		WOODS CROSS	UT		01/10/2008	6.250	236,418	0	0	0	0	0	201,703	12/31/2012
A4030517		ALEXANDRIA	VA		06/28/2004	6.313	835,511	0	0	0	0	0	2,174,940	12/31/2012
A4030518		ALEXANDRIA	VA		06/28/2004	6.313	983,436	0	0	0	0	0	2,579,112	12/31/2012
B2062103		ANNANDALE	VA		09/28/2012	4.375	762,062	0	0	0	0	0	4,152,904	12/31/2012
A5091401		ASHLAND	VA		11/03/2005	5.750	252,796	0	0	0	0	0	443,358	12/31/2012
A6052201		ASHLAND	VA		08/07/2006	6.750	1,293,089	0	0	0	0	0	1,578,701	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1031802		ASHLAND	VA		05/31/2011	5.500	378,407	0	0	0	0	0	736,003	12/31/2012
B0071606		CHANTILLY	VA		09/09/2010	6.024	2,026,182	0	0	0	0	0	3,555,175	12/31/2012
A3070803		CHESAPEAKE	VA		11/13/2003	5.875	1,302,854	0	0	0	0	0	3,675,784	12/31/2012
A3121704		CHESAPEAKE	VA		02/25/2004	6.125	418,516	0	0	0	0	0	1,033,238	12/31/2012
A4030527		CHESAPEAKE	VA		06/28/2004	6.313	967,723	0	0	0	0	0	2,781,863	12/31/2012
A4030901		CHESAPEAKE	VA		05/28/2004	6.500	470,442	0	0	0	0	0	981,938	12/31/2012
A8030505		CHESAPEAKE	VA		05/22/2008	6.300	490,542	0	0	0	0	0	706,308	12/31/2012
A8122302		CHESAPEAKE	VA		02/26/2009	7.250	548,271	0	0	0	0	0	1,094,908	12/31/2012
B2080902		CHESAPEAKE	VA		10/04/2012	4.875	528,618	0	0	0	0	0	880,041	12/31/2012
B3022703		CHESAPEAKE	VA		06/28/2013	4.250	1,134,326	0	0	0	0	0	2,535,407	06/28/2013
B3022706		CHESAPEAKE	VA		06/28/2013	4.250	2,461,488	0	0	0	0	0	4,846,051	06/28/2013
B3101506		CHESTER	VA		12/19/2013	5.500	2,500,000	0	0	0	0	0	3,906,506	12/20/2013
B2100503		CHILHOWIE	VA		03/19/2013	6.125	1,756,498	0	0	0	0	0	2,384,928	03/19/2013
A8081502		COLONIAL HEIGHTS	VA		10/20/2008	4.625	521,992	0	0	0	0	0	899,050	12/31/2012
A4030522		CULPEPER	VA		06/28/2004	6.313	910,796	0	0	0	0	0	2,465,887	12/31/2012
B2041207		CULPEPER	VA		08/16/2012	5.250	299,218	0	0	0	0	0	667,506	12/31/2012
B3050903		CULPEPER	VA		07/24/2013	5.125	423,769	0	0	0	0	0	1,112,335	07/24/2013
A4030520		FAIRFAX	VA		06/28/2004	6.313	830,852	0	0	0	0	0	2,190,174	12/31/2012
B2011801		FAIRFAX CITY	VA		04/02/2012	5.125	265,688	0	0	0	0	0	1,102,358	12/31/2012
A4051102		FAIRFAX STATION	VA		08/04/2004	6.500	1,138,793	0	0	0	0	0	2,400,563	12/31/2012
A4012902		FALLS CHURCH	VA		04/20/2004	5.875	364,022	0	0	0	0	0	984,019	12/31/2012
A4030519		FALLS CHURCH	VA		06/28/2004	6.313	1,149,828	0	0	0	0	0	3,094,639	12/31/2012
B3021104		FALLS CHURCH	VA		04/11/2013	4.500	2,188,706	0	0	0	0	0	4,134,910	04/11/2013
A5060801		FREDERICKSBURG	VA		09/09/2005	5.250	775,716	0	0	0	0	0	1,365,818	12/31/2012
A6053103		FREDERICKSBURG	VA		08/15/2006	6.500	1,165,243	0	0	0	0	0	3,417,833	12/31/2012
A6090501		FREDERICKSBURG	VA		01/18/2007	6.625	1,794,732	0	0	0	0	0	3,184,118	12/31/2012
A7042701		GOOCHLAND	VA		07/02/2007	6.125	384,222	0	0	0	0	0	472,070	12/31/2012
A4050701		GRAFTON	VA		08/04/2004	6.375	811,711	0	0	0	0	0	2,007,285	12/31/2012
A4030525		HAMPTON	VA		06/28/2004	6.313	1,290,010	0	0	0	0	0	4,611,805	12/31/2012
B2091202		HAMPTON	VA		12/20/2012	5.375	1,402,500	0	0	0	0	0	2,284,887	12/31/2012
B3022705		HAMPTON	VA		06/28/2013	4.500	2,042,391	0	0	0	0	0	3,185,059	06/28/2013
A6020101		HARRISONBURG	VA		04/25/2006	6.250	829,181	0	0	0	0	0	1,395,191	12/31/2012
A7022603		KING GEORGE	VA		05/24/2007	6.500	2,220,526	0	0	0	0	0	2,666,240	12/31/2012
A2092701		LEESBURG	VA		12/16/2002	6.500	359,169	0	0	0	0	0	780,977	12/31/2012
A4051101		LEESBURG	VA		08/03/2004	6.500	318,968	0	0	0	0	0	479,816	12/31/2012
A7030805		LEESBURG	VA		05/18/2007	6.250	486,258	0	0	0	0	0	454,535	12/31/2012
A4042904		LORTON	VA		08/26/2004	6.375	596,038	0	0	0	0	0	1,179,423	12/31/2012
B2021301		LORTON	VA		05/03/2012	5.375	793,666	0	0	0	0	0	1,129,645	12/31/2012
A4093003		LYNCHBURG	VA		12/20/2004	5.875	283,362	0	0	0	0	0	487,793	12/31/2012
B0052809		LYNCHBURG	VA		07/30/2010	6.500	483,657	0	0	0	0	0	887,383	12/31/2012
A6062104		MANASSAS	VA		12/12/2006	6.750	3,968,667	0	0	0	0	0	7,060,866	12/31/2012
A6091501		MANASSAS	VA		12/19/2006	6.750	749,620	0	0	0	0	0	861,539	12/31/2012
A6020202		MANASSAS PARK	VA		04/26/2006	6.000	249,875	0	0	0	0	0	728,994	12/31/2012
A6122101		MIDLOTHIAN	VA		03/06/2007	6.000	437,779	0	0	0	0	0	758,876	12/31/2012
B0032501		MIDLOTHIAN	VA		04/30/2010	6.375	1,542,922	0	0	0	0	0	2,390,543	12/31/2012
B0040507		MIDLOTHIAN	VA		07/21/2010	6.375	161,799	0	0	0	0	0	224,686	12/31/2012
A4030526		NEWPORT NEWS	VA		06/28/2004	6.313	1,411,276	0	0	0	0	0	4,906,078	12/31/2012
A4071601		NEWPORT NEWS	VA		11/01/2004	6.125	1,031,299	0	0	0	0	0	2,393,851	12/31/2012
A8050602		NEWPORT NEWS	VA		07/22/2008	6.750	610,514	0	0	0	0	0	1,384,059	12/31/2012
A6072601		NORFOLK	VA		10/25/2006	6.750	326,331	0	0	0	0	0	678,632	12/31/2012
A60726013		NORFOLK	VA		09/21/2010	7.625	195,414	0	0	0	0	0	423,438	12/31/2012
A6091301		NORFOLK	VA		11/29/2006	6.500	219,846	0	0	0	0	0	356,474	12/31/2012
A8120503		NORFOLK	VA		01/28/2009	7.000	1,080,676	0	0	0	0	0	1,698,523	12/31/2012
B3041801		NORFOLK	VA		06/27/2013	4.875	844,361	0	0	0	0	0	1,141,675	06/30/2013
B3081503		NORFOLK	VA		12/05/2013	4.125	700,000	0	0	0	0	0	1,000,025	12/05/2013
A8021402		PETERSBURG	VA		04/30/2008	6.125	692,334	0	0	0	0	0	955,308	12/31/2012
99020405		PORTSMOUTH	VA		05/25/1999	7.500	24,885	0	0	0	0	0	943,878	12/31/2012
A4030530		PORTSMOUTH	VA		06/28/2004	6.313	237,265	0	0	0	0	0	624,433	12/31/2012
A7110902		PORTSMOUTH	VA		01/25/2008	6.375	374,007	0	0	0	0	0	594,913	12/31/2012
B1092901		PRINCE GEORGE	VA		12/14/2011	5.875	1,826,527	0	0	0	0	0	2,589,777	12/31/2012
A8013101		QUINTON	VA		04/30/2008	6.000	885,475	0	0	0	0	0	1,148,027	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A3042204		RICHMOND	VA		06/30/2003	6.250	306,791	0	0	0	0	0	1,352,639	12/31/2012
A3051905		RICHMOND	VA		08/15/2003	6.125	657,645	0	0	0	0	0	1,404,680	12/31/2012
A4030523		RICHMOND	VA		06/28/2004	6.313	943,833	0	0	0	0	0	2,548,628	12/31/2012
A4040224		RICHMOND	VA		06/17/2004	5.625	1,029,148	0	0	0	0	0	2,848,528	12/31/2012
A4072206		RICHMOND	VA		09/29/2004	6.375	1,554,545	0	0	0	0	0	2,890,362	12/31/2012
A4082401		RICHMOND	VA		11/05/2004	6.375	962,339	0	0	0	0	0	2,134,526	12/31/2012
A5032402		RICHMOND	VA		06/17/2005	6.000	1,748,442	0	0	0	0	0	2,880,473	12/31/2012
A5110402		RICHMOND	VA		02/28/2006	6.750	229,777	0	0	0	0	0	294,048	12/31/2012
A51104023		RICHMOND	VA		12/30/2008	6.750	22,742	0	0	0	0	0	29,046	12/31/2012
A5122701		RICHMOND	VA		03/23/2006	6.125	350,148	0	0	0	0	0	430,092	12/31/2012
A6013101		RICHMOND	VA		04/12/2006	6.250	962,609	0	0	0	0	0	1,352,393	12/31/2012
A60131013		RICHMOND	VA		11/21/2008	6.375	883,185	0	0	0	0	0	1,245,514	12/31/2012
A6090503		RICHMOND	VA		10/24/2006	6.000	418,625	0	0	0	0	0	544,924	12/31/2012
A6102502		RICHMOND	VA		01/10/2007	6.625	282,866	0	0	0	0	0	444,251	12/31/2012
A7081603		RICHMOND	VA		10/26/2007	6.500	453,003	0	0	0	0	0	853,891	12/31/2012
A8011801		RICHMOND	VA		03/27/2008	6.250	655,949	0	0	0	0	0	944,121	12/31/2012
B1012606		RICHMOND	VA		05/31/2011	6.250	1,432,537	0	0	0	0	0	3,370,168	12/31/2012
B1020801		RICHMOND	VA		04/20/2011	6.000	1,499,028	0	0	0	0	0	3,543,331	12/31/2012
B1031005		RICHMOND	VA		05/26/2011	5.625	450,364	0	0	0	0	0	557,352	12/31/2012
B1082602		RICHMOND	VA		11/08/2011	6.000	1,672,624	0	0	0	0	0	2,286,301	12/31/2012
B2122109		RICHMOND	VA		03/27/2013	4.625	2,520,954	0	0	0	0	0	3,867,957	03/27/2013
A7110107		ROANOKE	VA		01/17/2008	6.125	293,125	0	0	0	0	0	732,590	12/31/2012
A2112002		STERLING	VA		04/30/2003	4.500	482,363	0	0	0	0	0	1,317,908	12/31/2012
A3050606		STERLING	VA		08/13/2003	7.250	1,426,058	0	0	0	0	0	4,037,167	12/31/2012
A3050607		STERLING	VA		08/13/2003	7.250	515,931	0	0	0	0	0	1,224,313	12/31/2012
A4042101		SUFFOLK	VA		07/21/2004	6.375	424,288	0	0	0	0	0	633,583	12/31/2012
A5080401		SUFFOLK	VA		10/17/2005	6.000	381,920	0	0	0	0	0	856,256	12/31/2012
B0042704		SUFFOLK	VA		06/29/2010	6.500	762,175	0	0	0	0	0	1,827,186	12/31/2012
A4030524		TAPPAHANNOCK	VA		06/28/2004	6.313	790,509	0	0	0	0	0	2,661,377	12/31/2012
A7022803		TROY	VA		04/10/2007	6.625	345,487	0	0	0	0	0	658,387	12/31/2012
A3050608		VIENNA	VA		08/13/2003	7.250	531,579	0	0	0	0	0	1,240,102	12/31/2012
B3050902		VIENNA	VA		07/19/2013	5.125	2,041,795	0	0	0	0	0	2,984,963	07/19/2013
A3062007		VIRGINIA BEACH	VA		10/29/2003	5.750	276,777	0	0	0	0	0	873,680	12/31/2012
A4030528		VIRGINIA BEACH	VA		06/28/2004	6.313	1,567,337	0	0	0	0	0	4,357,142	12/31/2012
A4030529		VIRGINIA BEACH	VA		06/28/2004	6.313	1,372,526	0	0	0	0	0	4,056,989	12/31/2012
A4030902		VIRGINIA BEACH	VA		05/27/2004	6.500	462,759	0	0	0	0	0	899,313	12/31/2012
A4081103		VIRGINIA BEACH	VA		10/28/2004	6.125	862,223	0	0	0	0	0	2,733,956	12/31/2012
A4091401		VIRGINIA BEACH	VA		11/02/2004	6.125	616,328	0	0	0	0	0	598,488	12/31/2012
A4093004		VIRGINIA BEACH	VA		01/31/2005	5.875	434,803	0	0	0	0	0	951,052	12/31/2012
A5060203		VIRGINIA BEACH	VA		08/12/2005	5.250	362,804	0	0	0	0	0	1,347,801	12/31/2012
A5100502		VIRGINIA BEACH	VA		12/12/2005	6.125	305,364	0	0	0	0	0	320,947	12/31/2012
A5121901		VIRGINIA BEACH	VA		03/02/2006	6.250	218,808	0	0	0	0	0	316,144	12/31/2012
A6081702		VIRGINIA BEACH	VA		10/26/2006	6.625	249,539	0	0	0	0	0	528,494	12/31/2012
A6101102		VIRGINIA BEACH	VA		12/20/2006	6.375	722,131	0	0	0	0	0	1,363,805	12/31/2012
A7011103		VIRGINIA BEACH	VA		04/06/2007	6.500	815,590	0	0	0	0	0	1,359,772	12/31/2012
A7011104		VIRGINIA BEACH	VA		04/06/2007	6.500	672,882	0	0	0	0	0	1,112,995	12/31/2012
B2050101		VIRGINIA BEACH	VA		07/19/2012	5.250	1,269,218	0	0	0	0	0	1,802,341	12/31/2012
A7083102		WAYNESBORO	VA		10/31/2007	6.375	516,587	0	0	0	0	0	1,260,457	12/31/2012
A4033008		WILLIAMSBURG	VA		06/30/2004	5.625	857,011	0	0	0	0	0	1,865,470	12/31/2012
A7082103		WILLIAMSBURG	VA		11/27/2007	6.500	287,350	0	0	0	0	0	711,212	12/31/2012
B2122703		WILLIAMSBURG	VA		03/29/2013	4.750	1,001,920	0	0	0	0	0	1,377,455	03/29/2013
B3102201		WINCHESTER	VA		12/04/2013	5.500	1,590,000	0	0	0	0	0	2,165,448	12/01/2013
A9042801		WOODBRIDGE	VA		07/20/2009	6.875	545,259	0	0	0	0	0	1,391,573	12/31/2012
B1060603		ZION CROSSROADS	VA		08/11/2011	6.125	1,946,544	0	0	0	0	0	2,744,706	12/31/2012
A4031205		ABERDEEN	WA		05/13/2004	5.875	1,264,841	0	0	0	0	0	3,333,769	12/31/2012
A9042201		ALGONA	WA		06/12/2009	7.250	3,006,280	0	0	0	0	0	4,596,848	12/31/2012
A3031909		ARLINGTON	WA		06/12/2003	4.000	742,072	0	0	0	0	0	3,913,192	12/31/2012
A9101604		AUBURN	WA		12/30/2009	6.625	940,208	0	0	0	0	0	2,190,596	12/31/2012
B0060703		AUBURN	WA		08/18/2010	6.375	1,063,805	0	0	0	0	0	1,908,923	12/31/2012
B3042605		AUBURN	WA		09/11/2013	5.625	421,514	0	0	0	0	0	1,093,410	09/11/2013
B2010502		BATTLE GROUND	WA		03/15/2012	5.375	886,839	0	0	0	0	0	1,215,451	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A3013105		BELLEVUE	WA		04/16/2003	6.500	1,119,158	0	0	0	0	0	3,566,883	12/31/2012
A3040701		BELLEVUE	WA		06/20/2003	6.375	503,618	0	0	0	0	0	3,442,616	12/31/2012
B2060808		BELLEVUE	WA		08/10/2012	4.500	809,453	0	0	0	0	0	1,393,141	12/31/2012
B2121203		BELLEVUE	WA		02/15/2013	4.750	2,048,397	0	0	0	0	0	2,995,429	02/15/2013
B3060301		BELLEVUE	WA		10/18/2013	4.625	726,987	0	0	0	0	0	973,729	10/18/2013
A6013001		BELLINGHAM	WA		03/31/2006	6.250	268,734	0	0	0	0	0	594,082	12/31/2012
A9030602		BELLINGHAM	WA		04/29/2009	6.250	563,494	0	0	0	0	0	889,860	12/31/2012
B1080103		BELLINGHAM	WA		10/13/2011	5.875	861,134	0	0	0	0	0	1,035,889	12/31/2012
B1080104		BELLINGHAM	WA		10/13/2011	5.875	1,334,878	0	0	0	0	0	1,795,397	12/31/2012
B1080105		BELLINGHAM	WA		10/13/2011	5.875	1,750,196	0	0	0	0	0	2,521,846	04/04/2013
A3082202		BOTHELL	WA		11/07/2003	6.875	266,182	0	0	0	0	0	551,914	12/31/2012
A4041602		BOTHELL	WA		07/06/2004	6.125	285,959	0	0	0	0	0	597,334	12/31/2012
B1040109		BOTHELL	WA		06/14/2011	6.750	2,074,534	0	0	0	0	0	3,816,815	12/31/2012
B2052301		BOTHELL	WA		07/20/2012	4.625	2,201,162	0	0	0	0	0	3,201,044	12/31/2012
B2040401		BREMERTON	WA		06/29/2012	5.500	284,969	0	0	0	0	0	426,821	12/31/2012
B2051706		BREMERTON	WA		07/31/2012	5.000	313,072	0	0	0	0	0	1,275,254	12/31/2012
B2051707		BREMERTON	WA		07/31/2012	5.000	648,056	0	0	0	0	0	2,490,894	12/31/2012
A3012902		BURIEN	WA		04/08/2003	6.625	120,012	0	0	0	0	0	456,019	12/31/2012
A7032303		BURIEN	WA		06/06/2007	6.250	1,063,484	0	0	0	0	0	1,217,733	12/31/2012
B1031104		BURIEN	WA		05/26/2011	6.250	436,022	0	0	0	0	0	653,025	12/31/2012
B1031603		BURIEN	WA		05/26/2011	6.250	377,525	0	0	0	0	0	633,329	12/31/2012
B2041202		BURIEN	WA		06/21/2012	5.250	715,579	0	0	0	0	0	2,254,267	12/31/2012
B3020703		BURIEN	WA		04/26/2013	4.875	1,879,761	0	0	0	0	0	2,602,582	04/26/2013
A9021905		BURLINGTON	WA		04/15/2009	6.875	589,636	0	0	0	0	0	1,055,890	12/31/2012
A9060801		BURLINGTON	WA		07/31/2009	8.375	960,414	0	0	0	0	0	1,533,733	12/31/2012
A90608013		BURLINGTON	WA		07/30/2010	8.375	167,879	0	0	0	0	0	261,234	12/31/2012
B1082503		BURLINGTON	WA		12/20/2011	5.500	1,268,709	0	0	0	0	0	1,776,871	12/31/2012
B0011102		CENTRALIA	WA		03/18/2010	7.550	1,100,788	0	0	0	0	0	2,408,146	12/31/2012
A7101001		EDGEWOOD	WA		12/18/2007	6.500	264,639	0	0	0	0	0	371,080	12/31/2012
B0120811		EDMONDS	WA		03/01/2011	6.625	317,587	0	0	0	0	0	623,856	12/31/2012
B2120604		EDMONDS	WA		02/27/2013	4.500	1,891,525	0	0	0	0	0	2,941,845	03/05/2013
A5022804		EVERETT	WA		05/06/2005	5.875	832,383	0	0	0	0	0	1,121,994	12/31/2012
A7071301		EVERETT	WA		09/05/2007	6.625	2,276,330	0	0	0	0	0	7,190,529	12/31/2012
A70713013		EVERETT	WA		01/31/2012	6.625	875,889	0	0	0	0	0	2,766,963	12/31/2012
A7112001		EVERETT	WA		01/10/2008	6.250	275,611	0	0	0	0	0	376,126	12/31/2012
A9050801		EVERETT	WA		07/01/2009	7.000	1,936,715	0	0	0	0	0	4,488,927	12/31/2012
A9111101		EVERETT	WA		01/29/2010	6.750	1,652,529	0	0	0	0	0	2,337,897	12/31/2012
B0020503		EVERETT	WA		03/31/2010	7.250	294,319	0	0	0	0	0	454,031	12/31/2012
B1020302		EVERETT	WA		03/31/2011	5.375	1,109,089	0	0	0	0	0	1,560,529	12/31/2012
B1082501		EVERETT	WA		12/20/2011	5.500	475,757	0	0	0	0	0	630,953	12/31/2012
B2011603		EVERETT	WA		03/06/2012	5.250	551,042	0	0	0	0	0	824,708	12/31/2012
B2061302		EVERETT	WA		09/10/2012	4.500	2,202,880	0	0	0	0	0	3,377,717	12/31/2012
B3013010		EVERETT	WA		05/01/2013	4.750	739,682	0	0	0	0	0	1,550,467	05/01/2013
B3022101		EVERETT	WA		05/21/2013	5.000	1,351,696	0	0	0	0	0	2,932,506	05/21/2013
B3031906		EVERETT	WA		05/31/2013	4.375	810,219	0	0	0	0	0	1,228,251	05/31/2013
B3050302		EVERETT	WA		07/26/2013	4.375	1,119,741	0	0	0	0	0	1,738,898	07/26/2013
B1092902		FEDERAL WAY	WA		11/16/2011	5.750	824,292	0	0	0	0	0	1,757,145	12/31/2012
B2040402		FEDERAL WAY	WA		06/29/2012	5.500	310,623	0	0	0	0	0	505,655	12/31/2012
B2121206		FEDERAL WAY	WA		02/15/2013	4.750	644,146	0	0	0	0	0	956,305	02/15/2013
B3032001		FEDERAL WAY	WA		06/28/2013	4.500	573,705	0	0	0	0	0	881,413	06/28/2013
B3041201		FEDERAL WAY	WA		06/27/2013	4.250	522,269	0	0	0	0	0	714,678	06/27/2013
B3042606		FEDERAL WAY	WA		09/04/2013	5.625	261,465	0	0	0	0	0	522,453	09/04/2013
B3042607		FEDERAL WAY	WA		08/28/2013	5.625	1,009,084	0	0	0	0	0	1,750,850	08/28/2013
A3080601		KENNEWICK	WA		10/27/2003	6.500	190,810	0	0	0	0	0	540,973	12/31/2012
A8021102		KENNEWICK	WA		04/01/2008	4.750	1,097,622	0	0	0	0	0	1,162,724	12/31/2012
B3031905		KENNEWICK	WA		07/17/2013	4.375	1,467,249	0	0	0	0	0	1,994,175	07/17/2013
A4042420		KENT	WA		07/01/2004	6.750	591,058	0	0	0	0	0	1,122,811	12/31/2012
A5030801		KENT	WA		05/20/2005	5.875	577,190	0	0	0	0	0	1,189,452	12/31/2012
A6062101		KENT	WA		09/08/2006	6.625	622,317	0	0	0	0	0	687,006	12/31/2012
A7012401		KENT	WA		04/10/2007	6.250	668,143	0	0	0	0	0	682,542	12/31/2012
B0071603		KENT	WA		09/20/2010	6.125	526,844	0	0	0	0	0	836,775	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B1063008		KENT	WA		10/01/2011	7.830	694,357	0	0	0	0	0	1,876,307	12/31/2012
B1072203		KENT	WA		09/26/2011	5.625	1,341,748	0	0	0	0	0	1,815,616	12/31/2012
B2070202		KENT	WA		11/01/2012	4.625	1,013,452	0	0	0	0	0	1,428,079	12/31/2012
B2112001		KENT	WA		02/19/2013	5.750	832,614	0	0	0	0	0	1,217,167	02/19/2013
B2121205		KENT	WA		02/15/2013	4.750	457,435	0	0	0	0	0	673,532	02/15/2013
B3013007		KENT	WA		06/14/2013	4.500	6,635,860	0	0	0	0	0	10,311,573	06/14/2013
A8011602		KINGSTON	WA		03/18/2008	6.000	609,676	0	0	0	0	0	1,453,277	12/31/2012
B2051708		KINGSTON	WA		07/31/2012	5.000	582,312	0	0	0	0	0	2,595,845	12/31/2012
A7012303		KIRKLAND	WA		05/14/2007	6.125	291,091	0	0	0	0	0	759,610	12/31/2012
A7012602		KIRKLAND	WA		04/17/2007	6.250	307,198	0	0	0	0	0	545,399	12/31/2012
B0050702		KIRKLAND	WA		07/09/2010	5.875	311,600	0	0	0	0	0	685,453	12/31/2012
B0060902		KIRKLAND	WA		07/15/2010	6.250	2,215,654	0	0	0	0	0	3,917,789	12/31/2012
B0061504		KIRKLAND	WA		08/11/2010	5.625	3,871,807	0	0	0	0	0	5,434,100	12/31/2012
B0120806		KIRKLAND	WA		01/21/2011	6.000	2,182,250	0	0	0	0	0	4,639,525	12/31/2012
B1052505		KIRKLAND	WA		07/29/2011	5.875	2,424,502	0	0	0	0	0	3,440,536	12/31/2012
B2020901		KIRKLAND	WA		05/14/2012	4.875	388,988	0	0	0	0	0	625,486	12/31/2012
B2062905		KIRKLAND	WA		08/28/2012	4.750	762,367	0	0	0	0	0	1,155,079	12/31/2012
B2122108		KIRKLAND	WA		04/12/2013	4.875	1,595,423	0	0	0	0	0	2,164,450	04/12/2013
A8070201		LACEY	WA		09/23/2008	5.000	1,194,976	0	0	0	0	0	910,174	12/31/2012
B1070612		LACEY	WA		10/11/2011	6.500	906,489	0	0	0	0	0	1,388,768	12/31/2012
A5121502		LAKEWOOD	WA		03/09/2006	6.500	168,954	0	0	0	0	0	316,438	12/31/2012
A4010503		LIBERTY LAKE	WA		04/22/2004	7.000	1,601,483	0	0	0	0	0	3,822,984	12/31/2012
A3050905		LYNNWOOD	WA		07/17/2003	4.125	454,092	0	0	0	0	0	1,358,244	12/31/2012
A5121301		LYNNWOOD	WA		02/02/2006	6.125	304,733	0	0	0	0	0	690,430	12/31/2012
A6113003		LYNNWOOD	WA		02/01/2007	6.125	252,354	0	0	0	0	0	530,232	12/31/2012
A9031202		LYNNWOOD	WA		05/21/2009	7.250	4,702,009	0	0	0	0	0	9,676,842	12/31/2012
B1083102		LYNNWOOD	WA		10/31/2011	5.625	476,032	0	0	0	0	0	783,813	12/31/2012
B2011601		LYNNWOOD	WA		03/30/2012	4.875	1,692,294	0	0	0	0	0	2,388,691	12/31/2012
B2021704		LYNNWOOD	WA		03/30/2012	4.875	1,153,844	0	0	0	0	0	1,828,565	12/31/2012
B2121204		MARYSVILLE	WA		02/15/2013	4.750	1,828,516	0	0	0	0	0	2,611,892	02/15/2013
B0031101		MONROE	WA		04/15/2010	6.750	2,130,711	0	0	0	0	0	3,808,848	12/31/2012
B2100206		MONROE	WA		12/12/2012	4.750	2,100,109	0	0	0	0	0	3,559,948	12/31/2012
B2121704		MUKILTEO	WA		02/11/2013	4.375	2,237,619	0	0	0	0	0	3,043,550	02/11/2013
B3031811		MUKILTEO	WA		06/19/2013	4.500	1,215,638	0	0	0	0	0	1,662,094	06/19/2013
A2090504		OAK HARBOR	WA		11/27/2002	6.625	485,205	0	0	0	0	0	1,033,462	12/31/2012
A8092903		OLYMPIA	WA		11/19/2008	4.250	891,952	0	0	0	0	0	2,196,363	12/31/2012
B1110701		OLYMPIA	WA		02/10/2012	5.750	3,837,653	0	0	0	0	0	6,372,252	12/31/2012
B2041310		OLYMPIA	WA		06/12/2012	5.500	462,142	0	0	0	0	0	623,450	12/31/2012
B2070201		OLYMPIA	WA		08/31/2012	4.500	770,908	0	0	0	0	0	2,091,062	12/31/2012
B2102308		OLYMPIA	WA		12/31/2012	4.750	576,532	0	0	0	0	0	782,268	12/31/2012
A6011202		PASCO	WA		04/07/2006	5.875	94,123	0	0	0	0	0	1,612,950	12/31/2012
B3073102		PASCO	WA		10/09/2013	4.625	515,826	0	0	0	0	0	1,068,947	10/09/2013
A8020807		PORT ANGELES	WA		06/03/2008	6.375	769,339	0	0	0	0	0	697,233	12/31/2012
B2112002		PORT ORCHARD	WA		02/19/2013	5.250	947,402	0	0	0	0	0	1,626,926	02/19/2013
B3032707		PORT ORCHARD	WA		05/23/2013	4.375	789,965	0	0	0	0	0	1,087,886	05/23/2013
B2092103		POULSBO	WA		11/08/2012	4.625	677,915	0	0	0	0	0	947,631	12/31/2012
A4040103		PUYALLUP	WA		06/23/2004	6.500	947,286	0	0	0	0	0	2,528,605	12/31/2012
A6050202		PUYALLUP	WA		07/17/2006	6.750	1,751,283	0	0	0	0	0	2,332,987	12/31/2012
A8011806		PUYALLUP	WA		04/22/2008	5.875	2,556,528	0	0	0	0	0	2,357,465	12/31/2012
A9110502		PUYALLUP	WA		12/01/2009	6.660	1,396,561	0	0	0	0	0	1,705,153	12/31/2012
B2040403		PUYALLUP	WA		06/29/2012	5.500	307,769	0	0	0	0	0	459,949	12/31/2012
B3041705		PUYALLUP	WA		06/03/2013	4.375	607,065	0	0	0	0	0	824,332	06/03/2013
B3050303		PUYALLUP	WA		07/26/2013	4.375	1,390,026	0	0	0	0	0	2,145,432	07/26/2013
B3051606		PUYALLUP	WA		08/12/2013	4.500	720,256	0	0	0	0	0	1,314,225	08/12/2013
A3061907		REDMOND	WA		08/29/2003	5.750	370,098	0	0	0	0	0	1,435,882	12/31/2012
A3112604		REDMOND	WA		02/05/2004	6.500	315,380	0	0	0	0	0	596,365	12/31/2012
A4050606		RENTON	WA		08/10/2004	6.000	408,501	0	0	0	0	0	1,699,389	12/31/2012
A5030802		RENTON	WA		05/20/2005	5.625	1,801,541	0	0	0	0	0	4,746,521	12/31/2012
A7042301		RENTON	WA		07/17/2007	6.625	279,146	0	0	0	0	0	441,087	12/31/2012
B0081102		RENTON	WA		10/27/2010	7.000	1,174,212	0	0	0	0	0	2,230,722	12/31/2012
B3010804		RENTON	WA		03/13/2013	4.750	456,569	0	0	0	0	0	1,199,127	03/13/2013

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B3042609		RENTON	WA		09/05/2013	5.625	570,471	0	0	0	0	0	935,869	09/05/2013
A6081501		RICHLAND	WA		09/22/2006	5.500	2,578,956	0	0	0	0	0	3,456,597	12/31/2012
A8050905		RICHLAND	WA		07/31/2008	4.250	713,172	0	0	0	0	0	1,118,420	12/31/2012
A80509053		RICHLAND	WA		03/31/2010	7.000	387,004	0	0	0	0	0	788,740	12/31/2012
B3042608		SEATAC	WA		08/27/2013	5.625	1,157,481	0	0	0	0	0	1,604,024	08/27/2013
A2092502		SEATTLE	WA		11/21/2002	6.500	263,683	0	0	0	0	0	1,040,877	12/31/2012
A3011302		SEATTLE	WA		03/26/2003	6.500	47,643	0	0	0	0	0	117,968	12/31/2012
A3061906		SEATTLE	WA		08/29/2003	6.000	592,205	0	0	0	0	0	1,838,883	12/31/2012
A3081203		SEATTLE	WA		10/29/2003	7.000	497,864	0	0	0	0	0	1,824,997	12/31/2012
A5060204		SEATTLE	WA		08/15/2005	5.625	1,236,247	0	0	0	0	0	1,586,411	12/31/2012
A5081501		SEATTLE	WA		11/08/2005	5.750	427,608	0	0	0	0	0	991,123	12/31/2012
A6040501		SEATTLE	WA		06/19/2006	6.625	706,753	0	0	0	0	0	2,042,604	12/31/2012
A6062001		SEATTLE	WA		09/12/2006	6.500	482,622	0	0	0	0	0	1,658,904	12/31/2012
A7050705		SEATTLE	WA		07/24/2007	6.500	490,753	0	0	0	0	0	611,429	12/31/2012
A7091203		SEATTLE	WA		11/06/2007	4.500	498,505	0	0	0	0	0	1,021,390	12/31/2012
A7121014		SEATTLE	WA		02/25/2008	6.500	369,800	0	0	0	0	0	635,180	12/31/2012
A8020601		SEATTLE	WA		04/17/2008	6.000	850,046	0	0	0	0	0	2,683,043	12/31/2012
A8022016		SEATTLE	WA		05/12/2008	6.125	2,363,007	0	0	0	0	0	3,730,494	12/31/2012
A8041601		SEATTLE	WA		07/08/2008	6.750	2,992,104	0	0	0	0	0	5,248,803	12/31/2012
A8091503		SEATTLE	WA		11/25/2008	4.750	3,163,013	0	0	0	0	0	4,159,789	12/31/2012
A8091902		SEATTLE	WA		11/18/2008	6.875	482,218	0	0	0	0	0	734,821	12/31/2012
A8091903		SEATTLE	WA		11/18/2008	6.875	904,175	0	0	0	0	0	1,380,568	12/31/2012
A9030204		SEATTLE	WA		05/20/2009	6.375	1,623,578	0	0	0	0	0	2,736,806	12/31/2012
A9040901		SEATTLE	WA		06/25/2009	6.875	1,392,630	0	0	0	0	0	2,057,392	12/31/2012
A9040902		SEATTLE	WA		06/25/2009	6.875	1,740,799	0	0	0	0	0	2,743,186	12/31/2012
A9102103		SEATTLE	WA		12/22/2009	6.800	1,607,225	0	0	0	0	0	3,156,686	12/31/2012
B0020507		SEATTLE	WA		03/16/2010	6.375	710,892	0	0	0	0	0	1,513,944	12/31/2012
B0061103		SEATTLE	WA		08/20/2010	4.125	152,883	0	0	0	0	0	382,118	12/31/2012
B0062503		SEATTLE	WA		09/01/2010	5.875	931,217	0	0	0	0	0	1,610,592	12/31/2012
B1033002		SEATTLE	WA		06/02/2011	6.000	1,941,873	0	0	0	0	0	2,915,556	12/31/2012
B1052504		SEATTLE	WA		08/03/2011	6.250	1,226,517	0	0	0	0	0	1,842,155	12/31/2012
B1060703		SEATTLE	WA		08/12/2011	5.375	637,123	0	0	0	0	0	979,933	12/31/2012
B1092601		SEATTLE	WA		01/31/2012	5.250	991,606	0	0	0	0	0	2,078,488	12/31/2012
B2030902		SEATTLE	WA		05/22/2012	4.875	1,300,059	0	0	0	0	0	1,820,608	12/31/2012
B2031310		SEATTLE	WA		05/11/2012	4.875	2,068,115	0	0	0	0	0	3,215,284	12/31/2012
B2042303		SEATTLE	WA		07/13/2012	4.625	548,874	0	0	0	0	0	840,580	12/31/2012
B2051502		SEATTLE	WA		07/23/2012	4.625	468,959	0	0	0	0	0	725,413	12/31/2012
B2051503		SEATTLE	WA		07/23/2012	4.625	468,959	0	0	0	0	0	688,159	12/31/2012
B2103112		SEATTLE	WA		12/14/2012	4.500	2,308,439	0	0	0	0	0	4,382,327	12/31/2012
B2103112-1		SEATTLE	WA		11/22/2013	5.500	249,900	0	0	0	0	0	522,735	12/31/2012
B2121802		SEATTLE	WA		02/26/2013	4.250	666,513	0	0	0	0	0	923,401	02/26/2013
B3042601		SEATTLE	WA		07/18/2013	4.500	861,517	0	0	0	0	0	1,176,534	07/18/2013
B3052201		SEATTLE	WA		08/07/2013	4.875	709,106	0	0	0	0	0	956,715	08/07/2013
B3080801		SEATTLE	WA		10/28/2013	4.500	778,889	0	0	0	0	0	1,959,100	10/28/2013
B3082701		SEATTLE	WA		10/28/2013	4.500	407,262	0	0	0	0	0	548,462	10/28/2013
A2111401		SEQUIM	WA		02/27/2003	6.375	692,567	0	0	0	0	0	2,348,178	12/31/2012
A9071701		SETAC	WA		10/06/2009	7.500	807,223	0	0	0	0	0	1,432,419	12/31/2012
B2051705		SILVERDALE	WA		07/31/2012	5.000	911,040	0	0	0	0	0	1,464,596	12/31/2012
B2121207		SNOHOMISH	WA		02/15/2013	4.750	753,060	0	0	0	0	0	1,116,006	02/15/2013
B1080101		SNOQUALMIE	WA		09/23/2011	5.750	2,075,142	0	0	0	0	0	3,105,503	12/31/2012
A4052116		SPOKANE	WA		08/19/2004	6.875	1,501,788	0	0	0	0	0	2,842,834	12/31/2012
A4063006		SPOKANE	WA		09/15/2004	6.625	910,670	0	0	0	0	0	1,643,252	12/31/2012
A4111201		SPOKANE	WA		01/21/2005	6.500	109,860	0	0	0	0	0	1,780,372	12/31/2012
A6030203		SPOKANE	WA		05/25/2006	6.125	406,385	0	0	0	0	0	444,197	12/31/2012
A7091307		SPOKANE	WA		12/03/2007	6.375	260,018	0	0	0	0	0	448,051	12/31/2012
B1041802		SPOKANE	WA		08/19/2011	6.000	561,907	0	0	0	0	0	951,752	12/31/2012
B0072801		STANWOOD	WA		09/28/2010	5.875	826,065	0	0	0	0	0	1,370,357	12/31/2012
B1102003		STANWOOD	WA		01/19/2012	5.250	955,217	0	0	0	0	0	1,421,279	12/31/2012
A5101801		TACOMA	WA		01/10/2006	6.125	339,581	0	0	0	0	0	796,764	12/31/2012
A6090704		TACOMA	WA		11/22/2006	6.500	400,540	0	0	0	0	0	575,513	12/31/2012
A8011105		TACOMA	WA		03/26/2008	4.750	1,055,157	0	0	0	0	0	1,637,654	12/31/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A8071003		TACOMA	WA		09/30/2008	6.750	388,571	0	0	0	0	0	626,254	12/31/2012
B1122002		TACOMA	WA		03/08/2012	5.250	2,069,744	0	0	0	0	0	3,006,683	12/31/2012
B2060103		TACOMA	WA		07/31/2012	5.125	1,409,538	0	0	0	0	0	1,881,340	12/31/2012
B2092001		TACOMA	WA		11/13/2012	4.625	2,636,346	0	0	0	0	0	3,967,132	12/31/2012
B2101002		TACOMA	WA		11/30/2012	4.625	2,109,079	0	0	0	0	0	2,868,410	12/31/2012
B3051605		TACOMA	WA		08/12/2013	4.500	644,172	0	0	0	0	0	1,029,359	08/12/2013
B3051607		TACOMA	WA		08/06/2013	4.375	689,256	0	0	0	0	0	948,089	08/06/2013
B3051608		TACOMA	WA		08/06/2013	4.375	313,730	0	0	0	0	0	442,591	08/06/2013
B3081603		TACOMA	WA		12/02/2013	4.750	7,200,000	0	0	0	0	0	11,717,219	12/02/2013
B3090503		TACOMA	WA		11/21/2013	5.875	976,500	0	0	0	0	0	1,648,292	11/21/2013
A6032703		TUKWILA	WA		06/14/2006	6.250	270,172	0	0	0	0	0	583,323	12/31/2012
A8121101		TUKWILA	WA		02/17/2009	7.500	911,899	0	0	0	0	0	1,349,803	12/31/2012
A9042802		TUKWILA	WA		07/07/2009	6.875	246,976	0	0	0	0	0	660,943	12/31/2012
B1101002		TUKWILA	WA		12/02/2011	5.625	1,815,383	0	0	0	0	0	1,871,411	12/31/2012
B1121602		TUKWILA	WA		04/02/2012	4.750	251,187	0	0	0	0	0	869,506	12/31/2012
B1032503		TUMWATER	WA		06/14/2011	6.250	736,861	0	0	0	0	0	1,279,495	12/31/2012
A5091202		UNION GAP	WA		11/29/2005	5.875	363,746	0	0	0	0	0	500,729	12/31/2012
B3050703		UNIVERSITY PLACE	WA		07/23/2013	4.620	474,019	0	0	0	0	0	1,182,773	07/23/2013
A1091104		VANCOUVER	WA		11/27/2001	8.000	28,964	0	0	0	0	0	314,877	12/31/2012
A2112502		VANCOUVER	WA		01/24/2003	6.750	549,807	0	0	0	0	0	1,730,601	12/31/2012
A3021911		VANCOUVER	WA		04/24/2003	4.500	79,812	0	0	0	0	0	138,696	12/31/2012
A4031602		VANCOUVER	WA		05/27/2004	6.750	393,918	0	0	0	0	0	835,907	12/31/2012
A4032609		VANCOUVER	WA		06/21/2004	4.250	84,773	0	0	0	0	0	2,960,350	12/31/2012
A4092902		VANCOUVER	WA		12/28/2004	5.875	277,031	0	0	0	0	0	624,974	12/31/2012
A4112201		VANCOUVER	WA		01/01/2005	5.875	1,255,087	0	0	0	0	0	2,199,405	12/31/2012
A6022701		VANCOUVER	WA		07/07/2006	6.000	536,111	0	0	0	0	0	1,379,417	12/31/2012
A6121509		VANCOUVER	WA		02/28/2007	5.125	3,104,075	0	0	0	0	0	3,745,940	12/31/2012
A7102902		VANCOUVER	WA		12/19/2007	5.125	371,168	0	0	0	0	0	380,426	12/31/2012
A8022904		VANCOUVER	WA		05/15/2008	6.125	1,814,051	0	0	0	0	0	2,600,270	12/31/2012
B0071604		VANCOUVER	WA		09/20/2010	6.125	451,581	0	0	0	0	0	612,034	12/31/2012
B0122702		VANCOUVER	WA		03/30/2011	6.250	1,832,429	0	0	0	0	0	1,997,453	12/31/2012
B1012401		VANCOUVER	WA		08/15/2011	6.375	3,041,263	0	0	0	0	0	4,116,267	12/31/2012
B2041903		VANCOUVER	WA		06/14/2012	4.625	535,876	0	0	0	0	0	1,080,391	07/30/2013
B2082101		VANCOUVER	WA		12/05/2012	5.000	1,613,728	0	0	0	0	0	2,276,514	12/31/2012
B2120602		VANCOUVER	WA		02/14/2013	4.750	275,749	0	0	0	0	0	650,669	02/20/2013
B3011502		VANCOUVER	WA		03/15/2013	4.875	694,026	0	0	0	0	0	1,076,900	03/15/2013
B3072902		VANCOUVER	WA		09/18/2013	4.750	339,985	0	0	0	0	0	554,067	09/18/2013
A6053104		WALLA WALLA	WA		10/30/2006	6.750	1,279,924	0	0	0	0	0	2,781,067	12/31/2012
B3052009		WALLA WALLA	WA		07/23/2013	4.000	491,894	0	0	0	0	0	1,008,114	07/23/2013
A8062701		YAKIMA	WA		09/09/2008	4.125	281,130	0	0	0	0	0	470,836	12/31/2012
A5080805		APPLETON	WI		10/14/2005	5.875	172,672	0	0	0	0	0	463,317	12/31/2012
A4021902		BROOKFIELD	WI		04/21/2004	5.000	554,676	0	0	0	0	0	3,669,539	12/31/2012
B2050804		FOND DU LAC	WI		09/05/2012	5.500	773,054	0	0	0	0	0	1,242,960	12/31/2012
A5012905		GREEN BAY	WI		04/29/2005	6.625	195,030	0	0	0	0	0	367,360	12/31/2012
B3031202		GREENDALE	WI		04/24/2013	6.250	1,369,015	0	0	0	0	0	1,798,639	04/24/2013
B0090302		KIMBERLY	WI		11/23/2010	6.500	1,721,483	0	0	0	0	0	3,547,744	12/31/2012
A7082901		LAKE GENEVA	WI		11/30/2007	6.300	692,446	0	0	0	0	0	966,138	12/31/2012
A7083002		LAKE GENEVA	WI		11/20/2007	6.300	269,173	0	0	0	0	0	319,933	12/31/2012
A7120609		LAKE GENEVA	WI		03/10/2008	6.250	504,031	0	0	0	0	0	605,789	12/31/2012
B1071902		LAKE GENEVA	WI		10/11/2011	5.500	627,015	0	0	0	0	0	733,663	12/31/2012
B0020802		MARSHFIELD	WI		04/15/2010	7.250	1,486,820	0	0	0	0	0	2,209,892	12/31/2012
A6030303		MIDDLETON	WI		05/18/2006	6.000	222,984	0	0	0	0	0	347,335	12/31/2012
A6080101		MIDDLETON	WI		09/29/2006	6.750	465,243	0	0	0	0	0	652,950	12/31/2012
A6080102		MIDDLETON	WI		09/28/2006	6.750	972,874	0	0	0	0	0	382,915	12/31/2012
A2083002		MILWAUKEE	WI		12/12/2002	7.000	288,281	0	0	0	0	0	657,827	12/31/2012
A6053101		MILWAUKEE	WI		08/02/2006	6.625	294,049	0	0	0	0	0	433,895	12/31/2012
A6082103		MILWAUKEE	WI		10/17/2006	7.125	331,500	0	0	0	0	0	549,980	12/31/2012
A9061601		MILWAUKEE	WI		07/31/2009	8.500	7,185,952	0	0	0	0	0	10,601,311	12/31/2012
B2050207		MILWAUKEE	WI		06/28/2012	5.875	6,388,496	0	0	0	0	0	16,410,817	12/31/2012
B2091802		MILWAUKEE	WI		02/01/2013	4.750	883,235	0	0	0	0	0	1,212,049	02/01/2013
A4091601		NEW RICHMOND	WI		11/18/2004	5.875	562,956	0	0	0	0	0	1,151,169	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A6020901		OAK CREEK	WI		03/30/2006	6.500	117,854	0	0	0	0	0	391,650	12/31/2012
B3012802		OSHKOSH	WI		05/22/2013	4.625	934,756	0	0	0	0	0	1,265,025	05/22/2013
B2102602		PORTAGE	WI		01/25/2013	6.125	2,801,324	0	0	0	0	0	4,677,965	01/25/2013
B0032905		RACINE	WI		09/30/2010	6.625	1,889,592	0	0	0	0	0	2,739,148	12/31/2012
B2110730		TOMAH	WI		12/28/2012	4.875	836,844	0	0	0	0	0	1,176,280	12/31/2012
A7050704		WAUNAKEE	WI		09/14/2007	6.375	222,377	0	0	0	0	0	278,504	12/31/2012
A5012908		WAUSAU	WI		04/27/2005	6.625	241,903	0	0	0	0	0	462,111	12/31/2012
B3010803		WEST ALLIS	WI		03/15/2013	4.750	392,013	0	0	0	0	0	671,226	03/15/2013
A6122202		BUFFALO	WY		03/13/2007	6.500	243,701	0	0	0	0	0	440,859	12/31/2012
A7092107		CHEYENNE	WY		11/20/2007	6.500	459,208	0	0	0	0	0	694,668	12/31/2012
A7041801		LARAMIE	WY		07/10/2007	6.750	331,705	0	0	0	0	0	524,978	12/31/2012
0599999. Mortgages in good standing - Commercial mortgages-all other							5,237,806,863	0	0	0	0	0	9,452,777,980	XXX
0899999. Total Mortgages in good standing							5,238,198,101	0	0	0	0	0	9,454,116,680	XXX
A2101801		SANTA ANA	CA		01/15/2003	4.750	831,343	0	0	0	0	0	1,610,389	12/31/2012
A1111507		DENVER	CO		02/04/2002	7.500	993,643	0	0	0	0	0	1,594,824	12/31/2012
A7072701		NEW LONDON	CT		11/08/2007	5.500	203,181	0	0	0	0	0	308,528	09/26/2013
B1029905		CALLAWAY	FL		10/14/2011	5.750	1,285,021	0	0	0	0	0	924,018	12/31/2012
B1029917		CINCO BAYOU	FL		10/07/2011	5.750	389,089	0	0	0	0	0	459,134	12/31/2012
B1029942		CINCO BAYOU	FL		09/30/2011	5.750	599,937	0	0	0	0	0	505,325	12/31/2012
A7121804		CLEARWATER	FL		02/28/2008	4.000	625,784	0	0	0	0	0	391,746	03/26/2013
B1029955		CRESTVIEW	FL		10/07/2011	5.750	750,028	0	0	0	0	0	720,574	12/31/2012
B1029926		DESTIN	FL		10/14/2011	5.750	1,638,922	0	0	0	0	0	1,131,648	12/31/2012
B1029916		FORT WALTON BEACH	FL		10/14/2011	5.750	879,137	0	0	0	0	0	846,606	12/31/2012
B1029924		FORT WALTON BEACH	FL		09/30/2011	5.750	885,407	0	0	0	0	0	782,388	12/31/2012
B1029927		FORT WALTON BEACH	FL		09/30/2011	5.750	1,105,818	0	0	0	0	0	910,528	12/31/2012
B1029962		FREEPORT	FL		10/14/2011	5.750	785,017	0	0	0	0	0	754,706	12/31/2012
B1029938		GULF BREEZE	FL		09/30/2011	5.750	625,038	0	0	0	0	0	604,316	12/31/2012
B1029946		LAMONT	FL		10/14/2011	5.750	590,397	0	0	0	0	0	562,888	12/31/2012
A7121803		LARGO	FL		02/29/2008	4.000	953,338	0	0	0	0	0	560,431	03/26/2013
A7080106		LONGWOOD	FL		10/24/2007	6.500	433,314	0	0	0	0	0	401,042	12/31/2012
B1029948		MARIANNA	FL		10/14/2011	5.750	715,937	0	0	0	0	0	900,619	12/31/2012
B1029935		MILTON	FL		09/30/2011	5.750	747,748	0	0	0	0	0	724,343	12/31/2012
B1029943		NICEVILLE	FL		10/07/2011	5.750	555,709	0	0	0	0	0	535,485	12/31/2012
B1029952		NICEVILLE	FL		10/14/2011	5.750	868,721	0	0	0	0	0	839,501	12/31/2012
B1029903		PANAMA CITY	FL		10/14/2011	5.750	938,977	0	0	0	0	0	897,403	12/31/2012
B1029904		PANAMA CITY	FL		10/14/2011	5.750	823,482	0	0	0	0	0	788,556	12/31/2012
B1029908		PANAMA CITY	FL		10/14/2011	5.750	848,199	0	0	0	0	0	819,806	12/31/2012
B1029910		PANAMA CITY	FL		10/14/2011	5.750	634,208	0	0	0	0	0	585,197	12/31/2012
B1029911		PANAMA CITY	FL		10/14/2011	5.750	933,446	0	0	0	0	0	377,081	12/31/2012
B1029902		PANAMA CITY BEACH	FL		10/14/2011	5.750	1,230,747	0	0	0	0	0	1,173,344	12/31/2012
B1029907		PANAMA CITY BEACH	FL		10/14/2011	5.750	780,244	0	0	0	0	0	441,899	12/31/2012
B1029949		PANAMA CITY BEACH	FL		10/14/2011	5.750	755,752	0	0	0	0	0	724,770	12/31/2012
B1029933		PENSACOLA	FL		09/30/2011	5.750	413,715	0	0	0	0	0	306,311	12/31/2012
B1029939		PENSACOLA	FL		09/30/2011	5.750	777,774	0	0	0	0	0	545,312	12/31/2012
B1029959		PENSACOLA	FL		09/30/2011	5.750	701,076	0	0	0	0	0	615,451	12/31/2012
B1029953		QUINCY	FL		10/07/2011	5.750	929,784	0	0	0	0	0	897,537	12/31/2012
B1029914		SHALIMAR	FL		09/30/2011	5.750	944,891	0	0	0	0	0	747,156	12/31/2012
B1029941		WRIGHT	FL		09/30/2011	5.750	679,755	0	0	0	0	0	655,479	12/31/2012
A9090916		ATLANTA	GA		11/20/2009	6.500	709,127	0	0	0	0	0	654,693	12/31/2012
A9090912		COLLEGE PARK	GA		12/31/2009	7.125	1,819,086	0	0	0	0	0	2,115,770	12/31/2012
A9090911		CONYERS	GA		12/31/2009	7.125	1,412,355	0	0	0	0	0	1,955,155	12/31/2012
A7011201		MCDONOUGH	GA		03/20/2007	7.000	856,210	0	0	0	0	0	702,591	12/31/2012
A70112013		MCDONOUGH	GA		01/01/2009	7.000	17,208	0	0	0	0	0	14,146	12/31/2012
A9090915		TUCKER	GA		11/20/2009	6.875	1,253,194	0	0	0	0	0	1,107,651	12/31/2012
A7041301		AMMON	ID		01/16/2008	4.500	1,028,508	0	0	0	0	0	1,154,270	12/31/2012
A3090401		AVON	IN		12/01/2003	7.000	1,058,670	0	0	0	0	0	993,679	12/31/2012
A9091801		PORTLAND	ME		02/26/2010	5.250	569,775	0	0	0	0	0	628,168	12/31/2012
A9091802		PORTLAND	ME		01/25/2010	5.250	404,493	0	0	0	0	0	493,605	12/31/2012
A90918023		PORTLAND	ME		12/22/2011	5.250	18,498	0	0	0	0	0	22,757	12/31/2012
A7112702		SOUTHAVEN	MS		01/29/2008	6.125	1,231,259	0	0	0	0	0	998,790	12/31/2012
A71127029		SOUTHAVEN	MS		12/22/2010	0.000	40,492	0	0	0	0	0	30,650	12/31/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
A3010305		BERNARDSVILLE	NJ		03/12/2003	7.500	399,243	0	0	0	0	0	514,120	01/04/2013
A3092301		HENDERSON	NV		11/25/2003	4.750	737,599	0	0	0	0	0	1,078,554	12/31/2012
A7091101		LAS VEGAS	NV		11/29/2007	4.125	1,644,282	0	0	0	0	0	985,235	06/26/2013
A3070704		RENO	NV		09/17/2003	4.750	430,513	0	0	0	0	0	873,985	12/31/2012
A2092704		SPARKS	NV		12/19/2002	4.750	435,447	0	0	0	0	0	897,740	12/31/2012
A4072702		BATAVIA	NY		09/15/2004	6.750	289,877	0	0	0	0	0	226,201	12/31/2012
A6050501		OGDENSBURG	NY		06/28/2006	6.750	415,925	0	0	0	0	0	223,898	12/31/2012
A6053107		SALINA	NY		09/20/2006	6.625	597,582	0	0	0	0	0	1,283,361	12/31/2012
A7010802		TONAWANDA	NY		03/30/2007	6.125	644,586	0	0	0	0	0	790,579	12/31/2012
A5072902		WATERTOWN	NY		10/03/2005	5.750	765,037	0	0	0	0	0	792,535	12/31/2012
B2091406		CINCINNATI	OH		11/29/2012	4.750	1,351,321	0	0	0	0	0	1,385,370	12/31/2012
A4042304		CRANSTON	RI		06/29/2004	6.000	1,109,718	0	0	0	0	0	1,026,734	12/31/2012
A40423043		CRANSTON	RI		04/15/2010	6.000	163,313	0	0	0	0	0	150,960	12/31/2012
A6092201		ANTIOCH	TN		12/12/2006	4.500	405,920	0	0	0	0	0	532,648	06/28/2013
A7080101		COVINGTON	TN		10/19/2007	5.000	288,933	0	0	0	0	0	246,207	12/31/2012
A6061201		LENOIR CITY	TN		08/29/2006	7.000	2,193,962	0	0	0	0	0	2,672,103	12/31/2012
A60612013		LENOIR CITY	TN		01/15/2010	7.000	120,857	0	0	0	0	0	147,416	12/31/2012
A5092701		NASHVILLE	TN		12/20/2005	4.500	656,955	0	0	0	0	0	945,118	06/28/2013
A4081902		MAGNOLIA	TX		11/18/2004	6.250	875,533	0	0	0	0	0	1,102,792	12/31/2012
A5100503		SPRING	TX		12/15/2005	6.250	389,803	0	0	0	0	0	316,933	12/31/2012
B2080102		SANDY	UT		09/27/2012	6.000	1,419,726	0	0	0	0	0	1,739,006	12/31/2012
A7080911		SPRINGVILLE	UT		11/28/2007	6.750	266,952	0	0	0	0	0	277,937	12/31/2012
1399999. Restructured mortgages - Commercial mortgages-all other							53,876,538	0	0	0	0	0	54,725,698	XXX
1699999. Total - Restructured Mortgages							53,876,538	0	0	0	0	0	54,725,698	XXX
A5032401		GREELEY	CO		06/02/2005	6.000	269,085	0	0	0	0	0	254,880	12/31/2012
A7062803		LINDENHURST	IL		09/12/2007	6.750	363,927	0	0	0	0	0	253,674	12/31/2012
A7062804		MCHENRY	IL		10/10/2008	7.350	1,079,509	0	0	0	0	0	891,710	12/31/2012
A7062802		MUNDELEIN	IL		09/12/2007	6.750	294,779	0	0	0	0	0	302,154	12/31/2012
A4090304		CHARLOTTE	NC		12/08/2004	6.000	1,517,590	0	0	0	0	0	1,815,465	12/31/2012
A6052605		ROCHESTER	NH		08/14/2006	6.625	507,044	0	0	0	0	0	479,281	05/16/2013
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							4,031,934	0	0	0	0	0	3,997,164	XXX
2499999. Total - Mortgages with overdue interest over 90 days							4,031,934	0	0	0	0	0	3,997,164	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							5,296,106,573	0	0	0	0	0	9,512,839,542	XXX

General Interrogatory:

1. Mortgages in good standing $ 251,044 unpaid taxes $ 30,920 interest due and unpaid.
2. Restructured mortgages $ 20,113 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 51,607 unpaid taxes $ 385,542 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					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
B3062602	ALABASTER	AL		09/17/2013	4.875	1,400,000	0	1,873,000
B3042908	AUBURN	AL		07/11/2013	5.000	486,291	0	2,641,000
B3042909	AUBURN	AL		07/15/2013	5.000	609,790	528,743	2,634,000
B3081401	BIRMINGHAM	AL		11/04/2013	4.375	1,985,000	0	2,797,000
B3100703	BIRMINGHAM	AL		12/20/2013	5.125	2,600,000	0	3,545,000
B3071204	EUFAULA	AL		10/04/2013	4.500	3,000,000	0	5,844,000
B3062604	GARDENDALE	AL		09/17/2013	4.875	2,500,000	0	3,341,000
B1083105	HUNTSVILLE	AL		12/29/2011	5.500	0	214,834	1,523,000
B2070103	HUNTSVILLE	AL		10/04/2012	5.000	0	921,506	1,519,000
B2070104	HUNTSVILLE	AL		08/30/2012	5.000	0	820,449	1,474,000
B3083001	HUNTSVILLE	AL		12/27/2013	5.750	483,265	0	2,600,000
B2070101	MONTGOMERY	AL		12/10/2012	5.000	0	553,089	2,640,000
B2070102	MONTGOMERY	AL		10/31/2012	5.000	0	614,142	2,708,000
B3022002	MONTGOMERY	AL		05/15/2013	5.000	825,000	0	1,100,000
B3041602	PELL CITY	AL		07/11/2013	4.500	2,100,000	0	2,802,000
B2070105	TUSCALOOSA	AL		08/24/2012	5.000	0	931,712	2,735,000
B3042907	BRYANT	AR		06/18/2013	5.000	486,238	421,029	2,967,000
B3042910	CONWAY	AR		07/29/2013	5.000	102,319	150,065	2,201,000
B3031309	FAYETTEVILLE	AR		05/13/2013	4.750	2,200,000	0	2,944,000
B2060803	HOT SPRINGS	AR		08/17/2012	5.000	0	1,207,062	2,735,000
B3042911	LITTLE ROCK	AR		07/29/2013	5.000	741,249	0	2,908,000
B3042912	LITTLE ROCK	AR		07/31/2013	5.000	659,135	0	2,761,000
B3100701	SHERWOOD	AR		11/22/2013	5.750	46,293	0	1,586,000
B3031802	APACHE JUNCTION	AZ		06/25/2013	4.250	1,600,000	0	2,141,000
B3052701	APACHE JUNCTION	AZ		08/23/2013	4.250	1,225,000	0	2,083,000
B3012807	CAVE CREEK	AZ		05/29/2013	4.500	3,000,000	0	4,111,000
B3053002	CHANDLER	AZ		08/22/2013	4.500	600,000	0	1,288,000
B3061901	CHANDLER	AZ		08/30/2013	4.875	740,000	0	1,365,000
B3100401	CHANDLER	AZ		11/07/2013	4.750	1,000,000	0	1,353,000
B3040903	FOUNTAIN HILLS	AZ		07/15/2013	4.500	2,950,000	0	3,947,000
B3062110	FOUNTAIN HILLS	AZ		08/13/2013	4.875	2,275,000	0	3,033,000
B3031501	LAKE HAVASU CITY	AZ		06/07/2013	4.500	1,900,000	0	3,371,000
B3060306	LAVEEN	AZ		08/15/2013	4.250	3,650,000	0	4,891,000
B3021902	MESA	AZ		04/26/2013	4.750	1,185,000	0	1,617,000
B3062004	PEORIA	AZ		08/29/2013	4.875	1,275,000	0	1,720,000
B3071804	PEORIA	AZ		11/01/2013	5.625	5,800,000	0	7,747,000
A91211013	PHOENIX	AZ		01/30/2013	6.875	350,000	0	1,241,000
B2100404	PHOENIX	AZ		01/11/2013	5.000	2,450,000	0	3,276,000
B2111902	PHOENIX	AZ		01/23/2013	5.500	360,000	0	605,000
B3010403	PHOENIX	AZ		03/01/2013	4.500	850,000	0	1,462,000
B3012101	PHOENIX	AZ		04/01/2013	4.250	2,150,000	0	3,040,000
B3012808	PHOENIX	AZ		03/29/2013	4.875	960,000	0	1,739,000
B3060601	PHOENIX	AZ		08/22/2013	5.000	1,400,000	0	1,910,000
B3061207	PHOENIX	AZ		08/29/2013	4.875	725,000	0	1,076,000
B3062003	PHOENIX	AZ		09/03/2013	4.750	2,320,000	0	3,614,000
B3081304	PHOENIX	AZ		10/24/2013	5.250	1,150,000	0	1,538,000
B3081404	PHOENIX	AZ		10/25/2013	5.375	1,600,000	0	2,275,000
B3022003	SCOTTSDALE	AZ		04/15/2013	4.750	940,000	0	1,349,000
B3030803	SCOTTSDALE	AZ		05/10/2013	4.625	3,250,000	0	4,406,000
B3081305	SCOTTSDALE	AZ		11/08/2013	5.375	5,000,000	0	8,050,000
B3101005	SCOTTSDALE	AZ		12/20/2013	4.500	835,000	0	1,113,000
B2112903	TUCSON	AZ		02/01/2013	5.250	1,950,000	0	3,085,000
B3030109	TUCSON	AZ		06/12/2013	4.750	550,000	0	1,406,000
B3051609	TUCSON	AZ		08/01/2013	4.375	1,050,000	0	1,409,000
B3071702	TUCSON	AZ		10/08/2013	5.750	375,000	0	634,000
B3010401	AGOURA HILLS	CA		03/21/2013	4.125	4,400,000	0	7,072,000
A5121203-1	ANAHEIM	CA		04/26/2013	4.000	750,000	0	9,362,000
B3051603	ANAHEIM	CA		08/12/2013	4.375	2,650,000	0	3,753,000
B3092401	ANAHEIM	CA		12/20/2013	7.250	2,750,000	0	4,157,000
B3031310	ATASCADERO	CA		06/04/2013	4.625	2,175,000	0	3,576,000
B2101504	BAKERSFIELD	CA		01/03/2013	5.250	500,000	0	1,395,000
B3052806	BAKERSFIELD	CA		08/15/2013	4.500	850,000	0	1,670,000
B3061204	BAKERSFIELD	CA		09/25/2013	5.000	1,300,000	0	2,002,000
B2110802	BELLFLOWER	CA		01/31/2013	5.000	540,000	0	733,000
B3062509	BENICIA	CA		10/24/2013	4.250	3,600,000	0	5,846,000

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	2	3						
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B3012504	BERKELEY	CA		03/26/2013	4.750	610,000	0	1,155,000
B3031303	BERKELEY	CA		06/03/2013	4.750	650,000	0	1,003,000
B3062701	BURLINGAME	CA		08/29/2013	5.000	1,875,000	0	2,576,000
B3041502	CALEXICO	CA		06/20/2013	4.750	1,000,000	0	2,128,000
A9102004-3	CANOGA PARK	CA		07/26/2013	4.000	500,000	0	4,211,000
B2102604	CHATSWORTH	CA		01/10/2013	5.375	815,000	0	1,099,000
B3052802	CHATSWORTH	CA		08/06/2013	4.375	2,000,000	0	3,485,000
B3070805	CHICO	CA		10/02/2013	5.750	475,000	0	1,169,000
B3070503	CITY OF INDUSTRY	CA		10/10/2013	4.875	1,190,000	0	1,914,000
B2121402	CONCORD	CA		02/21/2013	4.250	1,875,000	0	5,632,000
B2102603	CORONA	CA		01/03/2013	4.375	1,500,000	0	2,025,000
B3022204	CORONA	CA		04/11/2013	4.500	1,185,000	0	1,592,000
B3041704	COSTA MESA	CA		07/10/2013	4.500	1,200,000	0	1,769,000
B3030601	COTATI	CA		06/19/2013	5.000	2,800,000	0	3,864,000
A3021103-1	CULVER CITY	CA		08/28/2013	4.750	1,500,000	0	3,883,000
B3032704	DANVILLE	CA		06/11/2013	4.250	615,000	0	1,862,000
B3013005	DUARTE	CA		03/29/2013	4.625	2,650,000	0	4,438,000
B3030106	EL CAJON	CA		05/02/2013	4.250	1,200,000	0	1,635,000
B2111904	EL SEGUNDO	CA		02/14/2013	4.875	915,000	0	1,425,000
B3010805	FONTANA	CA		03/01/2013	4.500	1,800,000	0	2,741,000
B3011003	FONTANA	CA		03/11/2013	4.750	2,500,000	0	3,657,000
B3020602	FONTANA	CA		04/02/2013	4.750	630,000	0	1,005,000
A4041903-2	FOSTER CITY	CA		01/04/2013	5.000	500,000	0	1,366,000
B2110806	FRESNO	CA		01/30/2013	5.250	337,500	0	540,000
B2103105	FULLERTON	CA		01/31/2013	4.750	1,200,000	0	1,617,000
B3053106	GLENDALE	CA		08/26/2013	4.625	4,300,000	0	5,887,000
B3073003	HAWTHORNE	CA		10/23/2013	5.375	1,550,000	0	2,542,000
B3042604	HAYWARD	CA		07/09/2013	5.250	3,000,000	0	6,966,000
B2103109	HESPERIA	CA		01/17/2013	5.000	2,800,000	0	5,142,000
B3011401	INDIO	CA		04/26/2013	4.500	825,000	0	1,101,000
B3010702	INGLEWOOD	CA		03/26/2013	4.500	2,850,000	0	3,952,000
B3062505	IRVINE	CA		09/04/2013	4.875	1,305,000	0	2,957,000
B3052402	LA HABRA	CA		08/15/2013	4.500	3,200,000	0	4,301,000
B3021503	LA MESA	CA		04/09/2013	5.500	1,150,000	0	1,910,000
B3051304	LA VERNE	CA		11/04/2013	4.625	5,000,000	0	7,984,000
B3052804	LAGUNA BEACH	CA		08/05/2013	4.500	1,100,000	0	1,470,000
B2103108	LANCASTER	CA		01/29/2013	4.875	760,000	0	1,354,000
B3061101	LANCASTER	CA		09/04/2013	4.750	2,950,000	0	3,973,000
B2011103	LATHROP	CA		03/29/2012	4.750	0	159,520	8,986,000
B3050901	LEMON GROVE	CA		07/15/2013	4.500	1,800,000	0	2,400,000
B2102605	LONG BEACH	CA		01/11/2013	4.750	595,000	0	1,033,000
B3012503	LONG BEACH	CA		04/01/2013	4.625	600,000	0	1,319,000
B2052405	LOS ANGELES	CA		01/17/2013	5.125	3,000,000	0	4,013,000
B2100401	LOS ANGELES	CA		01/23/2013	4.875	1,750,000	0	2,522,000
B2100803	LOS ANGELES	CA		01/18/2013	5.250	1,435,000	0	1,914,000
B2110801	LOS ANGELES	CA		01/30/2013	5.000	442,500	0	660,000
B2110804	LOS ANGELES	CA		01/30/2013	5.000	735,000	0	993,000
B2110805	LOS ANGELES	CA		01/30/2013	5.000	550,000	0	734,000
B3010701	LOS ANGELES	CA		03/26/2013	4.500	2,750,000	0	3,763,000
B3011102	LOS ANGELES	CA		03/20/2013	5.000	550,000	0	1,546,000
B3012804	LOS ANGELES	CA		04/30/2013	4.500	5,500,000	0	8,171,000
B3030110	LOS ANGELES	CA		06/03/2013	4.750	1,030,000	0	1,535,000
B3030602	LOS ANGELES	CA		04/19/2013	4.500	3,120,000	0	4,171,000
B3031304	LOS ANGELES	CA		06/10/2013	4.125	1,650,000	0	3,503,000
B3031305	LOS ANGELES	CA		06/10/2013	4.125	2,800,000	0	4,219,000
B3031306	LOS ANGELES	CA		05/15/2013	4.125	1,400,000	0	2,711,000
B3040104	LOS ANGELES	CA		06/12/2013	4.375	800,000	0	1,626,000
B3041701	LOS ANGELES	CA		06/03/2013	3.750	3,000,000	0	4,835,000
B3041702	LOS ANGELES	CA		06/03/2013	3.750	1,800,000	0	2,768,000
B3051502	LOS ANGELES	CA		07/26/2013	4.375	1,600,000	0	2,169,000
B3060501	LOS ANGELES	CA		08/27/2013	4.375	3,000,000	0	4,571,000
B3070303	LOS ANGELES	CA		10/08/2013	4.750	1,192,000	0	1,588,000
B3070803	LOS ANGELES	CA		09/18/2013	5.250	2,200,000	0	3,817,000
B3070903	LOS ANGELES	CA		09/23/2013	5.250	3,000,000	0	4,640,000
B3070904	LOS ANGELES	CA		09/23/2013	5.250	4,900,000	0	7,803,000

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B3070905	LOS ANGELES	CA		09/23/2013	5.250	3,000,000	0	4,436,000
B3081201	LOS ANGELES	CA		11/07/2013	4.750	3,200,000	0	5,960,000
B3081906	LOS ANGELES	CA		11/04/2013	5.375	650,000	0	912,000
B3082002	LOS ANGELES	CA		11/08/2013	4.375	4,150,000	0	6,209,000
B2121401	MALIBU	CA		02/14/2013	4.500	1,000,000	0	1,948,000
B2121807	MILPITAS	CA		02/12/2013	5.125	575,000	0	1,878,000
B3012502	MONTEBELLO	CA		03/29/2013	4.250	1,750,000	0	2,352,000
B1060303-1	MONTEREY	CA		10/24/2013	5.125	750,000	0	1,999,000
B3011604	MORENO VALLEY	CA		03/11/2013	4.375	1,800,000	0	2,448,000
B2111601	MORRO BAY	CA		01/31/2013	4.750	650,000	0	996,000
B3052101	MOUNTAIN VIEW	CA		08/29/2013	4.500	1,327,000	0	1,836,000
B2103113	NEWPORT BEACH	CA		01/15/2013	4.625	4,750,000	0	6,394,000
B3021302	NEWPORT BEACH	CA		04/15/2013	4.125	2,650,000	0	6,364,000
B3052004	NORTH HOLLYWOOD	CA		08/21/2013	4.500	750,000	0	1,026,000
B3022501	OAKLAND	CA		04/08/2013	4.500	1,200,000	0	1,612,000
B3081907	OCEANSIDE	CA		10/15/2013	4.250	3,000,000	0	4,008,000
B2121403	ONTARIO	CA		02/01/2013	4.625	2,800,000	0	3,822,000
B3032804	ONTARIO	CA		06/19/2013	4.375	2,900,000	0	4,675,000
B3051701	OXNARD	CA		07/09/2013	4.250	1,750,000	0	2,339,000
B3062008	OXNARD	CA		09/11/2013	4.625	2,925,000	0	4,343,000
B3032702	PACIFICA	CA		06/07/2013	4.625	500,000	0	702,000
B3070502	PACOIMA	CA		12/02/2013	5.125	1,060,000	0	3,598,000
B3060402	PALMDALE	CA		08/12/2013	4.875	1,900,000	0	3,066,000
B3050305	PASADENA	CA		08/08/2013	4.750	1,500,000	0	2,080,000
B3012806	PASO ROBLES	CA		04/05/2013	4.375	890,000	0	1,229,000
B2101503	PERRIS	CA		01/03/2013	5.250	700,000	0	1,351,000
B3062002	PINOLE	CA		09/10/2013	5.125	850,000	0	1,514,000
B3061205	PITTSBURG	CA		09/27/2013	5.000	1,250,000	0	1,941,000
B3032003	POMONA	CA		05/29/2013	4.500	650,000	0	879,000
B3071205	RANCHO CORDOVA	CA		10/11/2013	5.000	3,400,000	0	4,603,000
B3052805	REDDING	CA		08/08/2013	4.750	500,000	0	1,512,000
B3011603	REDWOOD CITY	CA		03/07/2013	4.750	430,000	0	586,000
B3043004	REDWOOD CITY	CA		07/22/2013	4.750	310,000	0	1,745,000
B2101505	RIVERSIDE	CA		01/03/2013	5.250	600,000	0	1,767,000
B3031308	RIVERSIDE	CA		05/16/2013	4.500	1,675,000	0	2,860,000
B3062001	RIVERSIDE	CA		09/13/2013	4.875	1,750,000	0	3,092,000
B3032102	ROSEVILLE	CA		06/04/2013	4.375	2,500,000	0	3,432,000
B3041204	ROSEVILLE	CA		07/02/2013	4.375	1,000,000	0	1,686,000
B2100501	SACRAMENTO	CA		03/19/2013	6.125	1,650,000	0	2,983,000
B2100502	SACRAMENTO	CA		03/19/2013	6.125	1,340,000	0	2,462,000
B2101803	SACRAMENTO	CA		01/10/2013	5.000	1,875,000	0	2,514,000
B2101804	SACRAMENTO	CA		01/10/2013	5.000	550,000	0	798,000
B3013011	SACRAMENTO	CA		04/15/2013	4.625	1,000,000	192,930	1,895,000
B3100702	SACRAMENTO	CA		12/18/2013	4.300	1,705,000	0	2,809,000
B2103104	SALINAS	CA		02/01/2013	4.750	1,460,000	0	3,094,000
B3032703	SALINAS	CA		06/10/2013	4.750	935,000	0	2,407,000
B3030112	SAN BERNARDINO	CA		05/08/2013	4.375	1,850,000	0	2,689,000
B3040103	SAN BERNARDINO	CA		06/24/2013	4.500	3,470,000	0	4,928,000
B3043003	SAN BERNARDINO	CA		07/22/2013	4.500	3,350,000	0	5,010,000
B2112901	SAN DIEGO	CA		02/12/2013	4.500	1,850,000	0	2,487,000
B3010806	SAN DIEGO	CA		04/05/2013	4.625	1,500,000	0	3,658,000
B3012809	SAN DIEGO	CA		04/05/2013	4.375	1,490,000	0	2,028,000
B3031302	SAN DIEGO	CA		06/05/2013	4.250	2,075,000	0	3,936,000
B3031809	SAN DIEGO	CA		06/28/2013	4.500	1,350,000	0	1,845,000
B3041102	SAN DIEGO	CA		06/19/2013	5.000	1,350,000	0	1,898,000
B3041604	SAN DIEGO	CA		08/01/2013	4.000	2,000,000	0	4,173,000
B3041706	SAN DIEGO	CA		07/15/2013	4.500	1,725,000	0	2,424,000
B3060603	SAN DIEGO	CA		08/21/2013	4.625	2,000,000	0	2,667,000
B3060604	SAN DIEGO	CA		09/04/2013	4.375	2,160,000	0	2,986,000
B3061301	SAN DIEGO	CA		08/29/2013	4.625	2,900,000	0	4,199,000
B3062108	SAN DIEGO	CA		09/11/2013	4.625	1,100,000	0	1,627,000
B3082004	SAN DIEGO	CA		11/12/2013	5.375	875,000	0	1,758,000
B3093005	SAN DIEGO	CA		12/02/2013	4.250	3,000,000	0	4,161,000
B3061206	SAN DIMAS	CA		09/25/2013	5.000	1,950,000	0	3,433,000
B3011605	SAN FRANCISCO	CA		03/28/2013	4.875	1,950,000	0	4,281,000

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B3080202	SAN FRANCISCO	CA		11/05/2013	5.625	1,575,000	0	2,128,000
B2082802	SAN JOSE	CA		12/06/2012	4.625	0	285,600	8,273,000
B2121210	SAN JOSE	CA		03/07/2013	4.500	2,000,000	0	3,860,000
B3011004	SAN JOSE	CA		02/27/2013	4.125	2,800,000	0	3,737,000
B3012302	SAN JOSE	CA		03/18/2013	4.250	1,965,000	0	2,989,000
B3041103	SAN JOSE	CA		07/30/2013	4.375	8,000,000	0	10,989,000
B3053001	SAN JOSE	CA		07/31/2013	4.750	1,000,000	0	1,349,000
B3060401	SAN JOSE	CA		08/08/2013	4.375	800,000	0	1,072,000
B3013008	SAN JUAN CAPISTRANO	CA		04/30/2013	5.000	1,275,000	0	2,195,000
B3060602	SAN MARCOS	CA		08/12/2013	4.250	1,000,000	0	2,494,000
B2110803	SAN PEDRO	CA		01/30/2013	5.000	476,000	0	737,000
A9042705-1	SANTA ANA	CA		10/04/2013	7.125	151,802	0	1,681,000
B3093004	SANTA CLARITA	CA		11/22/2013	4.250	1,775,000	0	2,371,000
B1091502-1	SANTA CRUZ	CA		12/19/2013	5.750	400,000	0	1,058,000
B3013009	SANTA CRUZ	CA		04/29/2013	5.625	700,000	0	1,313,000
B3031307	SANTA MARIA	CA		06/04/2013	4.625	900,000	0	1,325,000
B3020701	SANTA MONICA	CA		05/08/2013	4.625	750,000	0	1,004,000
B2121102	SANTA PAULA	CA		02/21/2013	4.250	2,000,000	0	2,674,000
B2112907	SANTA ROSA	CA		02/19/2013	5.125	1,550,000	0	2,086,000
B3073001	SANTA ROSA	CA		10/10/2013	4.250	3,360,000	0	4,644,000
B3012405	SANTEE	CA		04/15/2013	4.250	4,425,000	0	6,188,000
B3073101	SEASIDE	CA		11/08/2013	4.375	1,450,000	0	2,190,000
B3062106	SPRING VALLEY	CA		08/21/2013	4.500	1,250,000	0	10,237,000
B3082802	STOCKTON	CA		11/14/2013	4.750	1,680,000	0	2,725,000
B3031812	SUN VALLEY	CA		05/31/2013	4.500	1,650,000	0	2,458,000
B2121908	TEMECULA	CA		02/13/2013	4.250	2,325,000	0	3,115,000
B3043005	THOUSAND OAKS	CA		06/28/2013	4.500	1,100,000	0	1,467,000
B3062510	THOUSAND OAKS	CA		09/27/2013	4.875	2,600,000	0	5,750,000
B3013006	TORRANCE	CA		04/10/2013	4.625	2,400,000	0	3,815,000
B3081303	TORRANCE	CA		10/29/2013	5.000	925,000	0	1,242,000
B3083004	TRUCKEE	CA		11/21/2013	5.000	450,000	0	612,000
B2111903	TUSTIN	CA		01/16/2013	4.875	1,000,000	0	2,044,000
B3032801	VAN NUYS	CA		05/29/2013	4.375	2,850,000	0	3,886,000
B3043001	VAN NUYS	CA		07/15/2013	4.250	2,000,000	0	3,418,000
B3041505	VISTA	CA		07/10/2013	4.375	1,600,000	0	4,235,000
B3050201	VISTA	CA		07/01/2013	4.500	3,000,000	0	4,302,000
B3050801	WEST HOLLYWOOD	CA		07/23/2013	4.250	1,800,000	0	2,899,000
B3062503	WEST HOLLYWOOD	CA		09/17/2013	5.000	950,000	0	1,571,000
B3051604	WHITTIER	CA		08/12/2013	4.500	1,180,000	0	2,325,000
B3031810	WOODLAND HILLS	CA		05/30/2013	4.500	4,100,000	0	6,602,000
B3071101	WOODLAND HILLS	CA		09/24/2013	5.125	1,150,000	0	2,021,000
B3031401	AURORA	CO		05/30/2013	4.625	2,955,000	0	3,943,000
B3051302	AURORA	CO		07/30/2013	4.375	1,300,000	0	1,878,000
B3022707	BOULDER	CO		04/29/2013	4.375	1,200,000	0	1,601,000
B3013001	COMMERCE CITY	CO		03/28/2013	4.750	800,000	0	1,575,000
B3081402	COMMERCE CITY	CO		11/06/2013	5.250	1,000,000	0	1,556,000
B2111602	DENVER	CO		01/10/2013	5.125	650,000	0	873,000
B2122001	DENVER	CO		02/20/2013	4.125	945,000	0	2,030,000
B3011503	DENVER	CO		02/26/2013	4.875	960,000	0	1,306,000
B3030503	DENVER	CO		05/15/2013	4.125	736,000	0	1,287,000
B3040401	DENVER	CO		06/14/2013	4.750	540,000	0	721,000
B3040402	DENVER	CO		06/14/2013	4.750	1,260,000	0	1,694,000
B3040403	DENVER	CO		06/14/2013	4.750	1,360,000	0	1,835,000
B3050204	DENVER	CO		07/19/2013	4.750	1,450,000	0	1,966,000
B3071802	DENVER	CO		09/30/2013	5.750	1,235,000	0	1,648,000
B2110601	ENGLEWOOD	CO		01/10/2013	5.125	650,000	0	870,000
B2111603	ENGLEWOOD	CO		01/10/2013	5.000	1,085,000	0	1,568,000
B3011802	ENGLEWOOD	CO		03/12/2013	4.875	1,665,000	0	2,222,000
B0012701-1	LONGMONT	CO		10/29/2013	6.625	43,128	0	4,806,000
B3013003	WOODLAND PARK	CO		08/29/2013	5.000	850,000	0	1,134,000
B3070302	WASHINGTON	DC		09/26/2013	5.000	915,000	0	1,283,000
B3013101	AUBURNDALE	FL		04/22/2013	4.625	1,078,000	0	1,461,000
B2122104	BRANDON	FL		03/20/2013	4.500	1,290,000	0	2,240,000
B2113002	CASSELBERRY	FL		01/30/2013	4.750	2,300,000	0	4,319,000
B3090501	CLEARWATER	FL		11/22/2013	5.375	960,000	0	1,549,000

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	2	3						
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B3020801	DELRAY BEACH	FL		04/05/2013	4.750	790,000	0	1,322,000
B3030703	EDGEWATER	FL		05/30/2013	4.750	800,000	0	1,126,000
B3081904	FLORIDA CITY	FL		11/05/2013	4.750	750,000	0	1,237,000
B3020103	FORT MEYERS	FL		04/24/2013	4.750	900,000	0	1,203,000
B3030402	FORT MEYERS	FL		05/13/2013	5.000	500,000	0	721,000
B3032803	FORT MEYERS	FL		06/13/2013	5.250	1,060,000	0	1,418,000
B3052301	FORT MYERS	FL		08/05/2013	5.000	1,150,000	0	1,558,000
B3073002	FORT MYERS	FL		10/18/2013	5.000	1,200,000	0	1,855,000
B3081302	FT. MYERS	FL		10/25/2013	5.500	2,350,000	0	3,189,000
B3032501	JACKSONVILLE	FL		06/04/2013	4.750	725,000	0	1,507,000
B3041901	JACKSONVILLE	FL		06/28/2013	4.625	850,000	0	1,153,000
B3061302	KISSIMMEE	FL		09/06/2013	4.500	2,200,000	0	3,152,000
B3020601	LAKELAND	FL		04/09/2013	5.000	1,400,000	0	1,924,000
B3020704	LAUDERHILL	FL		05/22/2013	4.375	1,050,000	0	1,744,000
B3100302	MEDLEY	FL		12/11/2013	5.375	2,000,000	0	2,936,000
B2110902	MELBOURNE	FL		02/27/2013	4.500	2,200,000	0	3,397,000
B2122106	MERRITT ISLAND	FL		03/20/2013	4.250	772,000	0	1,317,000
B2121301	MIAMI	FL		02/15/2013	4.375	2,850,000	0	3,829,000
B3011501	MIAMI	FL		03/08/2013	4.500	1,400,000	0	1,923,000
B3012801	MIAMI	FL		03/29/2013	4.750	2,350,000	0	3,150,000
B3032002	MIAMI	FL		05/29/2013	4.625	415,000	0	769,000
B3091601	MIAMI	FL		12/05/2013	5.250	1,040,000	0	1,571,000
B3042904	MIAMI GARDENS	FL		07/31/2013	4.625	700,000	0	1,345,000
B3042905	MIAMI GARDENS	FL		07/31/2013	4.500	1,600,000	0	3,715,000
B3022203	NAPLES	FL		05/01/2013	5.000	2,700,000	0	3,856,000
B3030704	OCALA	FL		05/16/2013	5.000	850,000	0	1,747,000
B3031405	ORLANDO	FL		05/31/2013	5.000	2,000,000	0	2,872,000
B3041902	ORLANDO	FL		07/11/2013	5.000	750,000	0	1,442,000
B3020502	PALM BAY	FL		05/28/2013	5.000	700,000	0	4,572,000
B3042902	PALM BAY	FL		07/29/2013	5.000	715,000	0	972,000
B2121706	PALM HARBOR	FL		02/25/2013	4.875	720,000	0	1,183,000
B2112904	POMPANO BEACH	FL		01/31/2013	5.000	2,840,000	0	4,246,000
B3052104	SAINT PETERSBURG	FL		07/09/2013	4.750	1,700,000	0	2,273,000
B3011801	SEMINOLE	FL		03/29/2013	4.875	1,800,000	0	2,488,000
B3071001	STUART	FL		09/23/2013	5.750	1,700,000	0	2,437,000
B2112703	TALLAHASSEE	FL		02/08/2013	5.000	2,925,000	0	4,019,000
B3031805	TALLAHASSEE	FL		06/07/2013	5.125	500,000	0	1,061,000
B3031806	TALLAHASSEE	FL		05/30/2013	4.375	1,700,000	0	2,641,000
B3031807	TALLAHASSEE	FL		05/30/2013	4.750	2,665,000	0	4,234,000
B2112905	TAMPA	FL		01/31/2013	4.825	2,100,000	0	3,282,000
B3082303	TAMPA	FL		11/20/2013	4.750	1,500,000	0	2,004,000
B3100704	TAMPA	FL		12/30/2013	5.125	10,000,000	0	14,393,000
B2122105	TITUSVILLE	FL		03/20/2013	4.250	643,000	0	1,096,000
B3011001	VALRICO	FL		03/15/2013	5.000	2,150,000	0	3,481,000
B2121201	VENICE	FL		02/14/2013	4.875	1,450,000	0	1,935,000
B3021301	VENICE	FL		04/25/2013	4.350	1,550,000	0	2,317,000
B3071002	VERO BEACH	FL		09/23/2013	5.750	1,325,000	0	1,894,000
B3040201	ACWORTH	GA		05/30/2013	4.875	1,000,000	0	1,544,000
B2103115	ALPHARETTA	GA		01/31/2013	4.625	2,000,000	0	2,810,000
B3050102	ALPHARETTA	GA		08/14/2013	4.375	900,000	0	1,207,000
B3050103	ALPHARETTA	GA		08/14/2013	4.375	1,400,000	0	1,891,000
B2102901	ATLANTA	GA		01/17/2013	4.750	1,500,000	0	2,051,000
B2121903	ATLANTA	GA		02/20/2013	4.625	1,260,000	0	1,697,000
B3052902	ATLANTA	GA		08/21/2013	4.875	600,000	0	804,000
B3053101	ATLANTA	GA		08/21/2013	4.375	1,100,000	0	1,466,000
B3061203	AUGUSTA	GA		09/12/2013	4.625	3,200,000	0	4,394,000
B3042501	AUSTELL	GA		07/30/2013	4.375	1,520,000	0	2,030,000
B3040904	BLUE RIDGE	GA		07/01/2013	5.000	2,300,000	0	3,066,000
B3061701	CANTON	GA		09/03/2013	4.750	1,900,000	0	2,826,000
B2122103	CONYERS	GA		03/20/2013	4.375	465,000	0	688,000
B3050701	CONYERS	GA		07/24/2013	4.750	800,000	0	1,125,000
B3052901	DECATUR	GA		09/03/2013	4.875	2,700,000	0	3,625,000
B3082805	DECATUR	GA		11/13/2013	4.875	775,000	0	1,059,000
B3013004	DOUGLASVILLE	GA		04/29/2013	5.500	540,000	0	769,000
B3061403	FORT VALLEY	GA		08/22/2013	4.875	1,943,000	0	2,605,000

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B3031808	GAINESVILLE	GA		06/06/2013	4.500	2,500,000	0	3,746,000
B3032103	GROVETOWN	GA		06/05/2013	5.000	1,500,000	0	2,243,000
B3061703	HARTWELL	GA		09/20/2013	4.375	900,000	0	1,201,000
B3051305	JONESBORO	GA		08/16/2013	5.625	356,250	0	482,000
B3041503	LITHIA SPRINGS	GA		06/21/2013	4.750	688,000	0	918,000
B3071701	LITHONIA	GA		10/10/2013	5.500	850,000	0	1,223,000
B3030801	MARIETTA	GA		05/14/2013	4.125	1,200,000	0	1,602,000
B3040902	MARIETTA	GA		06/28/2013	4.750	800,000	0	1,079,000
B3062502	MARIETTA	GA		09/12/2013	4.875	800,000	0	1,164,000
B3080101	MARIETTA	GA		10/21/2013	5.000	1,100,000	0	1,733,000
B3070301	NORCROSS	GA		09/03/2013	4.375	6,200,000	0	9,609,000
B3082304	RIVERDALE	GA		10/30/2013	6.000	1,700,000	0	2,296,000
B3062501	ROSWELL	GA		09/12/2013	4.875	1,300,000	0	1,832,000
B3030802	SANDY SPRINGS	GA		05/03/2013	4.375	2,750,000	0	3,675,000
B3082305	SMYRNA	GA		10/30/2013	5.750	400,000	0	535,000
B3062801	WATKINSVILLE	GA		09/27/2013	4.375	950,000	0	1,644,000
B2122802	WOODSTOCK	GA		02/26/2013	4.125	1,350,000	0	1,833,000
B3081903	WOODSTOCK	GA		10/04/2013	5.125	1,950,000	0	2,608,000
B3031804	COUNCIL BLUFFS	IA		05/30/2013	4.125	2,800,000	0	5,492,000
B3041504	DES MOINES	IA		06/03/2013	4.125	4,750,000	0	6,819,000
B3031503	HOMEDALE	ID		05/22/2013	4.875	435,000	0	1,692,000
B3051708	BEDFORD	IL		07/25/2013	4.750	1,250,000	0	1,666,000
B3061209	CHICAGO	IL		11/26/2013	5.250	625,000	0	894,000
B3081502	CHICAGO	IL		10/30/2013	4.375	725,000	0	1,008,000
B3061201	DOWNERS GROVE	IL		08/29/2013	4.750	2,175,000	0	2,914,000
B3061210	HARWOOD HEIGHTS	IL		11/26/2013	5.250	570,000	0	837,000
B2110725	MARKHAM	IL		02/26/2013	4.625	1,245,000	0	1,671,000
B3071104	ROCK ISLAND	IL		09/18/2013	4.875	1,875,000	0	3,633,000
B3080701	SOUTH HOLLAND	IL		10/30/2013	4.500	1,900,000	0	2,560,000
B3022202	TINLEY PARK	IL		04/17/2013	4.875	1,800,000	0	2,686,000
B3070906	COLUMBUS	IN		09/30/2013	5.250	2,170,000	0	3,026,000
B3030502	FISHERS	IN		05/28/2013	4.750	594,000	506,718	1,644,000
B2103111	INDIANAPOLIS	IN		01/16/2013	4.750	1,175,000	0	1,586,000
B3032602	INDIANAPOLIS	IN		06/25/2013	5.000	1,780,000	0	2,516,000
B3041804	INDIANAPOLIS	IN		06/10/2013	5.000	3,426,786	169,826	13,902,000
B3052001	INDIANAPOLIS	IN		09/13/2013	5.875	850,000	0	1,429,000
B3100801	INDIANAPOLIS	IN		12/13/2013	5.000	1,100,000	0	1,470,000
B3042401	LEAWOOD	KS		06/28/2013	4.125	2,100,000	0	2,998,000
B3082901	OLATHE	KS		11/20/2013	5.500	1,750,000	0	2,335,000
A4092703	TOPEKA	KS		12/31/2013	6.000	2,975,417	0	8,123,000
B3042914	LOUISVILLE	KY		08/22/2013	5.000	484,559	0	2,507,000
B3042915	LOUISVILLE	KY		09/12/2013	5.000	666,281	0	2,795,000
B3083003	LOUISVILLE	KY		11/22/2013	5.750	614,789	0	2,725,000
B1083104	OAK GROVE	KY		11/23/2011	5.500	0	423,210	2,225,000
B2121202	SPRINGFIELD	MA		05/21/2013	4.500	1,075,000	0	1,463,000
B3050301	ANNAPOLIS	MD		07/18/2013	4.250	2,955,000	0	3,956,000
B2121101	BALTIMORE	MD		02/12/2013	4.500	1,100,000	0	1,485,000
B2121705	BALTIMORE	MD		03/29/2013	4.500	4,400,000	0	5,865,000
B3082302	BALTIMORE	MD		11/15/2013	4.125	3,500,000	0	5,738,000
B3093009	BALTIMORE	MD		11/26/2013	4.125	2,800,000	0	3,740,000
B3093006	BEL AIR	MD		12/26/2013	5.875	440,000	0	1,456,000
B3030120	GERMANTOWN	MD		07/31/2013	5.250	3,320,000	0	5,504,000
B3022502	GLEN BURNIE	MD		04/12/2013	4.500	1,600,000	0	2,136,000
B3041203	GLEN BURNIE	MD		07/09/2013	4.625	7,350,000	0	11,333,000
B3082005	HALETHORPE	MD		10/15/2013	5.250	2,000,000	0	3,131,000
B3062006	HYATTSVILLE	MD		09/17/2013	4.625	4,300,000	0	5,788,000
B2111901	JEFFERSON	MD		01/29/2013	5.250	1,100,000	0	1,502,000
B3010402	MILLERSVILE	MD		05/30/2013	5.000	950,000	0	1,325,000
B3030119	PIKESVILLE	MD		04/10/2013	5.125	647,000	0	866,000
B3062507	PIKESVILLE	MD		08/30/2013	4.750	1,500,000	0	2,455,000
B3012805	ROCKVILLE	MD		03/28/2013	4.750	590,000	0	788,000
B3101401	TOWSON	MD		12/30/2013	4.125	3,900,000	0	5,915,000
B3100104	ADRIAN	MI		12/30/2013	6.200	4,494,404	0	6,849,000
B2080604	BIRMINGHAM	MI		01/30/2013	5.000	600,000	0	839,000
B3030103	BIRMINGHAM	MI		06/25/2013	5.250	925,000	0	1,243,000

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B3072501	BIRMINGHAM	MI		10/01/2013	6.125	1,800,000	0	2,551,000
B3021901	BRIGHTON	MI		04/17/2013	4.875	1,250,000	0	1,691,000
B2110702	BROWNSTOWN	MI		02/26/2013	4.875	1,600,000	0	2,154,000
B3050603	DETROIT	MI		07/26/2013	5.250	1,920,000	0	3,444,000
B3030105	FENTON	MI		05/15/2013	5.250	2,500,000	0	5,602,000
B3061902	GRAND RAPIDS	MI		09/06/2013	5.125	1,150,000	0	1,651,000
B3061903	GRAND RAPIDS	MI		09/06/2013	5.125	2,200,000	0	3,746,000
B3091701	GRAND RAPIDS	MI		12/10/2013	6.625	1,075,000	0	2,573,000
B3052002	KALAMAZOO	MI		09/13/2013	5.875	400,000	0	753,000
B3072402	LIVONIA	MI		10/28/2013	5.250	400,000	0	710,000
B3100102	MARSHALL	MI		12/30/2013	6.200	4,521,820	0	6,877,000
B3100103	MARSHALL	MI		12/30/2013	6.200	3,611,449	0	5,523,000
B3082801	NORTHVILLE	MI		11/08/2013	5.250	690,000	0	940,000
B3052103	PORTAGE	MI		08/05/2013	5.000	1,950,000	0	2,712,000
B3100101	ROSEVILLE	MI		12/30/2013	6.200	2,372,327	0	3,653,000
B2080602	ROYAL OAK	MI		01/30/2013	4.750	600,000	0	872,000
B2080603	ROYAL OAK	MI		01/30/2013	5.000	1,200,000	0	1,632,000
B3042502	ROYAL OAK	MI		06/28/2013	5.750	950,000	0	1,277,000
B3082804	SHELBY TOWNSHIP	MI		11/13/2013	5.000	966,000	0	1,308,000
B3052302	SOUTHFIELD	MI		07/31/2013	5.250	775,000	0	1,105,000
B3021204	STERLING HEIGHTS	MI		04/23/2013	6.250	600,000	0	979,000
B3092701	WARREN	MI		12/09/2013	5.375	690,000	0	965,000
B3050202	WATERFORD	MI		06/28/2013	5.750	1,300,000	0	1,789,000
B3053104	WAYNE	MI		08/14/2013	4.625	2,200,000	0	3,491,000
B2110719	WYOMING	MI		01/22/2013	4.875	1,240,000	0	1,673,000
B3052904	BLOOMINGTON	MN		08/19/2013	4.750	1,800,000	0	2,411,000
B3072401	BROOKLYN CENTER	MN		11/19/2013	5.000	750,000	0	1,000,000
B3012501	MINNEAPOLIS	MN		04/17/2013	4.375	2,250,000	0	3,013,000
B3070902	MINNEAPOLIS	MN		09/03/2013	5.125	2,000,000	0	2,785,000
A6090101A	MOORHEAD	MN		05/29/2013	10.625	54,118	0	2,763,000
B3052903	WILLMAR	MN		08/23/2013	4.750	1,800,000	0	2,578,000
B3090301	HAZELWOOD	MO		12/11/2013	4.875	4,725,000	0	6,315,000
B3031201	KANSAS CITY	MO		05/20/2013	4.250	1,450,000	0	1,948,000
B3052105	KANSAS CITY	MO		07/30/2013	4.125	3,000,000	0	4,040,000
B3052303	KANSAS CITY	MO		08/16/2013	4.250	1,750,000	0	2,496,000
B3032502	ST. LOUIS	MO		05/17/2013	4.750	575,000	0	961,000
B3042913	SOUTHAVEN	MS		08/30/2013	5.000	604,875	0	2,686,000
B3040202	ASHEVILLE	NC		06/25/2013	4.750	1,225,000	0	1,636,000
B3072901	CARRBORO	NC		10/24/2013	5.500	1,575,000	0	2,099,000
B3050206	CHARLOTTE	NC		07/23/2013	4.250	825,000	0	1,144,000
B3051402	CHARLOTTE	NC		07/19/2013	5.000	1,100,000	0	1,643,000
B3051707	CHARLOTTE	NC		07/24/2013	4.500	2,150,000	0	3,781,000
B3060701	CHARLOTTE	NC		08/23/2013	4.875	750,000	0	1,115,000
B3080203	CHARLOTTE	NC		10/15/2013	5.625	1,950,000	0	2,599,000
B3062103	CONCORD	NC		09/11/2013	4.500	1,850,000	0	2,486,000
B3052401	DURHAM	NC		07/23/2013	4.625	1,600,000	0	2,136,000
B2121803	FAYETTEVILLE	NC		03/07/2013	4.750	2,250,000	0	3,569,000
B3021401	FAYETTEVILLE	NC		04/11/2013	4.625	3,400,000	0	4,608,000
B3030701	FAYETTEVILLE	NC		06/21/2013	4.625	1,150,000	0	1,622,000
B3012902	GREENSBORO	NC		04/08/2013	4.500	1,335,000	0	2,123,000
B3012404	HARRISBURG	NC		04/09/2013	4.375	1,250,000	0	1,678,000
B3032004	HICKORY	NC		06/07/2013	4.750	1,800,000	0	2,562,000
B2122102	HIGH POINT	NC		03/20/2013	4.250	855,000	0	1,209,000
B2121804	JACKSONVILLE	NC		04/30/2013	4.500	1,850,000	0	2,475,000
B3022704	KITTY HAWK	NC		06/28/2013	4.250	1,245,000	0	2,289,000
B3040503	MATTHEWS	NC		06/03/2013	4.750	1,475,000	0	1,988,000
B2122107	RALEIGH	NC		02/14/2013	5.000	1,175,000	0	1,573,000
B2111605	RUTHERFORDTON	NC		01/25/2013	5.000	922,000	0	1,252,000
B3010202	WILMINGTON	NC		03/28/2013	4.500	2,465,000	0	4,048,000
B3082001	WILMINGTON	NC		12/10/2013	4.250	1,050,000	0	1,477,000
B2110901	WINSTON-SALEM	NC		02/15/2013	4.750	2,250,000	0	3,008,000
B2112102	OMAHA	NE		01/29/2013	4.750	1,250,000	0	1,752,000
B3062402	OMAHA	NE		09/05/2013	5.000	835,000	0	1,216,000
B3071901	OMAHA	NE		09/30/2013	5.500	3,250,000	0	5,074,000
B3072304	OMAHA	NE		10/11/2013	4.875	1,291,500	0	2,007,000

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B3072305	OMAHA	NE		10/11/2013	4.875	1,255,000	0	1,950,000
B3072306	OMAHA	NE		10/11/2013	4.875	2,250,000	0	3,518,000
B2110703	HAMPTON	NJ		03/27/2013	4.875	1,306,000	0	1,754,000
B3021903	HILLSIDE	NJ		05/15/2013	4.500	1,400,000	0	3,730,000
B3021904	POINT PLEASANT BEACH	NJ		05/22/2013	4.500	1,300,000	0	1,788,000
B3011002	SHIPBOTTOM	NJ		03/15/2013	5.000	2,000,000	0	3,267,000
B3022601	ALBUQUERQUE	NM		04/24/2013	4.500	1,400,000	0	1,929,000
B3030401	ALBUQUERQUE	NM		10/11/2013	4.500	3,900,000	0	5,226,000
B3050906	ALBUQUERQUE	NM		07/24/2013	4.625	1,925,000	0	3,019,000
B3022602	FARMINGTON	NM		04/16/2013	4.625	1,500,000	0	1,999,000
B2062906	LAS CRUCES	NM		09/13/2012	5.125	0	282,695	3,737,000
B2113001	LAS CRUCES	NM		01/30/2013	4.750	1,450,000	0	1,970,000
B2103110	SANTA FE	NM		03/07/2013	5.125	1,550,000	0	2,129,000
B3030104	SANTA FE	NM		06/14/2013	4.750	4,200,000	0	5,600,000
B3090303	SANTA FE	NM		11/08/2013	5.250	1,225,000	0	1,888,000
B3021304	SANTA TERESA	NM		04/25/2013	4.750	725,000	0	1,428,000
A7091101	LAS VEGAS	NV		11/29/2007	4.125	0	38,469	2,556,000
B3032701	LAS VEGAS	NV		05/21/2013	5.125	2,100,000	0	3,569,000
B3071502	LAS VEGAS	NV		10/08/2013	5.375	2,000,000	0	2,877,000
B3090304	LAS VEGAS	NV		11/22/2013	4.625	1,000,000	0	1,469,000
B3043002	SPARKS	NV		07/19/2013	4.500	900,000	0	1,229,000
B2111604	BROOKLYN	NY		01/17/2013	4.950	1,350,000	0	1,812,000
B2112103	BROOKLYN	NY		01/28/2013	4.750	1,200,000	0	1,603,000
B3052801	BROOKLYN	NY		08/12/2013	3.625	3,000,000	0	5,430,000
A6120704-1	BUFFALO	NY		12/27/2013	5.500	115,512	0	462,000
B3071703	BUFFALO	NY		10/11/2013	4.375	1,500,000	0	2,854,000
B3070101	EAST MORICHES	NY		09/26/2013	4.500	950,000	0	1,289,000
B3012901	EAST SETAUKET	NY		06/24/2013	4.500	4,700,000	0	7,691,000
B3072301	GRAND ISLAND	NY		09/24/2013	4.500	300,000	0	479,000
B2112705	HAMBURG	NY		01/31/2013	5.375	750,000	0	1,064,000
B2121703	NEW YORK	NY		03/19/2013	4.750	1,000,000	0	2,347,000
B3020702	ROCHESTER	NY		04/30/2013	5.000	720,000	0	961,000
B2112704	SCHENECTADY	NY		02/28/2013	5.000	2,200,000	0	3,231,000
B3051610	SOMERS	NY		07/26/2013	4.500	550,000	0	743,000
B3050702	AKRON	OH		08/07/2013	5.000	1,000,000	0	1,344,000
B3022001	BEACHWOOD	OH		05/08/2013	4.500	960,000	0	1,296,000
B2120601	CINCINNATI	OH		02/11/2013	4.250	5,000,000	0	6,667,000
B3012102	CINCINNATI	OH		06/24/2013	4.750	1,225,000	0	2,004,000
B3021501	CINCINNATI	OH		07/17/2013	4.500	1,475,000	0	1,978,000
B3030501	CINCINNATI	OH		05/20/2013	4.750	900,000	0	1,361,000
B2110716	CLEVELAND	OH		02/26/2013	4.625	1,280,000	0	1,717,000
B3041605	CLEVELAND	OH		07/09/2013	4.750	1,250,000	0	2,183,000
B3060302	CLEVELAND	OH		08/20/2013	4.750	400,000	0	565,000
B3060303	CLEVELAND	OH		08/20/2013	4.750	515,000	0	719,000
B3071102	CLEVELAND	OH		10/03/2013	5.250	528,000	0	706,000
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013	4.500	1,125,000	0	1,505,000
B2110715	COLUMBUS	OH		01/22/2013	4.625	1,240,000	0	1,669,000
B3031803	COLUMBUS	OH		05/30/2013	4.625	2,300,000	0	3,110,000
B3032603	COLUMBUS	OH		06/25/2013	5.000	816,000	0	1,839,000
B3070907	COLUMBUS	OH		10/01/2013	5.250	2,950,000	0	3,992,000
B3040502	CORTLAND	OH		07/10/2013	4.500	2,350,000	0	3,754,000
B3070908	EUCLID	OH		10/02/2013	4.750	1,600,000	0	2,148,000
B3031101	JOHNSTOWN	OH		06/06/2013	4.750	420,000	0	1,217,000
B3031402	LEBANON	OH		06/27/2013	4.625	3,000,000	0	4,195,000
B3061702	LOVELAND	OH		09/03/2013	4.625	650,000	0	915,000
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013	4.750	1,550,000	0	2,331,000
B3081301	NORTH OLMSTED	OH		10/23/2013	6.000	1,000,000	0	1,347,000
B3032601	PORTSMOUTH	OH		06/25/2013	5.000	1,113,000	0	2,934,000
B3040501	SHAKER HEIGHTS	OH		06/13/2013	4.375	925,000	0	1,235,000
B3060703	SIDNEY	OH		09/11/2013	4.875	2,625,000	0	3,529,000
B2110709	WALBRIDGE	OH		01/22/2013	4.875	2,227,000	0	2,996,000
B3022603	YOUNGSTOWN	OH		05/13/2013	5.000	1,450,000	0	2,248,000
B3011804	ADA	OK		03/25/2013	4.500	1,703,000	0	2,496,000
B3011803	ALTUS	OK		03/25/2013	4.500	1,189,000	0	1,739,000
B3060305	BROKEN ARROW	OK		08/30/2013	4.875	690,000	0	1,027,000

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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
B3011805	LAWTON	OK		03/25/2013	4.500	1,380,000	0	2,019,000
B2112104	OKLAHOMA CITY	OK		02/01/2013	4.625	1,290,000	0	2,139,000
B2122601	OKLAHOMA CITY	OK		03/12/2013	4.875	2,000,000	0	2,687,000
B3020101	TULSA	OK		04/19/2013	4.500	2,250,000	0	3,112,000
B3020102	BANDON	OR		04/08/2013	4.875	1,300,000	0	1,767,000
B3031312	BEND	OR		07/10/2013	4.750	1,100,000	0	1,674,000
B3031505	BEND	OR		06/14/2013	4.250	2,500,000	0	7,130,000
B3062401	DAMASCUS	OR		09/27/2013	4.875	4,000,000	0	6,734,000
B3043006	DURHAM	OR		07/19/2013	4.375	3,575,000	0	4,808,000
B3082003	EUGENE	OR		11/01/2013	4.750	845,000	0	1,128,000
B3061801	GLADSTONE	OR		09/13/2013	4.875	925,000	0	1,522,000
B3102401	GLADSTONE	OR		12/16/2013	5.000	1,500,000	0	2,455,000
B3081306	KLAMATH FALLS	OR		11/18/2013	5.250	2,000,000	0	2,667,000
B3022708	LEBANON	OR		04/30/2013	4.750	1,190,000	0	1,589,000
B3102904	MCMINNVILLE	OR		12/18/2013	4.750	910,000	0	1,574,000
B3053105	PENDLETON	OR		08/09/2013	4.500	2,775,000	0	5,400,000
B2120603	PORTLAND	OR		03/21/2013	4.875	1,400,000	0	2,422,000
B3012505	PORTLAND	OR		03/28/2013	4.375	3,150,000	0	4,219,000
B3022803	PORTLAND	OR		05/06/2013	4.500	975,000	0	1,302,000
B3031502	PORTLAND	OR		05/28/2013	4.625	650,000	0	1,029,000
B3032705	PORTLAND	OR		06/20/2013	4.500	3,440,000	0	4,669,000
B3032706	PORTLAND	OR		06/20/2013	4.500	1,010,000	0	1,368,000
B3041205	PORTLAND	OR		07/11/2013	4.750	525,000	0	751,000
B3083005	PORTLAND	OR		11/20/2013	5.625	1,100,000	0	1,513,000
B2121208	REDMOND	OR		02/20/2013	4.875	1,000,000	0	1,352,000
B3012506	REDMOND	OR		04/26/2013	4.375	1,400,000	0	1,874,000
B3090401	ROSEBURG	OR		11/13/2013	5.250	1,600,000	0	2,145,000
B3030113	SALEM	OR		06/12/2013	4.750	640,000	0	1,245,000
B3030111	THE DALLES	OR		05/09/2013	5.000	1,200,000	0	2,038,000
B3103102	TIGARD	OR		12/17/2013	4.500	3,300,000	0	5,557,000
B0070101	TUALATIN	OR		06/12/2013	6.000	6,950,000	0	9,743,000
B2121801	WARRENTON	OR		02/22/2013	5.250	615,000	0	828,000
B3062603	WILSONVILLE	OR		09/27/2013	5.000	1,085,000	0	1,655,000
B3062508	WOODBURN	OR		09/23/2013	5.000	1,200,000	0	2,024,000
B3062101	ASTON	PA		10/24/2013	4.875	4,500,000	0	7,460,000
B2110708	CAMP HILL	PA		02/26/2013	4.875	1,600,000	0	2,155,000
B3010406	ELWYN	PA		06/27/2013	5.000	1,200,000	0	1,798,000
B3093007	JONESTOWN	PA		11/26/2013	5.000	1,600,000	0	2,171,000
B3031904	PHILADELPHIA	PA		05/23/2013	4.375	2,880,000	0	4,455,000
B3010405	WEST CHESTER	PA		05/23/2013	5.000	1,200,000	0	1,938,000
B3061202	AIKEN	SC		09/12/2013	4.625	3,200,000	0	4,285,000
B3061211	COLUMBIA	SC		09/13/2013	5.125	490,000	0	668,000
B3050205	GOOSE CREEK	SC		07/29/2013	5.000	1,100,000	0	1,478,000
B2112603	GREENVILLE	SC		01/23/2013	4.625	1,400,000	0	1,872,000
B2100504	MANNING	SC		03/19/2013	6.375	900,000	0	1,209,000
B2100505	MANNING	SC		03/19/2013	6.125	1,320,000	0	1,775,000
B3081501	MANNING	SC		11/25/2013	4.625	1,500,000	0	2,453,000
B3011101	MT PLEASANT	SC		03/27/2013	4.500	2,150,000	0	2,887,000
B2121901	WINNSBORO	SC		04/23/2013	4.375	1,500,000	0	2,573,000
A6092201	ANTIOCH	TN		12/12/2006	4.500	0	35,099	1,318,000
B2103107	CHATTANOOGA	TN		01/08/2013	4.500	1,500,000	0	2,556,000
B2060805	CLARKSVILLE	TN		09/07/2012	5.000	0	1,071,561	2,420,000
B2070106	CLARKSVILLE	TN		11/09/2012	5.000	0	1,280,661	2,505,000
B3042906	CLARKSVILLE	TN		07/08/2013	5.000	867,542	412,195	3,009,000
B2060804	FAIRVIEW	TN		08/30/2012	5.000	0	939,644	2,520,000
B3052003	FRANKLIN	TN		07/11/2013	4.625	8,775,000	0	13,370,000
B3091901	HERMITAGE	TN		12/10/2013	5.250	1,900,000	0	2,938,000
B3101003	JEFFERSON CITY	TN		12/19/2013	4.625	2,600,000	0	4,117,000
B3051501	KINGSPORT	TN		07/30/2013	4.375	2,550,000	0	3,501,000
B2100801	MEMPHIS	TN		02/26/2013	4.500	4,150,000	0	8,515,000
B2110713	MEMPHIS	TN		01/22/2013	4.875	1,290,000	0	1,733,000
A5092701	NASHVILLE	TN		12/20/2005	4.500	0	102,486	2,047,000
B2110502	NASHVILLE	TN		01/11/2013	4.750	1,200,000	0	2,398,000
B3083002	PORTLAND	TN		12/20/2013	5.750	214,615	0	2,641,000
B3011807	AMARILLO	TX		03/25/2013	4.500	1,385,000	0	2,026,000

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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
B2121905	ARLINGTON	TX		02/27/2013	4.625	1,160,000	0	1,784,000
B2121906	ARLINGTON	TX		02/27/2013	4.625	660,000	0	948,000
B3012403	ARLINGTON	TX		05/17/2013	4.375	1,950,000	0	2,632,000
B3062005	ARLINGTON	TX		09/13/2013	4.000	2,900,000	0	9,094,000
B3062105	ARLINGTON	TX		09/09/2013	4.625	3,150,000	0	4,301,000
B2110602	AUSTIN	TX		01/30/2013	4.950	2,000,000	0	3,590,000
B2121702	AUSTIN	TX		03/12/2013	4.375	1,130,000	0	1,691,000
B3010802	AUSTIN	TX		04/03/2013	4.500	1,700,000	0	2,586,000
B3012803	AUSTIN	TX		03/29/2013	4.375	515,000	0	688,000
B3032201	AUSTIN	TX		06/03/2013	4.750	1,350,000	0	1,987,000
B3070802	AUSTIN	TX		09/19/2013	5.375	1,000,000	0	1,357,000
B3081901	AUSTIN	TX		10/30/2013	4.500	830,000	0	1,130,000
B3022201	BAYTOWN	TX		05/06/2013	4.375	2,300,000	0	3,080,000
B3022702	BAYTOWN	TX		05/07/2013	4.250	1,400,000	0	1,871,000
B3051710	BELTON	TX		08/15/2013	4.375	1,200,000	0	1,630,000
B3090302	CARROLLTON	TX		12/11/2013	4.875	5,950,000	0	8,030,000
B3071501	CLUTE	TX		09/24/2013	4.375	1,600,000	0	2,134,000
B3011701	CONROE	TX		02/27/2013	5.250	1,155,000	0	1,542,000
B3032202	CORPUS CHRISTI	TX		06/26/2013	4.750	3,500,000	0	4,740,000
B3082301	CORPUS CHRISTI	TX		11/15/2013	5.125	3,000,000	0	4,022,000
A7120607B	CYPRESS	TX		01/28/2013	10.000	46,310	0	1,612,000
B2032901	DALLAS	TX		11/16/2012	5.375	0	3,446,944	6,265,000
B3020501	DALLAS	TX		04/26/2013	4.250	1,600,000	0	2,529,000
B3030702	DALLAS	TX		06/10/2013	4.750	1,000,000	0	1,463,000
B3032503	DALLAS	TX		06/17/2013	4.750	1,950,000	0	2,749,000
B3051702	DALLAS	TX		08/29/2013	4.875	2,300,000	0	3,556,000
B3051705	DALLAS	TX		08/29/2013	4.875	2,650,000	0	4,671,000
B3051706	DALLAS	TX		07/25/2013	4.875	1,700,000	0	2,545,000
B3071202	DALLAS	TX		10/31/2013	5.875	3,550,000	0	5,047,000
B3071203	DALLAS	TX		09/25/2013	5.250	1,410,000	0	1,918,000
B3071803	DALLAS	TX		09/30/2013	4.125	3,100,000	0	4,136,000
B3031504	DEER PARK	TX		05/30/2013	4.375	2,150,000	0	2,871,000
B3021203	DICKINSON	TX		04/29/2013	4.625	1,825,000	0	2,514,000
B3021201	DRIPPING SPRINGS	TX		04/17/2013	4.250	2,715,000	0	3,631,000
B2092804	EL PASO	TX		01/30/2013	5.000	670,000	0	1,300,000
B2112601	EL PASO	TX		02/27/2013	4.375	1,385,000	0	2,015,000
B3042901	EL PASO	TX		07/17/2013	4.750	1,000,000	0	1,850,000
B3051410	EL PASO	TX		08/28/2013	4.500	2,455,000	0	4,158,000
B3082601	EL PASO	TX		11/21/2013	5.625	1,100,000	0	1,466,000
B3042602	FORTH WORTH	TX		07/11/2013	4.500	1,550,000	0	2,068,000
B2121907	GRAND PRAIRIE	TX		02/27/2013	4.625	1,180,000	0	1,685,000
B2110714	HOUSTON	TX		01/22/2013	4.625	1,030,000	0	1,378,000
B2112101	HOUSTON	TX		02/26/2013	4.375	2,300,000	0	3,065,000
B2122801	HOUSTON	TX		02/21/2013	4.625	2,000,000	0	3,523,000
B3012301	HOUSTON	TX		03/27/2013	4.500	2,000,000	0	2,814,000
B3022503	HOUSTON	TX		06/10/2013	4.250	4,200,000	0	5,605,000
B3022701	HOUSTON	TX		04/25/2013	4.500	1,000,000	0	1,333,000
B3030403	HOUSTON	TX		05/21/2013	3.750	1,500,000	0	5,240,000
B3032007	HOUSTON	TX		06/28/2013	4.375	2,000,000	0	2,968,000
B3042903	HOUSTON	TX		07/11/2013	4.375	1,440,000	0	1,921,000
B3050601	HOUSTON	TX		07/16/2013	4.250	1,700,000	0	2,446,000
B3051001	HOUSTON	TX		08/12/2013	4.375	3,000,000	0	4,000,000
B3051301	HOUSTON	TX		08/15/2013	4.250	2,300,000	0	3,669,000
B3041802	IRVING	TX		05/13/2013	4.750	2,300,000	0	3,524,000
B3041002	KATY	TX		07/23/2013	4.250	1,250,000	0	1,716,000
B3050203	KATY	TX		07/25/2013	4.500	4,500,000	0	6,003,000
B3041703	LA PORTE	TX		07/03/2013	4.250	700,000	0	943,000
B3081601	LAKEWAY	TX		10/30/2013	5.250	2,650,000	0	3,542,000
B3060702	LANCASTER	TX		08/30/2013	4.875	685,000	0	997,000
B3031403	LONGVIEW	TX		06/27/2013	4.625	3,500,000	0	4,679,000
B3011806	LUBBOCK	TX		03/25/2013	4.500	1,287,000	0	1,882,000
B3051403	MCALLEN	TX		08/28/2013	4.500	1,150,000	0	1,538,000
B3051404	MCALLEN	TX		08/28/2013	4.500	500,000	0	755,000
B3051405	MCALLEN	TX		08/28/2013	4.500	1,650,000	0	2,237,000
B3051406	MCALLEN	TX		08/28/2013	4.500	1,100,000	0	1,476,000

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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
B3051407	MCALLEN	TX		08/28/2013	4.500	770,000	0	1,088,000
B3051408	MCALLEN	TX		08/28/2013	4.500	356,000	0	598,000
B3051409	MCALLEN	TX		08/28/2013	4.500	710,000	0	949,000
B3051411	MCALLEN	TX		08/28/2013	4.500	260,000	0	363,000
B3051412	MCALLEN	TX		08/28/2013	4.500	399,000	0	563,000
B3051413	MCALLEN	TX		08/28/2013	4.500	400,000	0	560,000
B3051414	MCALLEN	TX		08/28/2013	4.500	750,000	0	1,029,000
B3062605	MESQUITE	TX		09/30/2013	4.875	4,450,000	0	6,168,000
B3042201	MIDLAND	TX		07/02/2013	4.375	3,200,000	0	6,272,000
B2091203	ODESSA	TX		04/30/2013	4.625	1,800,000	0	2,573,000
B3061402	PASADENA	TX		09/05/2013	4.750	3,500,000	0	4,670,000
B2102502	RICHMOND	TX		01/22/2013	5.000	750,000	0	1,002,000
B3070501	RICHMOND	TX		09/20/2013	4.750	1,350,000	0	2,076,000
B3102103	RICHMOND	TX		12/20/2013	4.250	600,000	0	824,000
B3012402	ROSENBERG	TX		04/25/2013	5.125	630,000	0	1,252,000
B3010203	ROUND ROCK	TX		03/21/2013	4.750	710,000	0	1,089,000
B3051401	ROUND ROCK	TX		08/21/2013	4.750	1,500,000	0	2,653,000
B3021102	SAN ANTONIO	TX		05/03/2013	4.625	915,000	0	1,219,000
B3021103	SAN ANTONIO	TX		05/03/2013	4.500	1,685,000	0	2,297,000
B3022801	SAN ANTONIO	TX		05/13/2013	4.500	1,075,000	0	1,691,000
B3022802	SAN ANTONIO	TX		05/13/2013	4.500	2,225,000	0	3,524,000
B3031301	SAN ANTONIO	TX		05/23/2013	4.500	620,000	0	885,000
B3032901	SAN ANTONIO	TX		06/10/2013	4.500	1,500,000	0	2,017,000
B3040101	SAN ANTONIO	TX		05/31/2013	4.750	2,350,000	0	3,405,000
B3050104	SAN ANTONIO	TX		07/18/2013	4.375	1,410,000	0	1,929,000
B3052005	SAN ANTONIO	TX		08/07/2013	4.500	1,600,000	0	2,630,000
B3070201	SAN ANTONIO	TX		09/23/2013	5.000	1,130,000	0	2,364,000
B3070202	SAN ANTONIO	TX		09/24/2013	5.000	825,000	0	1,562,000
B3100301	SAN ANTONIO	TX		11/26/2013	5.250	975,000	0	3,226,000
B3010301	SPRING	TX		03/21/2013	4.750	900,000	0	1,439,000
B3011602	SPRING	TX		03/08/2013	4.250	1,900,000	0	2,551,000
B3081902	UNIVERSAL CITY	TX		10/22/2013	5.125	930,000	0	1,240,000
B3070203	VICTORIA	TX		09/25/2013	5.000	560,000	0	986,000
B3092501	WEBSTER	TX		11/25/2013	4.875	2,000,000	0	2,673,000
B2122002	WESLACO	TX		03/08/2013	4.875	2,600,000	0	5,495,000
B3062104	LOGAN	UT		09/30/2013	5.000	3,000,000	0	5,355,000
B3070806	MURRAY	UT		10/02/2013	5.000	1,100,000	0	1,680,000
B3103004	MURRAY	UT		12/17/2013	4.875	2,000,000	0	2,667,000
B3021101	OGDEN	UT		04/22/2013	4.125	1,680,000	0	2,946,000
B3010801	OREM	UT		03/07/2013	5.000	800,000	0	1,975,000
B3041904	PAYSON	UT		07/11/2013	4.375	1,000,000	0	2,017,000
B3052006	PROVO	UT		08/20/2013	4.375	950,000	0	1,355,000
B3052007	PROVO	UT		08/20/2013	4.375	700,000	0	952,000
B3040102	SALT LAKE CITY	UT		06/13/2013	4.375	725,000	0	976,000
B3052008	SALT LAKE CITY	UT		08/28/2013	4.625	1,200,000	0	1,701,000
B3062403	SALT LAKE CITY	UT		08/28/2013	4.875	1,000,000	0	1,661,000
B3031311	SOUTH JORDAN	UT		05/30/2013	4.250	2,150,000	0	2,863,000
B3062601	TAYLORSVILLE	UT		09/10/2013	4.875	1,950,000	0	2,674,000
B3051601	WEST JORDAN	UT		08/27/2013	4.375	725,000	0	1,137,000
B3051602	WEST VALLEY CITY	UT		08/27/2013	4.375	655,000	0	1,602,000
B3022703	CHESAPEAKE	VA		06/28/2013	4.250	1,500,000	0	3,271,000
B3022706	CHESAPEAKE	VA		06/28/2013	4.250	3,255,000	0	6,253,000
B3101506	CHESTER	VA		12/19/2013	5.500	2,500,000	0	3,907,000
B2100503	CHILHOWIE	VA		03/19/2013	6.125	2,640,000	0	3,543,000
B3050903	CULPEPER	VA		07/24/2013	5.125	550,000	0	1,430,000
B3021104	FALLS CHURCH	VA		04/11/2013	4.500	3,500,000	0	6,430,000
B3022705	HAMPTON	VA		06/28/2013	4.500	2,670,000	0	4,110,000
B3041801	NORFOLK	VA		06/27/2013	4.875	3,000,000	0	4,006,000
B3081503	NORFOLK	VA		12/05/2013	4.125	700,000	0	1,000,000
B2122109	RICHMOND	VA		03/27/2013	4.625	3,800,000	0	5,746,000
B3050902	VIENNA	VA		07/19/2013	5.125	2,650,000	0	3,837,000
B2122703	WILLIAMSBURG	VA		03/29/2013	4.750	1,120,000	255,778	2,046,000
B3102201	WINCHESTER	VA		12/04/2013	5.500	1,590,000	0	2,165,000
B3042605	AUBURN	WA		09/11/2013	5.625	532,000	0	1,370,000
B2121203	BELLEVUE	WA		02/15/2013	4.750	3,270,000	0	4,672,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
B3060301	BELLEVUE	WA		10/18/2013	4.625	2,800,000	0	3,744,000
B3020703	BURIEN	WA		04/26/2013	4.875	2,975,000	0	4,047,000
B2120604	EDMONDS	WA		02/27/2013	4.500	3,000,000	0	4,589,000
B3013010	EVERETT	WA		05/01/2013	4.750	1,100,000	0	2,271,000
B3022101	EVERETT	WA		05/21/2013	5.000	2,000,000	0	4,295,000
B3031906	EVERETT	WA		05/31/2013	4.375	1,200,000	0	1,799,000
B3050302	EVERETT	WA		07/26/2013	4.375	1,450,000	0	2,235,000
B2121206	FEDERAL WAY	WA		02/15/2013	4.750	1,035,000	0	1,492,000
B3032001	FEDERAL WAY	WA		06/28/2013	4.500	750,000	0	1,137,000
B3041201	FEDERAL WAY	WA		06/27/2013	4.250	1,850,000	0	2,508,000
B3042606	FEDERAL WAY	WA		09/04/2013	5.625	330,000	0	655,000
B3042607	FEDERAL WAY	WA		08/28/2013	5.625	1,020,000	0	1,751,000
B3031905	KENNEWICK	WA		07/17/2013	4.375	1,900,000	0	2,563,000
B2112001	KENT	WA		02/19/2013	5.750	850,000	0	1,217,000
B2121205	KENT	WA		02/15/2013	4.750	735,000	0	1,051,000
B3013007	KENT	WA		06/14/2013	4.500	8,675,000	0	13,305,000
B2122108	KIRKLAND	WA		04/12/2013	4.875	2,525,000	0	3,366,000
B2121204	MARYSVILLE	WA		02/15/2013	4.750	2,938,000	0	4,074,000
B2121704	MUKILTEO	WA		02/11/2013	4.375	3,550,000	0	4,747,000
B3031811	MUKILTEO	WA		06/19/2013	4.500	1,600,000	0	2,145,000
B3073102	PASCO	WA		10/09/2013	4.625	800,000	0	1,647,000
B2112002	PORT ORCHARD	WA		02/19/2013	5.250	1,500,000	0	2,538,000
B3032707	PORT ORCHARD	WA		05/23/2013	4.375	1,170,000	0	1,593,000
B3041705	PUYALLUP	WA		06/03/2013	4.375	2,150,000	0	2,892,000
B3050303	PUYALLUP	WA		07/26/2013	4.375	1,800,000	0	2,758,000
B3051606	PUYALLUP	WA		08/12/2013	4.500	1,420,000	0	2,577,000
B3010804	RENTON	WA		03/13/2013	4.750	700,000	0	1,781,000
B3042609	RENTON	WA		09/05/2013	5.625	720,000	0	1,173,000
B3042608	SEATAC	WA		08/27/2013	5.625	1,170,000	0	1,604,000
B2103112-1	SEATTLE	WA		11/22/2013	5.500	249,900	0	6,794,000
B2121802	SEATTLE	WA		02/26/2013	4.250	2,650,000	0	3,538,000
B3042601	SEATTLE	WA		07/18/2013	4.500	1,125,000	0	1,512,000
B3052201	SEATTLE	WA		08/07/2013	4.875	980,000	0	1,312,000
B3080801	SEATTLE	WA		10/28/2013	4.500	3,000,000	0	7,532,000
B3082701	SEATTLE	WA		10/28/2013	4.500	800,000	0	1,075,000
B2121207	SNOHOMISH	WA		02/15/2013	4.750	1,210,000	0	1,741,000
B3051605	TACOMA	WA		08/12/2013	4.500	1,270,000	0	2,018,000
B3051607	TACOMA	WA		08/06/2013	4.375	2,900,000	0	3,967,000
B3051608	TACOMA	WA		08/06/2013	4.375	1,320,000	0	1,852,000
B3081603	TACOMA	WA		12/02/2013	4.750	7,200,000	0	11,717,000
B3090503	TACOMA	WA		11/21/2013	5.875	1,750,000	0	2,954,000
B3050703	UNIVERSITY PLACE	WA		07/23/2013	4.620	1,125,000	0	2,763,000
B2120602	VANCOUVER	WA		02/14/2013	4.750	575,000	0	1,276,000
B3011502	VANCOUVER	WA		03/15/2013	4.875	1,380,000	0	2,112,000
B3072902	VANCOUVER	WA		09/18/2013	4.750	670,000	0	1,086,000
B3052009	WALLA WALLA	WA		07/23/2013	4.000	650,000	0	1,296,000
B3031202	GREENDALE	WI		04/24/2013	6.250	2,150,000	0	2,797,000
B2091802	MILWAUKEE	WI		02/01/2013	4.750	1,400,000	0	1,891,000
B3012802	OSHKOSH	WI		05/22/2013	4.625	3,650,000	0	4,864,000
B2102602	PORTAGE	WI		01/25/2013	6.125	5,000,000	0	8,229,000
B3010803	WEST ALLIS	WI		03/15/2013	4.750	1,550,000	0	2,572,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,268,290,964	15,965,967	2,086,522,000
0899999. Total Mortgages in good standing						1,268,290,964	15,965,967	2,086,522,000
A4090301	NASHUA	NH		10/25/2004	5.875	0	58,259	4,314,000
A3010305	BERNARDSVILLE	NJ		03/12/2003	7.500	0	33,350	1,468,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	91,609	5,782,000
1699999. Total - Restructured Mortgages						0	91,609	5,782,000
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						1,268,290,964	16,057,576	2,092,304,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A4080903	BIRMINGHAM	AL		11/01/2004	10/23/2013	477,208	0	0	0	0	0	0	477,208	477,208	0	0	0
A4080904	BIRMINGHAM	AL		11/01/2004	10/23/2013	715,812	0	0	0	0	0	0	715,812	715,812	0	0	0
A4080905	BIRMINGHAM	AL		11/01/2004	10/23/2013	337,272	0	0	0	0	0	0	337,272	337,272	0	0	0
A40809053	BIRMINGHAM	AL		01/30/2007	10/23/2013	517,061	0	0	0	0	0	0	517,061	517,061	0	0	0
A4080907	BIRMINGHAM	AL		11/01/2004	10/23/2013	371,410	0	0	0	0	0	0	371,410	371,410	0	0	0
A4080908	BIRMINGHAM	AL		11/01/2004	10/23/2013	979,177	0	0	0	0	0	0	979,177	979,177	0	0	0
A7031608	SARALAND	AL		05/23/2007	10/10/2013	902,463	0	0	0	0	0	0	902,463	902,463	0	0	0
A3062004	ANTHEM	AZ		08/15/2003	08/28/2013	392,113	0	0	0	0	0	0	392,113	392,113	0	0	0
A6052407	CHANDLER	AZ		08/02/2006	08/27/2013	172,148	0	0	0	0	0	0	172,148	172,148	0	0	0
A3070706	GILBERT	AZ		09/11/2003	09/11/2013	530,853	0	0	0	0	0	0	530,853	530,853	0	0	0
A8091502	MESA	AZ		11/17/2008	12/02/2013	2,155,306	0	0	0	0	0	0	2,155,306	2,155,306	0	0	0
A4113006	PEORIA	AZ		02/04/2005	08/27/2013	313,993	0	0	0	0	0	0	313,993	313,993	0	0	0
A4090704	PHOENIX	AZ		11/30/2004	08/29/2013	2,202,474	0	0	0	0	0	0	2,202,474	2,202,474	0	0	0
A4011302	PHOENIX	AZ		03/29/2004	01/23/2013	317,565	0	0	0	0	0	0	317,565	317,565	0	0	0
A3092401	TEMPE	AZ		11/17/2003	11/07/2013	98,851	0	0	0	0	0	0	98,851	98,851	0	0	0
A30924013	TEMPE	AZ		03/23/2006	11/21/2013	215,136	0	0	0	0	0	0	215,136	215,136	0	0	0
A3032403	TEMPE	AZ		05/28/2003	03/01/2013	250,193	0	0	0	0	0	0	250,193	250,193	0	0	0
A3031102	TUCSON	AZ		05/19/2003	06/12/2013	535,411	0	0	0	0	0	0	535,411	535,411	0	0	0
A4091407	AGOURA HILLS	CA		01/01/2005	08/16/2013	1,123,741	0	0	0	0	0	0	1,123,741	1,123,741	0	0	0
A5030902	ANAHEIM	CA		05/25/2005	09/10/2013	433,874	0	0	0	0	0	0	433,874	433,874	0	0	0
A4062504	ANAHEIM	CA		08/16/2004	01/02/2013	1,193,423	0	0	0	0	0	0	1,193,423	1,193,423	0	0	0
A3031306	ATASCADERO	CA		06/05/2003	06/04/2013	996,358	0	0	0	0	0	0	996,358	996,358	0	0	0
A30313063	ATASCADERO	CA		06/12/2006	06/04/2013	718,442	0	0	0	0	0	0	718,442	718,442	0	0	0
A3081303	BAKERSFIELD	CA		10/29/2003	08/15/2013	834,278	0	0	0	0	0	0	834,278	834,278	0	0	0
A3090304	BALDWIN PARK	CA		12/09/2003	10/31/2013	472,544	0	0	0	0	0	0	472,544	472,544	0	0	0
B2110802	BELLFLOWER	CA		01/31/2013	07/03/2013	0	0	0	0	0	0	0	540,000	540,000	0	0	0
A3011404	BERKELEY	CA		03/24/2003	06/03/2013	468,963	0	0	0	0	0	0	468,963	468,963	0	0	0
A3011405	BERKELEY	CA		03/27/2003	03/26/2013	440,070	0	0	0	0	0	0	440,070	440,070	0	0	0
A2072901	BUENA PARK	CA		10/22/2002	09/24/2013	829,012	0	0	0	0	0	0	829,012	829,012	0	0	0
A4040501	BURBANK	CA		06/29/2004	08/16/2013	229,813	0	0	0	0	0	0	229,813	229,813	0	0	0
A4121505	BURBANK	CA		03/10/2005	12/03/2013	351,485	0	0	0	0	0	0	351,485	351,485	0	0	0
A2112602	BURLINGAME	CA		03/14/2003	04/17/2013	705,696	0	0	0	0	0	0	705,696	705,696	0	0	0
A5060901	BURLINGAME	CA		08/25/2005	04/17/2013	612,323	0	0	0	0	0	0	612,323	612,323	0	0	0
A4120901	CAMARILLO	CA		03/10/2005	07/24/2013	920,002	0	0	0	0	0	0	920,002	920,002	0	0	0
A3050906	CARMICHAEL	CA		07/18/2003	05/01/2013	461,776	0	0	0	0	0	0	461,776	461,776	0	0	0
A3122902	CARMICHAEL	CA		02/25/2004	04/30/2013	353,081	0	0	0	0	0	0	353,081	353,081	0	0	0
A1102602	CHICO	CA		01/24/2002	10/02/2013	192,053	0	0	0	0	0	0	192,053	192,053	0	0	0
A3052707	CHINO	CA		07/14/2003	07/22/2013	55,022	0	0	0	0	0	0	55,022	55,022	0	0	0
A3083101	CITY OF INDUSTRY	CA		11/17/2003	10/10/2013	572,666	0	0	0	0	0	0	572,666	572,666	0	0	0
A3073001	CLOVIS	CA		10/28/2003	11/04/2013	51,367	0	0	0	0	0	0	51,367	51,367	0	0	0
A3012305	CONCORD	CA		03/26/2003	02/21/2013	77,381	0	0	0	0	0	0	77,381	77,381	0	0	0
98081702	CONCORD	CA		11/03/1998	11/20/2013	122,821	0	0	0	0	0	0	122,821	122,821	0	0	0
A3101501	CORONA	CA		02/25/2004	12/23/2013	198,022	0	0	0	0	0	0	198,022	198,022	0	0	0
A3031103	COSTA MESA	CA		05/19/2003	05/20/2013	27,351	0	0	0	0	0	0	27,351	27,351	0	0	0
A3053006	DANVILLE	CA		08/11/2003	06/11/2013	316,292	0	0	0	0	0	0	316,292	316,292	0	0	0
A3090302	DANVILLE	CA		11/25/2003	09/09/2013	893,263	0	0	0	0	0	0	893,263	893,263	0	0	0
A3031708	DOWNEY	CA		06/09/2003	06/05/2013	345,650	0	0	0	0	0	0	345,650	345,650	0	0	0
A3061903	EL CAJON	CA		09/04/2003	09/30/2013	73,993	0	0	0	0	0	0	73,993	73,993	0	0	0
A9122101	EL CAJON	CA		02/11/2010	05/24/2013	1,819,569	0	0	0	0	0	0	1,819,569	1,819,569	0	0	0
A9030305	EL CAJON	CA		04/23/2009	05/02/2013	351,158	0	0	0	0	0	0	351,158	351,158	0	0	0
A8100802	EL CENTRO	CA		12/31/2008	03/01/2013	588,070	0	0	0	0	0	0	588,070	588,070	0	0	0
A4102304	EL SOBRANTE	CA		01/31/2005	02/08/2013	583,222	0	0	0	0	0	0	583,222	583,222	0	0	0
A3040209	FAIRFIELD	CA		06/03/2003	05/24/2013	708,295	0	0	0	0	0	0	708,295	708,295	0	0	0
98010301	FILLMORE	CA		04/21/1998	04/30/2013	24,000	0	0	0	0	0	0	24,000	24,000	0	0	0
A3031807	FONTANA	CA		05/22/2003	05/31/2013	23,768	0	0	0	0	0	0	23,768	23,768	0	0	0
A3090402	FULLERTON	CA		11/20/2003	09/17/2013	377,008	0	0	0	0	0	0	377,008	377,008	0	0	0
A3060401	GARDENA	CA		08/12/2003	06/26/2013	325,325	0	0	0	0	0	0	325,325	325,325	0	0	0
A3060504	GARDENA	CA		08/07/2003	08/15/2013	48,126	0	0	0	0	0	0	48,126	48,126	0	0	0
A3031904	GILROY	CA		07/01/2003	11/08/2013	587,683	0	0	0	0	0	0	587,683	587,683	0	0	0
A3052202	GILROY	CA		08/07/2003	02/15/2013	372,422	0	0	0	0	0	0	372,422	372,422	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A3060505	GLENDALE	CA		08/28/2003	08/21/2013	333,092	0	0	0	0	0	0	333,092	333,092	0	0	0
98012201	HOLLISTER	CA		03/27/1998	03/20/2013	13,734	0	0	0	0	0	0	13,734	13,734	0	0	0
A5072604	HOLLYWOOD	CA		11/18/2005	12/26/2013	491,555	0	0	0	0	0	0	491,555	491,555	0	0	0
A7113002	HUNTINGTON BEACH	CA		01/31/2008	02/01/2013	389,072	0	0	0	0	0	0	389,072	389,072	0	0	0
A3062502	HUNTINGTON BEACH	CA		09/25/2003	12/16/2013	437,803	0	0	0	0	0	0	437,803	437,803	0	0	0
A3061304	IRVINE	CA		08/21/2003	06/04/2013	2,315,213	0	0	0	0	0	0	2,315,213	2,315,213	0	0	0
A3082903	IRVINE	CA		10/21/2003	09/04/2013	532,196	0	0	0	0	0	0	532,196	532,196	0	0	0
B0072310	IRVINE	CA		09/20/2010	03/07/2013	612,535	0	0	0	0	0	0	612,535	612,535	0	0	0
B0070703	IRVINE	CA		09/03/2010	06/04/2013	973,338	0	0	0	0	0	0	973,338	973,338	0	0	0
A2030701	LA MESA	CA		06/24/2002	06/26/2013	411,485	0	0	0	0	0	0	411,485	411,485	0	0	0
A3013108	LAFAYETTE	CA		04/24/2003	03/29/2013	594,417	0	0	0	0	0	0	594,417	594,417	0	0	0
A2112901	LANCASTER	CA		02/10/2003	01/29/2013	740,912	0	0	0	0	0	0	740,912	740,912	0	0	0
A3012102	LEBEC	CA		04/18/2003	08/29/2013	252,302	0	0	0	0	0	0	252,302	252,302	0	0	0
99030202	LIVERMORE	CA		06/10/1999	02/14/2013	145,754	0	0	0	0	0	0	145,754	145,754	0	0	0
98092301	LONG BEACH	CA		01/14/1999	02/21/2013	115,143	0	0	0	0	0	0	115,143	115,143	0	0	0
A3033102	LONG BEACH	CA		06/30/2003	04/01/2013	546,597	0	0	0	0	0	0	546,597	546,597	0	0	0
A4030305	LONG BEACH	CA		06/29/2004	01/11/2013	116,127	0	0	0	0	0	0	116,127	116,127	0	0	0
A5072603	LOS ANGELES	CA		11/18/2005	12/18/2013	402,658	0	0	0	0	0	0	402,658	402,658	0	0	0
B0081103	LOS ANGELES	CA		10/27/2010	07/31/2013	187,834	0	0	0	0	0	0	187,834	187,834	0	0	0
B0082404	LOS ANGELES	CA		11/30/2010	08/30/2013	994,875	0	0	0	0	0	0	994,875	994,875	0	0	0
B0032907	LOS ANGELES	CA		05/28/2010	02/12/2013	1,642,080	0	0	0	0	0	0	1,642,080	1,642,080	0	0	0
A2032201	LOS ANGELES	CA		06/27/2002	06/14/2013	447,563	0	0	0	0	0	0	447,563	447,563	0	0	0
A3062603	LOS ANGELES	CA		09/18/2003	12/26/2013	450,492	0	0	0	0	0	0	450,492	450,492	0	0	0
A3061705	LOS ANGELES	CA		08/28/2003	06/03/2013	767,405	0	0	0	0	0	0	767,405	767,405	0	0	0
A3022003	LOS ANGELES	CA		05/12/2003	06/10/2013	571,857	0	0	0	0	0	0	571,857	571,857	0	0	0
A3022004	LOS ANGELES	CA		05/12/2003	06/10/2013	979,049	0	0	0	0	0	0	979,049	979,049	0	0	0
A3022102	LOS ANGELES	CA		04/17/2003	01/10/2013	248,962	0	0	0	0	0	0	248,962	248,962	0	0	0
A2121705	LOS ANGELES	CA		03/14/2003	04/30/2013	1,259,830	0	0	0	0	0	0	1,259,830	1,259,830	0	0	0
A2100213	LOS ANGELES	CA		01/08/2003	01/18/2013	1,753,002	0	0	0	0	0	0	1,753,002	1,753,002	0	0	0
A2100402	LOS GATOS	CA		12/19/2002	02/28/2013	2,166,117	0	0	0	0	0	0	2,166,117	2,166,117	0	0	0
A3070701	MISSION VIEJO	CA		09/22/2003	07/05/2013	84,929	0	0	0	0	0	0	84,929	84,929	0	0	0
B0112403	MISSION VIEJO	CA		01/27/2011	12/10/2013	401,352	0	0	0	0	0	0	401,352	401,352	0	0	0
B0072703	MODESTO	CA		09/30/2010	08/29/2013	2,416,643	0	0	0	0	0	0	2,416,643	2,416,643	0	0	0
A2111102	MONROVIA	CA		01/30/2003	05/23/2013	281,792	0	0	0	0	0	0	281,792	281,792	0	0	0
A5110101	MORRO BAY	CA		01/24/2006	01/31/2013	294,000	0	0	0	0	0	0	294,000	294,000	0	0	0
A5092101	MOUNTAIN VIEW	CA		12/01/2005	03/15/2013	773,700	0	0	0	0	0	0	773,700	773,700	0	0	0
99060701	NEWPORT BEACH	CA		09/13/1999	09/24/2013	59,920	0	0	0	0	0	0	59,920	59,920	0	0	0
A3030402	NEWPORT BEACH	CA		05/19/2003	02/26/2013	438,455	0	0	0	0	0	0	438,455	438,455	0	0	0
A3021102	OAKLAND	CA		04/15/2003	04/24/2013	344,635	0	0	0	0	0	0	344,635	344,635	0	0	0
97121201	OAKLAND	CA		07/31/2000	10/31/2013	2,818,684	0	0	0	0	0	0	2,818,684	2,818,684	0	0	0
A3101702	OCEANSIDE	CA		01/01/2004	11/27/2013	433,250	0	0	0	0	0	0	433,250	433,250	0	0	0
A3020101	ONTARIO	CA		04/24/2003	02/28/2013	333,260	0	0	0	0	0	0	333,260	333,260	0	0	0
A2121102	ORANGE	CA		03/06/2003	01/08/2013	377,699	0	0	0	0	0	0	377,699	377,699	0	0	0
A3050501	ORANGE	CA		07/09/2003	07/22/2013	386,231	0	0	0	0	0	0	386,231	386,231	0	0	0
A3121802	PACOIMA	CA		02/12/2004	12/02/2013	551,309	0	0	0	0	0	0	551,309	551,309	0	0	0
A3030605	PALM DESERT	CA		07/31/2003	05/14/2013	402,771	0	0	0	0	0	0	402,771	402,771	0	0	0
A3123101	PALO ALTO	CA		02/17/2004	09/30/2013	271,565	0	0	0	0	0	0	271,565	271,565	0	0	0
99021901	PLACENTIA	CA		04/26/1999	06/05/2013	104,892	0	0	0	0	0	0	104,892	104,892	0	0	0
A8111103	POWAY	CA		01/12/2009	11/27/2013	1,361,210	0	0	0	0	0	0	1,361,210	1,361,210	0	0	0
A3031910	RAMONA	CA		05/27/2003	03/26/2013	616,256	0	0	0	0	0	0	616,256	616,256	0	0	0
A3091901	RANCHO CORDOVA	CA		12/22/2003	07/19/2013	119,277	0	0	0	0	0	0	119,277	119,277	0	0	0
A3063002	REDDING	CA		09/22/2003	08/08/2013	338,985	0	0	0	0	0	0	338,985	338,985	0	0	0
A3020703	REDDING	CA		04/29/2003	07/30/2013	290,201	0	0	0	0	0	0	290,201	290,201	0	0	0
A3050901	REDWOOD CITY	CA		07/31/2003	07/22/2013	307,598	0	0	0	0	0	0	307,598	307,598	0	0	0
A3071508	RIVERSIDE	CA		10/14/2003	09/13/2013	729,098	0	0	0	0	0	0	729,098	729,098	0	0	0
A3082603	RIVERSIDE	CA		12/10/2003	12/27/2013	724,923	0	0	0	0	0	0	724,923	724,923	0	0	0
B1021505	RIVERSIDE	CA		03/31/2011	12/10/2013	1,255,056	0	0	0	0	0	0	1,255,056	1,255,056	0	0	0
B1020703	ROCKLIN	CA		05/11/2011	11/19/2013	1,689,538	0	0	0	0	0	0	1,689,538	1,689,538	0	0	0
A3112503	ROCKLIN	CA		02/18/2004	10/15/2013	649,397	0	0	0	0	0	0	649,397	649,397	0	0	0
A3070102	ROCKLIN	CA		09/18/2003	07/01/2013	626,784	0	0	0	0	0	0	626,784	626,784	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
A8121503	ROHNERT PARK	CA		01/29/2009	11/04/2013	2,060,807	0	0	0	0	0	0	2,060,807	2,060,807	0	0	0
A81215033	ROHNERT PARK	CA		08/06/2009	11/04/2013	378,115	0	0	0	0	0	0	378,115	378,115	0	0	0
A3062605	ROSEVILLE	CA		09/23/2003	07/02/2013	913,912	0	0	0	0	0	0	913,912	913,912	0	0	0
A3061603	ROSEVILLE	CA		08/27/2003	06/04/2013	1,938,081	0	0	0	0	0	0	1,938,081	1,938,081	0	0	0
A3032602	ROSEVILLE	CA		06/10/2003	04/24/2013	492,405	0	0	0	0	0	0	492,405	492,405	0	0	0
A3071103	SACRAMENTO	CA		10/03/2003	09/06/2013	245,314	0	0	0	0	0	0	245,314	245,314	0	0	0
A3011701	SACRAMENTO	CA		05/09/2003	05/16/2013	1,647,313	0	0	0	0	0	0	1,647,313	1,647,313	0	0	0
A4031603	SACRAMENTO	CA		05/25/2004	02/22/2013	12,783	0	0	0	0	0	0	12,783	12,783	0	0	0
A2112603	SACRAMENTO	CA		02/06/2003	04/15/2013	51,052	0	0	0	0	0	0	51,052	51,052	0	0	0
98042802	SACRAMENTO	CA		07/27/1998	08/01/2013	45,717	0	0	0	0	0	0	45,717	45,717	0	0	0
98100801	SACRAMENTO	CA		01/07/1999	06/03/2013	102,132	0	0	0	0	0	0	102,132	102,132	0	0	0
16066	SACRAMENTO	CA		07/25/1989	08/26/2013	42,941	0	0	0	0	0	0	42,941	42,941	0	0	0
B0062804	SACRAMENTO	CA		08/31/2010	12/17/2013	1,268,294	0	0	0	0	0	0	1,268,294	1,268,294	0	0	0
A9010501	SACRAMENTO	CA		02/02/2009	08/30/2013	715,598	0	0	0	0	0	0	715,598	715,598	0	0	0
A3031206	SAN CLEMENTE	CA		06/18/2003	06/17/2013	48,923	0	0	0	0	0	0	48,923	48,923	0	0	0
A3062306	SAN DIEGO	CA		09/17/2003	09/23/2013	77,744	0	0	0	0	0	0	77,744	77,744	0	0	0
A5041102	SAN DIEGO	CA		06/21/2005	05/31/2013	429,229	0	0	0	0	0	0	429,229	429,229	0	0	0
A3060902	SAN DIEGO	CA		08/19/2003	06/05/2013	1,069,887	0	0	0	0	0	0	1,069,887	1,069,887	0	0	0
A30609023	SAN DIEGO	CA		09/02/2010	06/05/2013	672,003	0	0	0	0	0	0	672,003	672,003	0	0	0
98071504	SAN DIEGO	CA		11/16/1998	11/26/2013	127,969	0	0	0	0	0	0	127,969	127,969	0	0	0
A3101706	SAN DIEGO	CA		12/15/2003	11/12/2013	703,897	0	0	0	0	0	0	703,897	703,897	0	0	0
A9110901	SAN DIEGO	CA		12/29/2009	08/15/2013	320,209	0	0	0	0	0	0	320,209	320,209	0	0	0
A3031907	SAN FRANCISCO	CA		06/03/2003	06/17/2013	41,769	0	0	0	0	0	0	41,769	41,769	0	0	0
A5092001	SAN GABRIEL	CA		01/17/2006	09/30/2013	277,072	0	0	0	0	0	0	277,072	277,072	0	0	0
A8082701	SAN JOSE	CA		11/06/2008	12/03/2013	2,496,385	0	0	0	0	0	0	2,496,385	2,496,385	0	0	0
A5033004	SAN JOSE	CA		06/09/2005	06/20/2013	881,094	0	0	0	0	0	0	881,094	881,094	0	0	0
17105	SAN JOSE	CA		09/23/1993	09/16/2013	90,880	0	0	0	0	0	0	90,880	90,880	0	0	0
A2120603	SAN JOSE	CA		02/26/2003	07/10/2013	126,504	0	0	0	0	0	0	126,504	126,504	0	0	0
A2111203	SAN LUIS OBISPO	CA		02/13/2003	02/28/2013	295,349	0	0	0	0	0	0	295,349	295,349	0	0	0
A3042207	SAN LUIS OBISPO	CA		07/17/2003	07/24/2013	314,778	0	0	0	0	0	0	314,778	314,778	0	0	0
A4040109	SAN MARCOS	CA		06/24/2004	08/12/2013	128,938	0	0	0	0	0	0	128,938	128,938	0	0	0
A4110505	SANTA ANA	CA		01/26/2005	08/28/2013	249,264	0	0	0	0	0	0	249,264	249,264	0	0	0
B0072305	SANTA ANA	CA		09/16/2010	11/27/2013	401,139	0	0	0	0	0	0	401,139	401,139	0	0	0
A4030101	SANTA ANA	CA		04/27/2004	11/27/2013	736,825	0	0	0	0	0	0	736,825	736,825	0	0	0
A4051005	SANTA CLARA	CA		08/01/2004	11/26/2013	321,283	0	0	0	0	0	0	321,283	321,283	0	0	0
A3050801	SANTA CRUZ	CA		07/31/2003	12/13/2013	168,745	0	0	0	0	0	0	168,745	168,745	0	0	0
A8111903	SANTA FE SPRINGS	CA		01/30/2009	08/16/2013	271,093	0	0	0	0	0	0	271,093	271,093	0	0	0
A6031006	SANTA FE SPRINGS	CA		06/01/2006	06/21/2013	246,397	0	0	0	0	0	0	246,397	246,397	0	0	0
A3042803	SANTA MARIA	CA		07/10/2003	06/04/2013	328,998	0	0	0	0	0	0	328,998	328,998	0	0	0
A6112101	SANTA MARIA	CA		12/28/2006	09/24/2013	1,104,884	0	0	0	0	0	0	1,104,884	1,104,884	0	0	0
A4042405	SANTA MONICA	CA		07/01/2004	01/28/2013	272,799	0	0	0	0	0	0	272,799	272,799	0	0	0
A3011402	SIMI VALLEY	CA		03/27/2003	04/05/2013	409,556	0	0	0	0	0	0	409,556	409,556	0	0	0
B2020603	STOCKTON	CA		04/30/2012	05/03/2013	296,145	0	0	0	0	0	0	296,145	296,145	0	0	0
A9111903	SUNNYVALE	CA		12/18/2009	12/11/2013	641,067	0	0	0	0	0	0	641,067	641,067	0	0	0
A3102201	SUNNYVALE	CA		12/11/2003	12/11/2013	593,618	0	0	0	0	0	0	593,618	593,618	0	0	0
A2120401	SUNNYVALE	CA		03/11/2003	04/30/2013	600,598	0	0	0	0	0	0	600,598	600,598	0	0	0
A3052201	SUNNYVALE	CA		08/07/2003	08/21/2013	397,285	0	0	0	0	0	0	397,285	397,285	0	0	0
A3053001	SUNNYVALE	CA		07/28/2003	05/15/2013	596,517	0	0	0	0	0	0	596,517	596,517	0	0	0
B0012201	TARZANA	CA		03/09/2010	12/31/2013	1,738,833	0	0	0	0	0	0	1,738,833	1,738,833	0	0	0
A2111801	TEMECULA	CA		03/27/2003	12/30/2013	1,752,108	0	0	0	0	0	0	1,752,108	1,752,108	0	0	0
A0120403	THOUSAND OAKS	CA		03/28/2001	10/22/2013	99,293	0	0	0	0	0	0	99,293	99,293	0	0	0
A8032502	TRACY	CA		06/18/2008	05/10/2013	233,091	0	0	0	0	0	0	233,091	233,091	0	0	0
A2121802	TUSTIN	CA		02/27/2003	01/16/2013	385,874	0	0	0	0	0	0	385,874	385,874	0	0	0
A4102001	VACAVILLE	CA		01/25/2005	11/27/2013	1,009,696	0	0	0	0	0	0	1,009,696	1,009,696	0	0	0
A5090801	VAN NUYS	CA		11/22/2005	07/15/2013	765,859	0	0	0	0	0	0	765,859	765,859	0	0	0
B1070618	VAN NUYS	CA		09/29/2011	11/13/2013	1,722,187	0	0	0	0	0	0	1,722,187	1,722,187	0	0	0
A3031808	VISTA	CA		06/05/2003	07/10/2013	1,344,613	0	0	0	0	0	0	1,344,613	1,344,613	0	0	0
A2121101	VISTA	CA		03/06/2003	04/01/2013	351,592	0	0	0	0	0	0	351,592	351,592	0	0	0
A4042417	WHITTIER	CA		07/01/2004	12/27/2013	530,951	0	0	0	0	0	0	530,951	530,951	0	0	0
A3091602	WILDOMAR	CA		12/15/2003	12/31/2013	516,167	0	0	0	0	0	0	516,167	516,167	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
A6031004	ARVADA	CO		05/24/2006	12/06/2013	309,791	0	0	0	0	0	0	309,791	309,791	0	0	0
A5082201	AURORA	CO		10/19/2005	01/07/2013	291,006	0	0	0	0	0	0	291,006	291,006	0	0	0
A5121601	CENTENNIAL	CO		02/14/2006	06/28/2013	327,511	0	0	0	0	0	0	327,511	327,511	0	0	0
A2101601	COLORADO SPRINGS	CO		01/16/2003	01/31/2013	374,212	0	0	0	0	0	0	374,212	374,212	0	0	0
A3041103	COLORADO SPRINGS	CO		06/12/2003	04/30/2013	311,085	0	0	0	0	0	0	311,085	311,085	0	0	0
A8050103	COMMERCE CITY	CO		07/16/2008	06/07/2013	703,804	0	0	0	0	0	0	703,804	703,804	0	0	0
A7031403	DENVER	CO		05/01/2007	09/26/2013	13,069,059	0	0	0	0	0	0	13,069,059	13,069,059	0	0	0
A3062602	DENVER	CO		09/12/2003	09/25/2013	95,784	0	0	0	0	0	0	95,784	95,784	0	0	0
A3011406	ENGLEWOOD	CO		03/27/2003	04/30/2013	365,524	0	0	0	0	0	0	365,524	365,524	0	0	0
A2091801	LITTLETON	CO		11/26/2002	09/03/2013	1,529,561	0	0	0	0	0	0	1,529,561	1,529,561	0	0	0
A7042601	WOODLAND PARK	CO		07/24/2007	08/29/2013	435,145	0	0	0	0	0	0	435,145	435,145	0	0	0
A8121506	NEWINGTON	CT		01/29/2009	11/04/2013	1,411,958	0	0	0	0	0	0	1,411,958	1,411,958	0	0	0
A81215063	NEWINGTON	CT		08/06/2009	11/04/2013	203,208	0	0	0	0	0	0	203,208	203,208	0	0	0
A3082702	WASHINGTON	DC		10/07/2003	12/31/2013	318,580	0	0	0	0	0	0	318,580	318,580	0	0	0
A4030402	WASHINGTON	DC		05/14/2004	12/19/2013	14,139,382	0	60,103	0	0	60,103	0	14,199,486	14,199,486	0	0	0
A2120207	WASHINGTON	DC		03/26/2003	12/31/2013	455,886	0	0	0	0	0	0	455,886	455,886	0	0	0
A2120208	WASHINGTON	DC		03/26/2003	08/28/2013	359,475	0	0	0	0	0	0	359,475	359,475	0	0	0
A4040225	WASHINGTON	DC		08/13/2004	03/21/2013	209,113	0	0	0	0	0	0	209,113	209,113	0	0	0
98051201	WASHINGTON	DC		07/06/1998	07/05/2013	44,115	0	0	0	0	0	0	44,115	44,115	0	0	0
99073007	WASHINGTON	DC		10/27/1999	07/19/2013	203,920	0	0	0	0	0	0	203,920	203,920	0	0	0
99073008	WASHINGTON	DC		10/27/1999	07/19/2013	400,170	0	0	0	0	0	0	400,170	400,170	0	0	0
B1053101	BRADENTON	FL		07/21/2011	07/19/2013	528,920	0	0	0	0	0	0	528,920	528,920	0	0	0
A8062008	DAVIE	FL		08/28/2008	07/18/2013	1,977,281	0	0	0	0	0	0	1,977,281	1,977,281	0	0	0
A3031202	DELRAY BEACH	FL		06/05/2003	08/30/2013	293,684	0	0	0	0	0	0	293,684	293,684	0	0	0
A3102902	FLORIDA CITY	FL		01/21/2004	11/05/2013	490,547	0	0	0	0	0	0	490,547	490,547	0	0	0
A3110601	JACKSONVILLE	FL		02/05/2004	03/13/2013	748,207	0	0	0	0	0	0	748,207	748,207	0	0	0
B1081205	LAKE WORTH	FL		12/15/2011	12/12/2013	837,438	0	0	0	0	0	0	837,438	837,438	0	0	0
B1082401	LANTANA	FL		12/15/2011	12/12/2013	1,683,752	0	0	0	0	0	0	1,683,752	1,683,752	0	0	0
A3031402	LAUDERHILL	FL		05/22/2003	05/22/2013	554,140	0	0	0	0	0	0	554,140	554,140	0	0	0
A4030505	MELBOURNE	FL		05/27/2004	05/24/2013	990,627	0	0	0	0	0	0	990,627	990,627	0	0	0
B3012801	MIAMI	FL		03/29/2013	12/12/2013	0	0	0	0	0	0	0	2,350,000	2,350,000	0	0	0
A3031703	MIAMI	FL		05/22/2003	01/31/2013	694,952	0	0	0	0	0	0	694,952	694,952	0	0	0
A3040204	MIAMI	FL		07/14/2003	07/31/2013	592,384	0	0	0	0	0	0	592,384	592,384	0	0	0
A3040205	MIAMI	FL		07/14/2003	01/16/2013	290,309	0	0	0	0	0	0	290,309	290,309	0	0	0
A3040206	MIAMI	FL		07/14/2003	07/31/2013	548,708	0	0	0	0	0	0	548,708	548,708	0	0	0
A0120702	MIAMI	FL		01/23/2001	04/11/2013	161,658	0	0	0	0	0	0	161,658	161,658	0	0	0
A3071503	MIAMI	FL		02/25/2004	12/05/2013	430,521	0	0	0	0	0	0	430,521	430,521	0	0	0
B1051002	MIAMI BEACH	FL		07/25/2011	11/22/2013	528,222	0	0	0	0	0	0	528,222	528,222	0	0	0
A0042401	MIAMI SPRINGS	FL		06/13/2000	04/11/2013	150,022	0	0	0	0	0	0	150,022	150,022	0	0	0
B0070102	ORLANDO	FL		10/29/2010	06/21/2013	2,155,250	0	0	0	0	0	0	2,155,250	2,155,250	0	0	0
B0051103	ORLANDO	FL		07/29/2010	10/31/2013	3,544,445	0	0	0	0	0	0	3,544,445	3,544,445	0	0	0
A7091206	ORLANDO	FL		12/04/2007	05/23/2013	405,610	0	0	0	0	0	0	405,610	405,610	0	0	0
B0032203	PANAMA CITY	FL		05/20/2010	10/02/2013	338,380	0	0	0	0	0	0	338,380	338,380	0	0	0
B2101501	PEMBROKE PINES	FL		12/21/2012	12/12/2013	5,100,000	0	0	0	0	0	0	5,100,000	5,100,000	0	0	0
B0020907	POMPANO BEACH	FL		03/31/2010	01/31/2013	2,473,004	0	0	0	0	0	0	2,473,004	2,473,004	0	0	0
A4062802	PORT ST LUCIE	FL		10/01/2004	07/31/2013	1,302,296	0	0	0	0	0	0	1,302,296	1,302,296	0	0	0
A8121507	TALLAHASSEE	FL		02/25/2009	11/04/2013	2,143,971	0	0	0	0	0	0	2,143,971	2,143,971	0	0	0
A81215073	TALLAHASSEE	FL		08/06/2009	11/04/2013	789,627	0	0	0	0	0	0	789,627	789,627	0	0	0
B0020908	TAMPA	FL		03/31/2010	01/31/2013	2,027,467	0	0	0	0	0	0	2,027,467	2,027,467	0	0	0
A5071205	TAMPA	FL		10/07/2005	07/19/2013	561,284	0	0	0	0	0	0	561,284	561,284	0	0	0
B0021102	VALRICO	FL		03/31/2010	03/15/2013	1,883,997	0	0	0	0	0	0	1,883,997	1,883,997	0	0	0
A8121508	AUGUSTA	GA		02/25/2009	11/04/2013	1,051,913	0	0	0	0	0	0	1,051,913	1,051,913	0	0	0
A81215083	AUGUSTA	GA		08/06/2009	11/04/2013	482,267	0	0	0	0	0	0	482,267	482,267	0	0	0
A4060203	CANTON	GA		09/01/2004	03/27/2013	402,950	0	0	0	0	0	0	402,950	402,950	0	0	0
A9090911A	CONYERS	GA		03/08/2012	03/11/2013	6,995	0	0	0	0	0	0	6,995	6,995	0	0	0
A3102103	DECATUR	GA		12/15/2003	11/13/2013	874,741	0	0	0	0	0	0	874,741	874,741	0	0	0
B1081204	DECATUR	GA		12/15/2011	12/12/2013	748,818	0	0	0	0	0	0	748,818	748,818	0	0	0
B1081203	DUNWOODY	GA		12/15/2011	12/12/2013	908,336	0	0	0	0	0	0	908,336	908,336	0	0	0
A8121502	LAWRENCEVILLE	GA		01/29/2009	11/04/2013	1,747,310	0	0	0	0	0	0	1,747,310	1,747,310	0	0	0
B1081202	MARIETTA	GA		12/15/2011	12/12/2013	1,493,219	0	0	0	0	0	0	1,493,219	1,493,219	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
A4031508	MARIETTA	GA		07/07/2004	10/21/2013	440,118	0	0	0	0	0	0	440,118	440,118	0	0	0
A0071803	MARIETTA	GA		10/19/2000	06/05/2013	112,208	0	0	0	0	0	0	112,208	112,208	0	0	0
A6101419	ROME	GA		02/27/2007	10/09/2013	119,923	0	0	0	0	0	0	119,923	119,923	0	0	0
A9092501	SAVANNAH	GA		11/25/2009	12/05/2013	313,560	0	0	0	0	0	0	313,560	313,560	0	0	0
A4081601	THOMASTON	GA		11/29/2004	08/08/2013	1,297,204	0	0	0	0	0	0	1,297,204	1,297,204	0	0	0
B1081201	TUCKER	GA		12/15/2011	12/12/2013	1,121,019	0	0	0	0	0	0	1,121,019	1,121,019	0	0	0
A4040205	WATKINSVILLE	GA		06/24/2004	09/27/2013	879,109	0	0	0	0	0	0	879,109	879,109	0	0	0
A8091105	WRIGHTSVILLE	GA		11/26/2008	01/29/2013	318,254	0	0	0	0	0	0	318,254	318,254	0	0	0
A8030402	CHUBBUCK	ID		05/27/2008	05/23/2013	183,586	0	0	0	0	0	0	183,586	183,586	0	0	0
A2121003	HOMEDALE	ID		02/19/2003	05/22/2013	417,541	0	0	0	0	0	0	417,541	417,541	0	0	0
B0032512	BEDFORD PARK	IL		07/19/2010	11/04/2013	1,312,246	0	0	0	0	0	0	1,312,246	1,312,246	0	0	0
B0032513	CHICAGO	IL		07/19/2010	11/04/2013	1,080,629	0	0	0	0	0	0	1,080,629	1,080,629	0	0	0
B0032511	CHICAGO	IL		07/19/2010	11/04/2013	1,289,307	0	0	0	0	0	0	1,289,307	1,289,307	0	0	0
B0090305	CHICAGO	IL		12/09/2010	11/04/2013	2,081,137	0	0	0	0	0	0	2,081,137	2,081,137	0	0	0
A3022101	ELGIN	IL		05/07/2003	08/29/2013	1,351,510	0	0	0	0	0	0	1,351,510	1,351,510	0	0	0
A5050301	ELMHURST	IL		06/03/2005	08/16/2013	300,174	0	0	0	0	0	0	300,174	300,174	0	0	0
A3051401	EVANSTON	IL		07/31/2003	07/17/2013	365,937	0	0	0	0	0	0	365,937	365,937	0	0	0
B0032514	LINCOLNSHIRE	IL		07/19/2010	11/04/2013	1,497,406	0	0	0	0	0	0	1,497,406	1,497,406	0	0	0
B1081601	WEST CHICAGO	IL		10/14/2011	05/17/2013	750,739	0	0	0	0	0	0	750,739	750,739	0	0	0
A3071407	CARMEL	IN		09/26/2003	12/31/2013	257,262	0	0	0	0	0	0	257,262	257,262	0	0	0
A1040303	GREENWOOD	IN		07/09/2001	12/15/2013	789,714	0	0	0	0	0	0	789,714	789,714	0	0	0
A1032704	INDIANAPOLIS	IN		06/19/2001	12/31/2013	49,307	0	0	0	0	0	0	49,307	49,307	0	0	0
A1040302	INDIANAPOLIS	IN		07/02/2001	12/31/2013	174,187	0	0	0	0	0	0	174,187	174,187	0	0	0
A3071403	INDIANAPOLIS	IN		09/26/2003	12/31/2013	203,845	0	0	0	0	0	0	203,845	203,845	0	0	0
A8061901	LEXINGTON	KY		09/08/2008	06/11/2013	214,337	0	0	0	0	0	0	214,337	214,337	0	0	0
A2091702	MIDDLESBORO	KY		08/29/2003	08/14/2013	2,403,958	0	0	0	0	0	0	2,403,958	2,403,958	0	0	0
A4081110	BELCHERTOWN	MA		10/28/2004	12/20/2013	615,228	0	0	0	0	0	0	615,228	615,228	0	0	0
A3061702	BOSTON	MA		09/08/2003	07/26/2013	1,704,874	0	0	0	0	0	0	1,704,874	1,704,874	0	0	0
A8121505	BROCKTON	MA		01/29/2009	11/04/2013	1,729,632	0	0	0	0	0	0	1,729,632	1,729,632	0	0	0
A3120202	METHUEN	MA		02/25/2004	12/06/2013	242,555	0	0	0	0	0	0	242,555	242,555	0	0	0
B0021906	METHUEN	MA		04/05/2010	02/26/2013	1,052,163	0	0	0	0	0	0	1,052,163	1,052,163	0	0	0
A8121512	NORTH ANDOVER	MA		01/29/2009	11/04/2013	1,635,840	0	0	0	0	0	0	1,635,840	1,635,840	0	0	0
A8121504	NORTH BILLERICA	MA		01/29/2009	11/04/2013	2,678,311	0	0	0	0	0	0	2,678,311	2,678,311	0	0	0
A4052507	SPRINGFIELD	MA		08/18/2004	05/21/2013	711,676	0	0	0	0	0	0	711,676	711,676	0	0	0
A8121513	TAUNTON	MA		02/25/2009	11/04/2013	639,219	0	0	0	0	0	0	639,219	639,219	0	0	0
A81215133	TAUNTON	MA		08/06/2009	11/04/2013	680,860	0	0	0	0	0	0	680,860	680,860	0	0	0
A3071502	HYATTSVILLE	MD		12/12/2003	09/17/2013	2,257,608	0	0	0	0	0	0	2,257,608	2,257,608	0	0	0
A5091502	MILLERSVILLE	MD		12/08/2005	05/30/2013	148,823	0	0	0	0	0	0	148,823	148,823	0	0	0
A2122002	ROCKVILLE	MD		03/27/2003	03/28/2013	215,074	0	0	0	0	0	0	215,074	215,074	0	0	0
A3100601	PORTLAND	ME		12/16/2003	11/12/2013	678,974	0	0	0	0	0	0	678,974	678,974	0	0	0
B2090404	AUBURN HILLS	MI		10/26/2012	12/23/2013	1,797,401	0	0	0	0	0	0	1,797,401	1,797,401	0	0	0
A3011003	BRIGHTON	MI		03/21/2003	04/17/2013	1,231,638	0	0	0	0	0	0	1,231,638	1,231,638	0	0	0
99081202	CHESTERFIELD	MI		11/18/1999	06/11/2013	36,920	0	0	0	0	0	0	36,920	36,920	0	0	0
A2092005	DETROIT	MI		11/26/2002	11/21/2013	308,641	0	0	0	0	0	0	308,641	308,641	0	0	0
A7112906	DETROIT	MI		02/01/2008	02/28/2013	195,154	0	0	0	0	0	0	195,154	195,154	0	0	0
A3111901	LIVONIA	MI		01/23/2004	11/13/2013	161,406	0	0	0	0	0	0	161,406	161,406	0	0	0
A2051301	LIVONIA	MI		07/23/2002	10/28/2013	318,041	0	0	0	0	0	0	318,041	318,041	0	0	0
A8022201	ROCHESTER HILLS	MI		04/15/2008	02/06/2013	505,444	0	0	0	0	0	0	505,444	505,444	0	0	0
99081205	ROMULUS	MI		11/29/1999	01/14/2013	6,491	0	0	0	0	0	0	6,491	6,491	0	0	0
B0031601	STERLING HEIGHTS	MI		05/24/2010	06/04/2013	1,433,180	0	0	0	0	0	0	1,433,180	1,433,180	0	0	0
98052001	WARREN	MI		08/28/1998	08/27/2013	100,711	0	0	0	0	0	0	100,711	100,711	0	0	0
99081203	WESTLAND	MI		11/18/1999	01/14/2013	385	0	0	0	0	0	0	385	385	0	0	0
A4030302	ALBERT LEA	MN		04/30/2004	11/27/2013	612,666	0	0	0	0	0	0	612,666	612,666	0	0	0
A3013001	BROOKLYN PARK	MN		04/23/2003	01/29/2013	238,957	0	0	0	0	0	0	238,957	238,957	0	0	0
A3062009	MINNEAPOLIS	MN		09/15/2003	12/31/2013	435,977	0	0	0	0	0	0	435,977	435,977	0	0	0
A3110701	MINNEAPOLIS	MN		01/27/2004	11/13/2013	746,140	0	0	0	0	0	0	746,140	746,140	0	0	0
A3040403	ROCHESTER	MN		06/16/2003	04/01/2013	1,186,130	0	0	0	0	0	0	1,186,130	1,186,130	0	0	0
A3102102	WAYZATA	MN		01/20/2004	11/08/2013	596,039	0	0	0	0	0	0	596,039	596,039	0	0	0
A5072801	KANSAS CITY	MO		09/28/2005	11/27/2013	652,108	0	0	0	0	0	0	652,108	652,108	0	0	0
A3031204	MARYLAND HEIGHTS	MO		05/21/2003	04/10/2013	661,433	0	0	0	0	0	0	661,433	661,433	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
A5072804	ST. LOUIS	MO		09/28/2005	11/27/2013	542,077	0	0	0	0	0	0	542,077	542,077	0	0	0
A8053001	RIDGELAND	MS		07/31/2008	07/26/2013	3,666,171	0	0	0	0	0	0	3,666,171	3,666,171	0	0	0
A4030203	BLACK MOUNTAIN	NC		05/18/2004	02/20/2013	543,997	0	0	0	0	0	0	543,997	543,997	0	0	0
B0071203	CAMERON	NC		09/23/2010	12/11/2013	1,302,715	0	0	0	0	0	0	1,302,715	1,302,715	0	0	0
A1090502	CHARLOTTE	NC		11/08/2001	07/16/2013	195,220	0	0	0	0	0	0	195,220	195,220	0	0	0
A3091501	DURHAM	NC		11/20/2003	02/25/2013	1,386,083	0	0	0	0	0	0	1,386,083	1,386,083	0	0	0
A3021904	HAYESVILLE	NC		05/07/2003	12/23/2013	185,224	0	0	0	0	0	0	185,224	185,224	0	0	0
B0072604	NEW BERN	NC		10/29/2010	09/18/2013	721,347	0	0	0	0	0	0	721,347	721,347	0	0	0
B0071204	RAEFORD	NC		09/23/2010	12/11/2013	868,484	0	0	0	0	0	0	868,484	868,484	0	0	0
B2022201	SALISBURY	NC		05/24/2012	12/16/2013	546,953	0	0	0	0	0	0	546,953	546,953	0	0	0
A2042402	OMAHA	NE		06/24/2002	05/22/2013	1,452,499	0	0	0	0	0	0	1,452,499	1,452,499	0	0	0
A3060307	CONCORD	NH		08/21/2003	07/16/2013	347,259	0	0	0	0	0	0	347,259	347,259	0	0	0
A4041304	LIVINGSTON	NJ		07/01/2004	10/17/2013	609,251	0	0	0	0	0	0	609,251	609,251	0	0	0
A3031302	POINT PLEASANT BEACH	NJ		05/30/2003	05/22/2013	939,074	0	0	0	0	0	0	939,074	939,074	0	0	0
A6101901	SEWELL	NJ		01/31/2007	11/20/2013	1,390,499	0	0	0	0	0	0	1,390,499	1,390,499	0	0	0
B0021104	SHIP BOTTOM	NJ		03/31/2010	03/15/2013	1,975,184	0	0	0	0	0	0	1,975,184	1,975,184	0	0	0
A9040103	ALBUQUERQUE	NM		06/09/2009	05/15/2013	252,367	0	0	0	0	0	0	252,367	252,367	0	0	0
A9040105	ALBUQUERQUE	NM		06/09/2009	05/15/2013	490,849	0	0	0	0	0	0	490,849	490,849	0	0	0
A4040209	ALBUQUERQUE	NM		07/01/2004	11/01/2013	1,058,901	0	0	0	0	0	0	1,058,901	1,058,901	0	0	0
A4040210	ALBUQUERQUE	NM		07/01/2004	11/01/2013	296,986	0	0	0	0	0	0	296,986	296,986	0	0	0
98073001	ALBUQUERQUE	NM		10/30/1998	11/20/2013	43,581	0	0	0	0	0	0	43,581	43,581	0	0	0
A8061202	LAS CRUCES	NM		09/05/2008	07/17/2013	480,936	0	0	0	0	0	0	480,936	480,936	0	0	0
A5083002	SANTA TERESA	NM		11/18/2005	04/25/2013	236,581	0	0	0	0	0	0	236,581	236,581	0	0	0
A5060603	LAS VEGAS	NV		09/30/2005	12/13/2013	815,080	0	0	0	0	0	0	815,080	815,080	0	0	0
14985	LAS VEGAS	NV		10/15/1983	09/06/2013	58,728	0	0	0	0	0	0	58,728	58,728	0	0	0
A8062009	LAS VEGAS	NV		08/28/2008	07/18/2013	4,001,641	0	0	0	0	0	0	4,001,641	4,001,641	0	0	0
A9092401	LAS VEGAS	NV		11/17/2009	12/11/2013	787,939	0	0	0	0	0	0	787,939	787,939	0	0	0
A3033101	LAS VEGAS	NV		05/30/2003	05/24/2013	256,781	0	0	0	0	0	0	256,781	256,781	0	0	0
A3060608	LAS VEGAS	NV		08/26/2003	08/15/2013	14,899	0	0	0	0	0	0	14,899	14,899	0	0	0
A3070703	RENO	NV		09/26/2003	09/26/2013	547,327	0	0	0	0	0	0	547,327	547,327	0	0	0
A3062701	SPARKS	NV		08/29/2003	07/19/2013	843,018	0	0	0	0	0	0	843,018	843,018	0	0	0
A8021201	BROCKPORT	NY		03/28/2008	05/08/2013	655,737	0	0	0	0	0	0	655,737	655,737	0	0	0
A3011601	BROOKLYN	NY		03/27/2003	03/18/2013	30,555	0	0	0	0	0	0	30,555	30,555	0	0	0
A6022201	BUFFALO	NY		06/15/2006	10/11/2013	146,799	0	0	0	0	0	0	146,799	146,799	0	0	0
A7113001	CAMILLAS	NY		02/08/2008	06/27/2013	333,400	0	0	0	0	0	0	333,400	333,400	0	0	0
A3091802	CARTHAGE	NY		11/21/2003	09/06/2013	456,055	0	0	0	0	0	0	456,055	456,055	0	0	0
A4031904	COLONIE	NY		06/01/2004	11/21/2013	407,349	0	0	0	0	0	0	407,349	407,349	0	0	0
A4011605	COPIAGUE	NY		04/15/2004	09/30/2013	1,722,173	0	0	0	0	0	0	1,722,173	1,722,173	0	0	0
A8021202	GREECE	NY		03/28/2008	05/08/2013	1,355,226	0	0	0	0	0	0	1,355,226	1,355,226	0	0	0
B0082702	NEW YORK	NY		09/27/2010	08/19/2013	3,796,006	0	0	0	0	0	0	3,796,006	3,796,006	0	0	0
A4012605	NEW YORK	NY		04/30/2004	08/30/2013	1,077,146	0	0	0	0	0	0	1,077,146	1,077,146	0	0	0
A4101501	NEW YORK	NY		12/15/2004	11/08/2013	1,294,694	0	0	0	0	0	0	1,294,694	1,294,694	0	0	0
A2081605	ROSLYN	NY		02/20/2003	03/20/2013	680,980	0	0	0	0	0	0	680,980	680,980	0	0	0
A20816053	ROSLYN	NY		07/18/2003	03/20/2013	264,432	0	0	0	0	0	0	264,432	264,432	0	0	0
A3060901	SCHENECTADY	NY		09/25/2003	10/03/2013	544,409	0	0	0	0	0	0	544,409	544,409	0	0	0
A3040704	WESTBURY	NY		06/27/2003	07/12/2013	2,055,048	0	0	0	0	0	0	2,055,048	2,055,048	0	0	0
A3091801	YORKVILLE	NY		11/25/2003	11/29/2013	249,050	0	0	0	0	0	0	249,050	249,050	0	0	0
B0071605	AMELIA	OH		09/28/2010	10/31/2013	487,975	0	0	0	0	0	0	487,975	487,975	0	0	0
A2080901	CINCINNATI	OH		01/28/2003	05/01/2013	368,777	0	0	0	0	0	0	368,777	368,777	0	0	0
A3060308	CINCINNATI	OH		08/26/2003	08/30/2013	615,977	0	0	0	0	0	0	615,977	615,977	0	0	0
A3071701	CINCINNATI	OH		10/02/2003	05/20/2013	43,222	0	0	0	0	0	0	43,222	43,222	0	0	0
A3070705	CLEVELAND	OH		09/25/2003	08/20/2013	171,110	0	0	0	0	0	0	171,110	171,110	0	0	0
A3070709	CLEVELAND	OH		09/25/2003	08/20/2013	485,107	0	0	0	0	0	0	485,107	485,107	0	0	0
A9042404	COLUMBUS	OH		07/14/2009	12/02/2013	322,105	0	0	0	0	0	0	322,105	322,105	0	0	0
A8060505	COLUMBUS	OH		08/15/2008	08/30/2013	216,253	0	0	0	0	0	0	216,253	216,253	0	0	0
A3072903	DEERFIELD TOWNSHIP	OH		10/20/2003	09/03/2013	225,893	0	0	0	0	0	0	225,893	225,893	0	0	0
A8121509	FAIRFIELD	OH		02/25/2009	11/04/2013	1,120,175	0	0	0	0	0	0	1,120,175	1,120,175	0	0	0
A81215093	FAIRFIELD	OH		08/06/2009	11/04/2013	340,408	0	0	0	0	0	0	340,408	340,408	0	0	0
A3081102	MEDINA TOWNSHIP	OH		10/28/2003	03/08/2013	773,074	0	0	0	0	0	0	773,074	773,074	0	0	0
A8060504	MENTOR	OH		08/06/2008	01/11/2013	220,940	0	0	0	0	0	0	220,940	220,940	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
98062902	VALLEY VIEW	OH		12/16/1998	03/21/2013	45,882	0	0	0	0	0	0	45,882	45,882	0	0	0
97100602	VALLEY VIEW	OH		06/19/1998	06/17/2013	90,924	0	0	0	0	0	0	90,924	90,924	0	0	0
A2081901	WEST CHESTER	OH		11/25/2002	03/15/2013	1,339,925	0	0	0	0	0	0	1,339,925	1,339,925	0	0	0
A6122001	OKLAHOMA CITY	OK		03/09/2007	02/19/2013	726,344	0	0	0	0	0	0	726,344	726,344	0	0	0
A6092801	OKLAHOMA CITY	OK		12/20/2006	04/10/2013	122,779	0	0	0	0	0	0	122,779	122,779	0	0	0
B0052602	OKLAHOMA CITY	OK		08/02/2010	08/21/2013	1,516,919	0	0	0	0	0	0	1,516,919	1,516,919	0	0	0
988135	ALOHA	OR		12/28/1998	06/12/2013	90,720	0	0	0	0	0	0	90,720	90,720	0	0	0
A1111607	BEAVERTON	OR		01/24/2002	02/08/2013	45,436	0	0	0	0	0	0	45,436	45,436	0	0	0
A3032601	BEND	OR		06/19/2003	01/07/2013	21,438	0	0	0	0	0	0	21,438	21,438	0	0	0
A3112608	BEND	OR		02/04/2004	12/02/2013	425,928	0	0	0	0	0	0	425,928	425,928	0	0	0
B2022801	COOS BAY	OR		03/28/2012	08/07/2013	426,180	0	0	0	0	0	0	426,180	426,180	0	0	0
A9061501	GRANTS PASS	OR		08/01/2009	03/29/2013	2,960,615	0	259,442	0	0	259,442	0	3,220,057	3,220,057	0	0	0
98013001	MILWAUKIE	OR		03/26/1998	01/31/2013	13,053	0	0	0	0	0	0	13,053	13,053	0	0	0
988139	PORTLAND	OR		01/14/1999	02/15/2013	13,492	0	0	0	0	0	0	13,492	13,492	0	0	0
17373	PORTLAND	OR		11/24/1993	03/25/2013	60,067	0	0	0	0	0	0	60,067	60,067	0	0	0
16837	PORTLAND	OR		04/13/1992	02/14/2013	44,492	0	0	0	0	0	0	44,492	44,492	0	0	0
A3010804	PORTLAND	OR		02/26/2003	01/31/2013	16,772	0	0	0	0	0	0	16,772	16,772	0	0	0
A4033013	PORTLAND	OR		06/18/2004	06/06/2013	672,585	0	0	0	0	0	0	672,585	672,585	0	0	0
A3031804	PORTLAND	OR		07/21/2003	08/01/2013	6,543	0	0	0	0	0	0	6,543	6,543	0	0	0
A9092303	PORTLAND	OR		11/19/2009	10/21/2013	142,992	0	0	0	0	0	0	142,992	142,992	0	0	0
A3080101	PORTLAND	OR		10/10/2003	07/29/2013	285,136	0	0	0	0	0	0	285,136	285,136	0	0	0
A3080102	PORTLAND	OR		10/10/2003	07/29/2013	281,725	0	0	0	0	0	0	281,725	281,725	0	0	0
A3100702	PORTLAND	OR		12/16/2003	12/24/2013	1,042,060	0	0	0	0	0	0	1,042,060	1,042,060	0	0	0
B1032101	PORTLAND	OR		05/06/2011	05/28/2013	123,544	0	0	0	0	0	0	123,544	123,544	0	0	0
A9110501	ROSEBURG	OR		12/01/2009	11/13/2013	1,577,495	0	43,057	0	0	43,057	0	1,620,552	1,620,552	0	0	0
A6011602	SALEM	OR		03/15/2006	07/26/2013	348,417	0	0	0	0	0	0	348,417	348,417	0	0	0
A3041106	SALEM	OR		06/30/2003	06/12/2013	431,978	0	0	0	0	0	0	431,978	431,978	0	0	0
A2111402	SALEM	OR		01/27/2003	02/01/2013	584,979	0	0	0	0	0	0	584,979	584,979	0	0	0
988143	SALEM	OR		02/11/1999	09/11/2013	30,015	0	0	0	0	0	0	30,015	30,015	0	0	0
A1010401	SHERWOOD	OR		03/02/2001	03/19/2013	32,487	0	0	0	0	0	0	32,487	32,487	0	0	0
A3011301	THE DALLES	OR		05/28/2003	05/09/2013	40,933	0	0	0	0	0	0	40,933	40,933	0	0	0
A2030703	TIGARD	OR		05/10/2002	09/26/2013	656,902	0	0	0	0	0	0	656,902	656,902	0	0	0
A1111301	TUALATIN	OR		01/28/2002	07/15/2013	63,650	0	0	0	0	0	0	63,650	63,650	0	0	0
A4050605	WILSONVILLE	OR		07/23/2004	12/13/2013	167,012	0	0	0	0	0	0	167,012	167,012	0	0	0
A5091402	COLLEGEVILLE	PA		12/28/2005	05/22/2013	336,259	0	0	0	0	0	0	336,259	336,259	0	0	0
A3122901	EAST WHITELAND TOWNSHIP	PA		03/23/2004	02/20/2013	728,122	0	0	0	0	0	0	728,122	728,122	0	0	0
A4020604	ELWYN	PA		03/30/2004	06/27/2013	157,016	0	0	0	0	0	0	157,016	157,016	0	0	0
A1011802	HARRISBURG	PA		03/07/2001	01/16/2013	312,818	0	0	0	0	0	0	312,818	312,818	0	0	0
A8070701	HUNTINGDON VALLEY	PA		10/15/2008	09/11/2013	600,041	0	0	0	0	0	0	600,041	600,041	0	0	0
A2121001	MEDIA	PA		08/01/2003	08/01/2013	461,330	0	0	0	0	0	0	461,330	461,330	0	0	0
A2082101	PHILADELPHIA	PA		02/26/2003	06/11/2013	520,917	0	0	0	0	0	0	520,917	520,917	0	0	0
A3062303	PHILADELPHIA	PA		09/12/2003	09/30/2013	327,159	0	0	0	0	0	0	327,159	327,159	0	0	0
A3121908	TRAINER	PA		03/17/2004	09/03/2013	705,433	0	0	0	0	0	0	705,433	705,433	0	0	0
A4110902	UPPER PROVIDENCE TOWNSHIP	PA		03/31/2005	11/21/2013	484,525	0	0	0	0	0	0	484,525	484,525	0	0	0
A4020602	WEST CHESTER	PA		03/30/2004	05/23/2013	201,972	0	0	0	0	0	0	201,972	201,972	0	0	0
A3012301	WHITPAIN TOWNSHIP	PA		04/15/2003	05/06/2013	597,977	0	0	0	0	0	0	597,977	597,977	0	0	0
A3060305	ANDERSON	SC		08/19/2003	03/27/2013	438,913	0	0	0	0	0	0	438,913	438,913	0	0	0
A3060306	GREENVILLE	SC		08/19/2003	08/30/2013	321,193	0	0	0	0	0	0	321,193	321,193	0	0	0
A3021908	TRAVELERS REST	SC		05/07/2003	09/18/2013	242,565	0	0	0	0	0	0	242,565	242,565	0	0	0
A3073102	KNOXVILLE	TN		10/20/2003	10/22/2013	1,937,922	0	0	0	0	0	0	1,937,922	1,937,922	0	0	0
B0062403	KNOXVILLE	TN		09/23/2010	04/30/2013	1,360,143	0	0	0	0	0	0	1,360,143	1,360,143	0	0	0
A4090803	MEMPHIS	TN		12/01/2004	07/03/2013	176,518	0	0	0	0	0	0	176,518	176,518	0	0	0
A6101303	ALAMO	TX		12/20/2006	08/23/2013	226,071	0	0	0	0	0	0	226,071	226,071	0	0	0
A4061702	ARLINGTON	TX		09/08/2004	11/19/2013	425,618	0	0	0	0	0	0	425,618	425,618	0	0	0
A3030602	AUSTIN	TX		05/28/2003	05/03/2013	551,208	0	0	0	0	0	0	551,208	551,208	0	0	0
A3030603	AUSTIN	TX		05/28/2003	05/31/2013	459,416	0	0	0	0	0	0	459,416	459,416	0	0	0
A3052005	AUSTIN	TX		09/02/2003	10/30/2013	412,428	0	0	0	0	0	0	412,428	412,428	0	0	0
A7100302-1	AUSTIN	TX		11/26/2012	12/31/2012	27,845	0	0	0	0	0	0	27,845	27,845	0	0	0
A6091105	AUSTIN	TX		02/28/2007	06/27/2013	245,187	0	0	0	0	0	0	245,187	245,187	0	0	0
A3030706	BEDFORD	TX		05/28/2003	12/12/2013	159,398	0	0	0	0	0	0	159,398	159,398	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
A3013106	BEDFORD	TX		05/30/2003	03/20/2013	2,628,469	0	0	0	0	0	0	2,628,469	2,628,469	0	0	0
A3062006	BULVERDE	TX		08/29/2003	08/07/2013	449,538	0	0	0	0	0	0	449,538	449,538	0	0	0
A3051603	DALLAS	TX		08/22/2003	06/10/2013	492,187	0	0	0	0	0	0	492,187	492,187	0	0	0
A1021901	DALLAS	TX		07/05/2001	12/10/2013	754,931	0	0	0	0	0	0	754,931	754,931	0	0	0
A7122402	DALLAS	TX		04/23/2008	06/10/2013	1,894,029	0	0	0	0	0	0	1,894,029	1,894,029	0	0	0
A9082401	FARMERS BRANCH	TX		10/30/2009	04/12/2013	1,714,643	0	0	0	0	0	0	1,714,643	1,714,643	0	0	0
A90824013	FARMERS BRANCH	TX		09/28/2010	05/10/2013	1,439,555	0	0	0	0	0	0	1,439,555	1,439,555	0	0	0
A8060903	FARMERS BRANCH	TX		07/31/2008	07/17/2013	1,350,701	0	0	0	0	0	0	1,350,701	1,350,701	0	0	0
A80609033	FARMERS BRANCH	TX		06/16/2009	07/17/2013	188,572	0	0	0	0	0	0	188,572	188,572	0	0	0
A8121510	FORT WORTH	TX		02/25/2009	11/04/2013	1,298,172	0	0	0	0	0	0	1,298,172	1,298,172	0	0	0
A81215103	FORT WORTH	TX		08/06/2009	11/04/2013	430,278	0	0	0	0	0	0	430,278	430,278	0	0	0
A4060803	FORT WORTH	TX		09/01/2004	07/05/2013	405,456	0	0	0	0	0	0	405,456	405,456	0	0	0
A4042419	GARLAND	TX		07/01/2004	10/18/2013	535,962	0	0	0	0	0	0	535,962	535,962	0	0	0
A8121511	GARLAND	TX		02/25/2009	11/04/2013	1,083,534	0	0	0	0	0	0	1,083,534	1,083,534	0	0	0
A3101703	GARLAND	TX		12/16/2003	10/03/2013	462,520	0	0	0	0	0	0	462,520	462,520	0	0	0
A8093006	HOUSTON	TX		11/21/2008	03/06/2013	1,787,157	0	0	0	0	0	0	1,787,157	1,787,157	0	0	0
A7031601	HOUSTON	TX		07/26/2007	10/01/2013	292,137	0	0	0	0	0	0	292,137	292,137	0	0	0
B2110714	HOUSTON	TX		01/22/2013	08/28/2013	0	0	0	0	0	0	0	1,030,000	1,030,000	0	0	0
A5050801	HOUSTON	TX		07/29/2005	07/10/2013	1,201,707	0	0	0	0	0	0	1,201,707	1,201,707	0	0	0
A8022015	HOUSTON	TX		06/27/2008	12/19/2013	114,013	0	0	0	0	0	0	114,013	114,013	0	0	0
A2112201	HOUSTON	TX		02/12/2003	02/12/2013	536,697	0	0	0	0	0	0	536,697	536,697	0	0	0
A21122013	HOUSTON	TX		07/31/2007	02/12/2013	627,865	0	0	0	0	0	0	627,865	627,865	0	0	0
A3010903	HOUSTON	TX		03/11/2003	03/27/2013	679,753	0	0	0	0	0	0	679,753	679,753	0	0	0
A3042101	HOUSTON	TX		05/29/2003	05/28/2013	240,535	0	0	0	0	0	0	240,535	240,535	0	0	0
A3041101	HOUSTON	TX		06/18/2003	05/21/2013	745,740	0	0	0	0	0	0	745,740	745,740	0	0	0
A3061605	HOUSTON	TX		09/11/2003	10/07/2013	640,610	0	0	0	0	0	0	640,610	640,610	0	0	0
A3110603	IRVING	TX		12/17/2003	10/01/2013	584,486	0	0	0	0	0	0	584,486	584,486	0	0	0
A8121501	KILLEEN	TX		01/29/2009	11/04/2013	2,435,651	0	0	0	0	0	0	2,435,651	2,435,651	0	0	0
A9122301	MIDLAND	TX		02/26/2010	03/01/2013	1,178,614	0	0	0	0	0	0	1,178,614	1,178,614	0	0	0
A70927033	MISSOURI CITY	TX		09/29/2008	04/12/2013	511,196	0	0	0	0	0	0	511,196	511,196	0	0	0
A7092703	MISSOURI CITY	TX		12/14/2007	04/12/2013	285,982	0	0	0	0	0	0	285,982	285,982	0	0	0
A4051002	PLANO	TX		09/01/2004	10/01/2013	355,742	0	0	0	0	0	0	355,742	355,742	0	0	0
98061802	PLANO	TX		11/13/1998	07/11/2013	98,366	0	0	0	0	0	0	98,366	98,366	0	0	0
A3072801	RICHARDSON	TX		10/10/2003	08/27/2013	656,119	0	0	0	0	0	0	656,119	656,119	0	0	0
99120301	SAN ANTONIO	TX		02/25/2000	01/17/2013	11,750	0	0	0	0	0	0	11,750	11,750	0	0	0
A0010302	SAN ANTONIO	TX		03/06/2000	05/28/2013	29,258	0	0	0	0	0	0	29,258	29,258	0	0	0
A3030309	SAN ANTONIO	TX		04/16/2003	05/23/2013	23,456	0	0	0	0	0	0	23,456	23,456	0	0	0
A3022703	SAN ANTONIO	TX		07/09/2003	09/23/2013	540,709	0	0	0	0	0	0	540,709	540,709	0	0	0
A3022704	SAN ANTONIO	TX		07/09/2003	09/24/2013	40,373	0	0	0	0	0	0	40,373	40,373	0	0	0
A4033015	SAN ANTONIO	TX		07/21/2004	07/26/2013	138,857	0	0	0	0	0	0	138,857	138,857	0	0	0
A4050706	SPRING BRANCH	TX		09/16/2004	08/07/2013	413,566	0	0	0	0	0	0	413,566	413,566	0	0	0
A3012202	SUGAR LAND	TX		04/10/2003	03/19/2013	834,347	0	0	0	0	0	0	834,347	834,347	0	0	0
A3082001	TEMPLE	TX		11/17/2003	08/30/2013	209,908	0	0	0	0	0	0	209,908	209,908	0	0	0
A3022705	VICTORIA	TX		07/09/2003	09/25/2013	20,270	0	0	0	0	0	0	20,270	20,270	0	0	0
A5030906	WEBSTER	TX		05/25/2005	06/05/2013	587,947	0	0	0	0	0	0	587,947	587,947	0	0	0
A3091201	BLUFFDALE	UT		03/26/2004	07/10/2013	627,536	0	0	0	0	0	0	627,536	627,536	0	0	0
A8030403	CEDAR CITY	UT		05/27/2008	02/27/2013	275,378	0	0	0	0	0	0	275,378	275,378	0	0	0
A5042101	CLEARFIELD	UT		06/29/2005	10/10/2013	338,366	0	0	0	0	0	0	338,366	338,366	0	0	0
A3072503	LAYTON	UT		10/14/2003	07/12/2013	629,104	0	0	0	0	0	0	629,104	629,104	0	0	0
A5081701	LAYTON	UT		09/28/2005	12/11/2013	667,174	0	0	0	0	0	0	667,174	667,174	0	0	0
A3011502	LEHI	UT		03/14/2003	07/31/2013	602,525	0	0	0	0	0	0	602,525	602,525	0	0	0
A9032501	MIDWAY	UT		12/10/2009	07/03/2013	1,178,764	0	0	0	0	0	0	1,178,764	1,178,764	0	0	0
A5082902	MURRAY	UT		11/16/2005	04/18/2013	406,623	0	0	0	0	0	0	406,623	406,623	0	0	0
A6021605	MURRAY	UT		05/10/2006	11/13/2013	401,151	0	0	0	0	0	0	401,151	401,151	0	0	0
A6032805	OGDEN	UT		06/23/2006	12/23/2013	158,502	0	0	0	0	0	0	158,502	158,502	0	0	0
A5101802	OGDEN	UT		12/20/2005	06/03/2013	217,865	0	0	0	0	0	0	217,865	217,865	0	0	0
A3051301	OGDEN	UT		08/12/2003	09/17/2013	805,102	0	0	0	0	0	0	805,102	805,102	0	0	0
A3041105	OGDEN	UT		06/20/2003	04/22/2013	580,754	0	0	0	0	0	0	580,754	580,754	0	0	0
A8060601	PROVO	UT		08/22/2008	08/20/2013	227,664	0	0	0	0	0	0	227,664	227,664	0	0	0
A3013104	SALT LAKE CITY	UT		04/08/2003	04/23/2013	920,091	0	0	0	0	0	0	920,091	920,091	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
A2100104	SALT LAKE CITY	UT		12/19/2002	01/15/2013	1,244,221	0	0	0	0	0	0	1,244,221	1,244,221	0	0	0
98121602	SALT LAKE CITY	UT		03/22/1999	12/12/2013	39,187	0	0	0	0	0	0	39,187	39,187	0	0	0
A4081001	WEST JORDAN	UT		10/27/2004	08/27/2013	439,507	0	0	0	0	0	0	439,507	439,507	0	0	0
A4081002	WEST VALLEY CITY	UT		10/27/2004	08/27/2013	275,637	0	0	0	0	0	0	275,637	275,637	0	0	0
A3090301	BRISTOL	VA		11/14/2003	11/13/2013	381,148	0	0	0	0	0	0	381,148	381,148	0	0	0
A2111502	CHESAPEAKE	VA		02/28/2003	03/01/2013	323,199	0	0	0	0	0	0	323,199	323,199	0	0	0
A4040223	COLONIAL HEIGHTS	VA		06/30/2004	04/25/2013	1,210,676	0	0	0	0	0	0	1,210,676	1,210,676	0	0	0
A3030404	NEWPORT NEWS	VA		05/14/2003	03/01/2013	665,779	0	0	0	0	0	0	665,779	665,779	0	0	0
A3062311	NORFOLK	VA		11/05/2003	08/15/2013	245,574	0	0	0	0	0	0	245,574	245,574	0	0	0
A3101701	RICHMOND	VA		12/17/2003	11/04/2013	530,925	0	0	0	0	0	0	530,925	530,925	0	0	0
A4063007	CAMAS	WA		09/24/2004	03/28/2013	662,307	0	0	0	0	0	0	662,307	662,307	0	0	0
A9110505	CATHLAMET	WA		12/01/2009	05/31/2013	490,539	0	36,687	0	0	36,687	0	527,226	527,226	0	0	0
A3021205	EDMONDS	WA		04/28/2003	06/19/2013	23,987	0	0	0	0	0	0	23,987	23,987	0	0	0
A5032103	EVERETT	WA		06/15/2005	11/29/2013	373,856	0	0	0	0	0	0	373,856	373,856	0	0	0
A2122701	LYNNWOOD	WA		03/28/2003	12/31/2013	555,266	0	0	0	0	0	0	555,266	555,266	0	0	0
A3021204	MUKILTEO	WA		04/28/2003	06/19/2013	31,081	0	0	0	0	0	0	31,081	31,081	0	0	0
A3091101	PASCO	WA		11/17/2003	10/09/2013	411,036	0	0	0	0	0	0	411,036	411,036	0	0	0
A2123101	RENTON	WA		02/28/2003	03/13/2013	33,265	0	0	0	0	0	0	33,265	33,265	0	0	0
A2052301	RENTON	WA		07/26/2002	09/16/2013	1,335,592	0	0	0	0	0	0	1,335,592	1,335,592	0	0	0
A4092409	SEATTLE	WA		11/23/2004	12/06/2013	617,222	0	0	0	0	0	0	617,222	617,222	0	0	0
B0061104	SEATTLE	WA		08/20/2010	06/10/2013	1,185,125	0	0	0	0	0	0	1,185,125	1,185,125	0	0	0
A4030103	SEATTLE	WA		05/24/2004	10/29/2013	653,538	0	0	0	0	0	0	653,538	653,538	0	0	0
B2032204	SPOKANE	WA		06/22/2012	05/15/2013	1,204,246	0	0	0	0	0	0	1,204,246	1,204,246	0	0	0
A3090801	TACOMA	WA		11/14/2003	09/05/2013	556,058	0	0	0	0	0	0	556,058	556,058	0	0	0
A3061102	TACOMA	WA		09/12/2003	11/21/2013	1,191,510	0	0	0	0	0	0	1,191,510	1,191,510	0	0	0
A3032402	UNIVERSITY PLACE	WA		06/18/2003	07/23/2013	55,517	0	0	0	0	0	0	55,517	55,517	0	0	0
A2111403	VANCOUVER	WA		01/22/2003	02/14/2013	562,324	0	0	0	0	0	0	562,324	562,324	0	0	0
988144	VANCOUVER	WA		03/01/1999	03/07/2013	92,162	0	0	0	0	0	0	92,162	92,162	0	0	0
A3080104	VANCOUVER	WA		10/09/2003	03/15/2013	361,975	0	0	0	0	0	0	361,975	361,975	0	0	0
A3061905	WALLA WALLA	WA		09/10/2003	07/23/2013	607,793	0	0	0	0	0	0	607,793	607,793	0	0	0
A1031604	LAKE GENEVA	WI		07/23/2001	09/11/2013	334,050	0	0	0	0	0	0	334,050	334,050	0	0	0
0199999. Mortgages closed by repayment						360,752,689	0	399,289	0	0	399,289	0	365,071,979	365,071,979	0	0	0
B3062602	ALABASTER	AL		09/17/2013		0	0	0	0	0	0	0	1,037,621	1,037,621	0	0	0
A6100704	ANNISTON	AL		11/30/2006		34,057	0	0	0	0	0	0	34,057	34,057	0	0	0
A6100705	ATALLA	AL		11/29/2006		41,991	0	0	0	0	0	0	41,991	41,991	0	0	0
A7011213	ATHENS	AL		03/28/2007		9,665	0	0	0	0	0	0	9,665	9,665	0	0	0
A8061101	BIRMINGHAM	AL		08/12/2008		8,527	0	0	0	0	0	0	8,527	8,527	0	0	0
A6122902	BIRMINGHAM	AL		03/09/2007		23,995	0	0	0	0	0	0	23,995	23,995	0	0	0
A4080906	BIRMINGHAM	AL		11/01/2004		10,738	0	0	0	0	0	0	10,738	10,738	0	0	0
A4090103	BIRMINGHAM	AL		12/01/2004		33,112	0	0	0	0	0	0	33,112	33,112	0	0	0
A7040502	BIRMINGHAM	AL		06/27/2007		13,603	0	0	0	0	0	0	13,603	13,603	0	0	0
B3081401	BIRMINGHAM	AL		11/04/2013		0	0	0	0	0	0	0	877,370	877,370	0	0	0
A6100719	BOAZ	AL		11/30/2006		67,277	0	0	0	0	0	0	67,277	67,277	0	0	0
A8112503	CULLMAN	AL		01/28/2009		6,156	0	0	0	0	0	0	6,156	6,156	0	0	0
A8081902	DECATUR	AL		11/07/2008		71,936	0	0	0	0	0	0	71,936	71,936	0	0	0
B3071204	EUFAULA	AL		10/04/2013		0	0	0	0	0	0	0	2,012,078	2,012,078	0	0	0
B1030206	FAIRFIELD	AL		05/18/2011		6,672	0	0	0	0	0	0	6,672	6,672	0	0	0
A7122704	FLORALA	AL		02/14/2008		5,661	0	0	0	0	0	0	5,661	5,661	0	0	0
B0052807	FLORENCE	AL		07/30/2010		24,686	0	0	0	0	0	0	24,686	24,686	0	0	0
A7102901	FOLEY	AL		01/11/2008		7,329	0	0	0	0	0	0	7,329	7,329	0	0	0
B2071101	FOLEY	AL		10/01/2012		31,810	0	0	0	0	0	0	31,810	31,810	0	0	0
A7042302	GADSDEN	AL		07/31/2007		19,849	0	0	0	0	0	0	19,849	19,849	0	0	0
A4083001	GADSDEN	AL		11/22/2004		34,782	0	0	0	0	0	0	34,782	34,782	0	0	0
A6101422	GADSDEN	AL		03/16/2007		36,576	0	0	0	0	0	0	36,576	36,576	0	0	0
A6100715	GADSDEN	AL		11/30/2006		67,277	0	0	0	0	0	0	67,277	67,277	0	0	0
B3062604	GARDENDALE	AL		09/17/2013		0	0	0	0	0	0	0	1,176,579	1,176,579	0	0	0
A6121612	GUNTERSVILLE	AL		03/16/2007		7,931	0	0	0	0	0	0	7,931	7,931	0	0	0
A6100709	GUNTERSVILLE	AL		11/29/2006		48,876	0	0	0	0	0	0	48,876	48,876	0	0	0
A6100714	GUNTERSVILLE	AL		11/29/2006		48,876	0	0	0	0	0	0	48,876	48,876	0	0	0
B2091002	HOOVER	AL		12/20/2012		944,096	0	0	0	0	0	0	944,096	944,096	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
B2083002	HUNTSVILLE	AL		10/30/2012		30,243	0	0	0	0	0	0	30,243	30,243	0	0	0
A7011208	HUNTSVILLE	AL		08/15/2007		49,087	0	0	0	0	0	0	49,087	49,087	0	0	0
B1083105	HUNTSVILLE	AL		12/29/2011		16,862	0	0	0	0	0	0	16,862	16,862	0	0	0
A6100708	HUNTSVILLE	AL		11/30/2006		44,839	0	0	0	0	0	0	44,839	44,839	0	0	0
A6020201	HUNTSVILLE	AL		04/19/2006		5,470	0	0	0	0	0	0	5,470	5,470	0	0	0
A6100706	JACKSONVILLE	AL		11/30/2006		28,378	0	0	0	0	0	0	28,378	28,378	0	0	0
A6101414	JACKSONVILLE	AL		01/31/2007		14,734	0	0	0	0	0	0	14,734	14,734	0	0	0
B1042605	JACKSONVILLE	AL		07/28/2011		18,836	0	0	0	0	0	0	18,836	18,836	0	0	0
A5063002	MOBILE	AL		09/19/2005		33,368	0	0	0	0	0	0	33,368	33,368	0	0	0
B1112901	MOBILE	AL		04/03/2012		11,806	0	0	0	0	0	0	11,806	11,806	0	0	0
B1112903	MOBILE	AL		04/03/2012		10,509	0	0	0	0	0	0	10,509	10,509	0	0	0
B2110723	MONTGOMERY	AL		12/28/2012		129,052	0	0	0	0	0	0	129,052	129,052	0	0	0
B3022002	MONTGOMERY	AL		05/15/2013		0	0	0	0	0	0	0	255,912	255,912	0	0	0
B0062402	MONTGOMERY	AL		09/23/2010		20,639	0	0	0	0	0	0	20,639	20,639	0	0	0
B0062404	MONTGOMERY	AL		09/23/2010		23,453	0	0	0	0	0	0	23,453	23,453	0	0	0
B2050205	MONTGOMERY	AL		07/27/2012		22,224	0	0	0	0	0	0	22,224	22,224	0	0	0
A6100703	MUSCLE SHOALS	AL		11/30/2006		27,819	0	0	0	0	0	0	27,819	27,819	0	0	0
A7031901	OWENS CROSS ROADS	AL		05/18/2007		7,401	0	0	0	0	0	0	7,401	7,401	0	0	0
A6100720	PELHAM	AL		11/30/2006		88,516	0	0	0	0	0	0	88,516	88,516	0	0	0
B3041602	PELL CITY	AL		07/11/2013		0	0	0	0	0	0	0	478,086	478,086	0	0	0
B2070105	TUSCALOOSA	AL		08/24/2012		567,750	0	0	0	0	0	0	567,750	567,750	0	0	0
A6052404	BENTONVILLE	AR		09/28/2006		82,617	0	0	0	0	0	0	82,617	82,617	0	0	0
B3031309	FAYETTEVILLE	AR		05/13/2013		0	0	0	0	0	0	0	713,706	713,706	0	0	0
A7041903	MAUMELLE	AR		05/31/2007		12,323	0	0	0	0	0	0	12,323	12,323	0	0	0
A6052405	ROGERS	AR		09/28/2006		131,111	0	0	0	0	0	0	131,111	131,111	0	0	0
B0080303	RUSSELLVILLE	AR		09/30/2010		14,136	0	0	0	0	0	0	14,136	14,136	0	0	0
B1022301	SHERWOOD	AR		05/20/2011		32,575	0	0	0	0	0	0	32,575	32,575	0	0	0
B2030603	SILOAM SPRINGS	AR		05/21/2012		18,380	0	0	0	0	0	0	18,380	18,380	0	0	0
A5103101	APACHE JUNCTION	AZ		01/18/2006		14,187	0	0	0	0	0	0	14,187	14,187	0	0	0
A7122706	APACHE JUNCTION	AZ		02/27/2008		23,802	0	0	0	0	0	0	23,802	23,802	0	0	0
B3052701	APACHE JUNCTION	AZ		08/23/2013		0	0	0	0	0	0	0	337,020	337,020	0	0	0
A7070201	APACHE JUNCTION	AZ		09/04/2007		5,952	0	0	0	0	0	0	5,952	5,952	0	0	0
B3031802	APACHE JUNCTION	AZ		06/25/2013		0	0	0	0	0	0	0	371,713	371,713	0	0	0
B1082205	APACHE JUNCTION	AZ		11/17/2011		23,923	0	0	0	0	0	0	23,923	23,923	0	0	0
B2021303	AVONDALE	AZ		04/13/2012		8,751	0	0	0	0	0	0	8,751	8,751	0	0	0
A6062202	AVONDALE	AZ		09/07/2006		7,698	0	0	0	0	0	0	7,698	7,698	0	0	0
A6062203	AVONDALE	AZ		09/07/2006		12,396	0	0	0	0	0	0	12,396	12,396	0	0	0
A8031004	BENSON	AZ		06/04/2008		51,819	0	0	0	0	0	0	51,819	51,819	0	0	0
B3012807	CAVE CREEK	AZ		05/29/2013		0	0	0	0	0	0	0	2,228,246	2,228,246	0	0	0
B1052701	CHANDLER	AZ		08/31/2011		5,757	0	0	0	0	0	0	5,757	5,757	0	0	0
B1052702	CHANDLER	AZ		08/31/2011		15,936	0	0	0	0	0	0	15,936	15,936	0	0	0
A6052402	CHANDLER	AZ		08/02/2006		5,445	0	0	0	0	0	0	5,445	5,445	0	0	0
A8012406	CHANDLER	AZ		03/31/2008		38,235	0	0	0	0	0	0	38,235	38,235	0	0	0
B1020902	CHANDLER	AZ		10/18/2011		36,980	0	0	0	0	0	0	36,980	36,980	0	0	0
A5090606	CHANDLER	AZ		11/17/2005		15,574	0	0	0	0	0	0	15,574	15,574	0	0	0
B0042803	CHANDLER	AZ		06/30/2010		25,941	0	0	0	0	0	0	25,941	25,941	0	0	0
B3100401	CHANDLER	AZ		11/07/2013		0	0	0	0	0	0	0	442,000	442,000	0	0	0
B3053002	CHANDLER	AZ		08/22/2013		0	0	0	0	0	0	0	165,994	165,994	0	0	0
B3061901	CHANDLER	AZ		08/30/2013		0	0	0	0	0	0	0	203,322	203,322	0	0	0
A9042402	CHANDLER	AZ		07/17/2009		7,526	0	0	0	0	0	0	7,526	7,526	0	0	0
A9091401	CHANDLER	AZ		11/20/2009		21,413	0	0	0	0	0	0	21,413	21,413	0	0	0
A7080305	CHANDLER	AZ		10/12/2007		12,393	0	0	0	0	0	0	12,393	12,393	0	0	0
A70803053	CHANDLER	AZ		12/10/2009		13,712	0	0	0	0	0	0	13,712	13,712	0	0	0
A4110105	CHANDLER	AZ		01/25/2005		35,645	0	0	0	0	0	0	35,645	35,645	0	0	0
A9111302	CHANDLER	AZ		12/29/2009		34,449	0	0	0	0	0	0	34,449	34,449	0	0	0
B1082203	EL MIRAGE	AZ		10/21/2011		24,706	0	0	0	0	0	0	24,706	24,706	0	0	0
B1030403	EL MIRAGE	AZ		05/23/2011		21,119	0	0	0	0	0	0	21,119	21,119	0	0	0
A5012501	FLAGSTAFF	AZ		04/14/2005		22,821	0	0	0	0	0	0	22,821	22,821	0	0	0
A7082701	FLAGSTAFF	AZ		10/29/2007		13,148	0	0	0	0	0	0	13,148	13,148	0	0	0
B3062110	FOUNTAIN HILLS	AZ		08/13/2013		0	0	0	0	0	0	0	1,734,078	1,734,078	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3040903	FOUNTAIN HILLS	AZ		07/15/2013		0	0	0	0	0	0	0	2,106,581	2,106,581	0	0	0
A8050501	GILBERT	AZ		07/01/2008		10,570	0	0	0	0	0	0	10,570	10,570	0	0	0
A7110201	GILBERT	AZ		02/14/2008		10,579	0	0	0	0	0	0	10,579	10,579	0	0	0
A6021701	GILBERT	AZ		05/05/2006		12,224	0	0	0	0	0	0	12,224	12,224	0	0	0
A7060703	GILBERT	AZ		08/13/2007		16,772	0	0	0	0	0	0	16,772	16,772	0	0	0
A4121502	GILBERT	AZ		02/25/2005		12,606	0	0	0	0	0	0	12,606	12,606	0	0	0
B1081703	GILBERT	AZ		11/14/2011		34,769	0	0	0	0	0	0	34,769	34,769	0	0	0
A9031206	GILBERT	AZ		05/29/2009		25,775	0	0	0	0	0	0	25,775	25,775	0	0	0
B2100203	GILBERT	AZ		11/30/2012		30,924	0	0	0	0	0	0	30,924	30,924	0	0	0
B1082902	GLENDALE	AZ		10/07/2011		53,207	0	0	0	0	0	0	53,207	53,207	0	0	0
A7062601	GLENDALE	AZ		09/25/2007		15,761	0	0	0	0	0	0	15,761	15,761	0	0	0
A7073002	GLENDALE	AZ		10/18/2007		20,154	0	0	0	0	0	0	20,154	20,154	0	0	0
B0072103	GLENDALE	AZ		09/29/2010		32,946	0	0	0	0	0	0	32,946	32,946	0	0	0
A6120602	GLENDALE	AZ		01/31/2007		30,525	0	0	0	0	0	0	30,525	30,525	0	0	0
A0062802	GLENDALE	AZ		09/29/2000		37,408	0	0	0	0	0	0	37,408	37,408	0	0	0
B2062904	GLENDALE	AZ		09/26/2012		14,947	0	0	0	0	0	0	14,947	14,947	0	0	0
B0040510	GLENDALE	AZ		06/10/2010		33,446	0	0	0	0	0	0	33,446	33,446	0	0	0
A5071901	GLOBE	AZ		11/09/2005		15,629	0	0	0	0	0	0	15,629	15,629	0	0	0
B0030404	GOODYEAR	AZ		04/28/2010		28,558	0	0	0	0	0	0	28,558	28,558	0	0	0
B2042403	GOODYEAR	AZ		07/10/2012		12,737	0	0	0	0	0	0	12,737	12,737	0	0	0
A8030702	GOODYEAR	AZ		06/04/2008		21,998	0	0	0	0	0	0	21,998	21,998	0	0	0
A5040602	HUACHUCA CITY	AZ		09/07/2005		16,364	0	0	0	0	0	0	16,364	16,364	0	0	0
B3031501	LAKE HAVASU CITY	AZ		06/07/2013		0	0	0	0	0	0	0	440,915	440,915	0	0	0
B3060306	LAVEEN	AZ		08/15/2013		0	0	0	0	0	0	0	2,782,577	2,782,577	0	0	0
A7012901	MARICOPA	AZ		03/23/2007		14,636	0	0	0	0	0	0	14,636	14,636	0	0	0
A6102707	MARICOPA	AZ		12/14/2006		13,905	0	0	0	0	0	0	13,905	13,905	0	0	0
A6101902	MESA	AZ		11/15/2006		6,361	0	0	0	0	0	0	6,361	6,361	0	0	0
B1042603	MESA	AZ		06/30/2011		7,701	0	0	0	0	0	0	7,701	7,701	0	0	0
B1051201	MESA	AZ		07/27/2011		17,689	0	0	0	0	0	0	17,689	17,689	0	0	0
B1032801	MESA	AZ		05/25/2011		31,205	0	0	0	0	0	0	31,205	31,205	0	0	0
B10328013	MESA	AZ		06/01/2011		2,346	0	0	0	0	0	0	2,346	2,346	0	0	0
B0060201	MESA	AZ		07/15/2010		24,477	0	0	0	0	0	0	24,477	24,477	0	0	0
A6053002	MESA	AZ		08/02/2006		7,025	0	0	0	0	0	0	7,025	7,025	0	0	0
A5091303	MESA	AZ		12/15/2005		11,210	0	0	0	0	0	0	11,210	11,210	0	0	0
A8032503	MESA	AZ		06/19/2008		5,799	0	0	0	0	0	0	5,799	5,799	0	0	0
B0120303	MESA	AZ		01/31/2011		11,309	0	0	0	0	0	0	11,309	11,309	0	0	0
B1011902	MESA	AZ		03/10/2011		28,995	0	0	0	0	0	0	28,995	28,995	0	0	0
A3052101	MESA	AZ		07/22/2003		51,736	0	0	0	0	0	0	51,736	51,736	0	0	0
A3090502	MESA	AZ		10/29/2003		13,758	0	0	0	0	0	0	13,758	13,758	0	0	0
A3122203	MESA	AZ		03/15/2004		71,318	0	0	0	0	0	0	71,318	71,318	0	0	0
A4012302	MESA	AZ		03/25/2004		53,797	0	0	0	0	0	0	53,797	53,797	0	0	0
A7010402	MESA	AZ		03/12/2007		30,710	0	0	0	0	0	0	30,710	30,710	0	0	0
A9122801	MESA	AZ		02/18/2010		18,821	0	0	0	0	0	0	18,821	18,821	0	0	0
A9103004	MESA	AZ		12/30/2009		44,896	0	0	0	0	0	0	44,896	44,896	0	0	0
B0022501	MESA	AZ		03/30/2010		124,259	0	0	0	0	0	0	124,259	124,259	0	0	0
B3021902	MESA	AZ		04/26/2013		0	0	0	0	0	0	0	432,335	432,335	0	0	0
A5012503	MESA	AZ		04/07/2005		27,208	0	0	0	0	0	0	27,208	27,208	0	0	0
A4042413	MESA	AZ		07/01/2004		22,573	0	0	0	0	0	0	22,573	22,573	0	0	0
B2081002	MESA	AZ		10/29/2012		21,932	0	0	0	0	0	0	21,932	21,932	0	0	0
B0080608	MESA	AZ		10/14/2010		20,333	0	0	0	0	0	0	20,333	20,333	0	0	0
B0081003	MESA	AZ		09/29/2010		8,886	0	0	0	0	0	0	8,886	8,886	0	0	0
B0081001	MESA	AZ		09/24/2010		8,863	0	0	0	0	0	0	8,863	8,863	0	0	0
A4110303	MIAMI	AZ		02/28/2005		35,173	0	0	0	0	0	0	35,173	35,173	0	0	0
B1010602	NOGALES	AZ		03/01/2011		66,584	0	0	0	0	0	0	66,584	66,584	0	0	0
A8012302	ORO VALLEY	AZ		03/19/2008		4,775	0	0	0	0	0	0	4,775	4,775	0	0	0
B0062507	ORO VALLEY	AZ		09/21/2010		27,326	0	0	0	0	0	0	27,326	27,326	0	0	0
A8081203	PAYSON	AZ		11/05/2008		36,572	0	0	0	0	0	0	36,572	36,572	0	0	0
A4102201	PAYSON	AZ		02/02/2005		18,422	0	0	0	0	0	0	18,422	18,422	0	0	0
A4081302	PEORIA	AZ		10/29/2004		19,651	0	0	0	0	0	0	19,651	19,651	0	0	0
A4081303	PEORIA	AZ		10/29/2004		47,626	0	0	0	0	0	0	47,626	47,626	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
A40813033	PEORIA	AZ		03/30/2007		12,470	0	0	0	0	0	0	12,470	12,470	0	0	0
A4071202	PEORIA	AZ		09/15/2004		30,614	0	0	0	0	0	0	30,614	30,614	0	0	0
A7021502	PEORIA	AZ		04/24/2007		11,939	0	0	0	0	0	0	11,939	11,939	0	0	0
B2072401	PEORIA	AZ		09/26/2012		30,811	0	0	0	0	0	0	30,811	30,811	0	0	0
B3062004	PEORIA	AZ		08/29/2013		0	0	0	0	0	0	0	350,315	350,315	0	0	0
A7050802	PEORIA	AZ		07/16/2007		9,259	0	0	0	0	0	0	9,259	9,259	0	0	0
B3071804	PEORIA	AZ		11/01/2013		0	0	0	0	0	0	0	2,563,600	2,563,600	0	0	0
B1050501	PEORIA	AZ		07/19/2011		75,334	0	0	0	0	0	0	75,334	75,334	0	0	0
B1060803	PEORIA	AZ		08/01/2011		36,851	0	0	0	0	0	0	36,851	36,851	0	0	0
B1020108	PEORIA	AZ		04/05/2011		26,599	0	0	0	0	0	0	26,599	26,599	0	0	0
A8041401	PEORIA	AZ		06/19/2008		6,528	0	0	0	0	0	0	6,528	6,528	0	0	0
A3080401	PEORIA	AZ		10/14/2003		33,867	0	0	0	0	0	0	33,867	33,867	0	0	0
A3091601	PHOENIX	AZ		11/13/2003		18,982	0	0	0	0	0	0	18,982	18,982	0	0	0
A3060301	PHOENIX	AZ		08/07/2003		59,963	0	0	0	0	0	0	59,963	59,963	0	0	0
A4012303	PHOENIX	AZ		04/02/2004		20,712	0	0	0	0	0	0	20,712	20,712	0	0	0
A3031704	PHOENIX	AZ		05/30/2003		15,518	0	0	0	0	0	0	15,518	15,518	0	0	0
B0102102	PHOENIX	AZ		02/09/2011		20,170	0	0	0	0	0	0	20,170	20,170	0	0	0
B0040509	PHOENIX	AZ		06/01/2010		11,303	0	0	0	0	0	0	11,303	11,303	0	0	0
A5112101	PHOENIX	AZ		01/17/2006		10,183	0	0	0	0	0	0	10,183	10,183	0	0	0
A5072806	PHOENIX	AZ		10/19/2005		15,685	0	0	0	0	0	0	15,685	15,685	0	0	0
A5061302	PHOENIX	AZ		08/29/2005		21,343	0	0	0	0	0	0	21,343	21,343	0	0	0
B1052303	PHOENIX	AZ		08/12/2011		6,805	0	0	0	0	0	0	6,805	6,805	0	0	0
B1050503	PHOENIX	AZ		06/30/2011		10,161	0	0	0	0	0	0	10,161	10,161	0	0	0
B1042901	PHOENIX	AZ		06/28/2011		8,050	0	0	0	0	0	0	8,050	8,050	0	0	0
A8111701	PHOENIX	AZ		01/09/2009		9,888	0	0	0	0	0	0	9,888	9,888	0	0	0
A6101109	PHOENIX	AZ		12/11/2006		30,302	0	0	0	0	0	0	30,302	30,302	0	0	0
A6081605	PHOENIX	AZ		10/20/2006		73,045	0	0	0	0	0	0	73,045	73,045	0	0	0
B3012101	PHOENIX	AZ		04/01/2013		0	0	0	0	0	0	0	785,686	785,686	0	0	0
B2111902	PHOENIX	AZ		01/23/2013		0	0	0	0	0	0	0	158,596	158,596	0	0	0
B3010403	PHOENIX	AZ		03/01/2013		0	0	0	0	0	0	0	288,180	288,180	0	0	0
B3012808	PHOENIX	AZ		03/29/2013		0	0	0	0	0	0	0	322,798	322,798	0	0	0
B0063007	PHOENIX	AZ		09/02/2010		10,223	0	0	0	0	0	0	10,223	10,223	0	0	0
A8030711	PHOENIX	AZ		06/09/2008		11,532	0	0	0	0	0	0	11,532	11,532	0	0	0
A8031002	PHOENIX	AZ		06/06/2008		5,603	0	0	0	0	0	0	5,603	5,603	0	0	0
A6052301	PHOENIX	AZ		07/20/2006		6,772	0	0	0	0	0	0	6,772	6,772	0	0	0
A6021002	PHOENIX	AZ		04/24/2006		34,273	0	0	0	0	0	0	34,273	34,273	0	0	0
B3081304	PHOENIX	AZ		10/24/2013		0	0	0	0	0	0	0	728,894	728,894	0	0	0
B3081404	PHOENIX	AZ		10/25/2013		0	0	0	0	0	0	0	1,014,854	1,014,854	0	0	0
A7080901	PHOENIX	AZ		10/29/2007		17,916	0	0	0	0	0	0	17,916	17,916	0	0	0
A9042003	PHOENIX	AZ		06/15/2009		5,965	0	0	0	0	0	0	5,965	5,965	0	0	0
B3062003	PHOENIX	AZ		09/03/2013		0	0	0	0	0	0	0	1,088,873	1,088,873	0	0	0
B3060601	PHOENIX	AZ		08/22/2013		0	0	0	0	0	0	0	384,565	384,565	0	0	0
B3061207	PHOENIX	AZ		08/29/2013		0	0	0	0	0	0	0	200,113	200,113	0	0	0
B1121901	PHOENIX	AZ		02/28/2012		31,976	0	0	0	0	0	0	31,976	31,976	0	0	0
A9042706	PHOENIX	AZ		06/29/2009		23,973	0	0	0	0	0	0	23,973	23,973	0	0	0
A9070201	PHOENIX	AZ		08/27/2009		3,775	0	0	0	0	0	0	3,775	3,775	0	0	0
A9082402	PHOENIX	AZ		10/08/2009		9,393	0	0	0	0	0	0	9,393	9,393	0	0	0
B2070901	PHOENIX	AZ		08/30/2012		41,393	0	0	0	0	0	0	41,393	41,393	0	0	0
B0090106	PHOENIX	AZ		11/08/2010		7,993	0	0	0	0	0	0	7,993	7,993	0	0	0
A7083106	PHOENIX	AZ		11/09/2007		17,249	0	0	0	0	0	0	17,249	17,249	0	0	0
A7081702	PHOENIX	AZ		12/14/2007		3,130	0	0	0	0	0	0	3,130	3,130	0	0	0
A9121101	PHOENIX	AZ		02/24/2010		15,722	0	0	0	0	0	0	15,722	15,722	0	0	0
A91211013	PHOENIX	AZ		01/30/2013		0	0	0	0	0	0	0	154,302	154,302	0	0	0
B1110802	PHOENIX	AZ		01/03/2012		46,896	0	0	0	0	0	0	46,896	46,896	0	0	0
B2100404	PHOENIX	AZ		01/11/2013		0	0	0	0	0	0	0	1,231,476	1,231,476	0	0	0
A4042409	PHOENIX	AZ		07/01/2004		19,288	0	0	0	0	0	0	19,288	19,288	0	0	0
A4042404	PHOENIX	AZ		07/01/2004		14,466	0	0	0	0	0	0	14,466	14,466	0	0	0
A4040202	PHOENIX	AZ		06/17/2004		12,491	0	0	0	0	0	0	12,491	12,491	0	0	0
A5041303	PHOENIX	AZ		06/24/2005		12,209	0	0	0	0	0	0	12,209	12,209	0	0	0
A5050903	PHOENIX	AZ		06/20/2005		23,126	0	0	0	0	0	0	23,126	23,126	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
A9021301	PHOENIX	AZ		07/01/2009		21,499	0	0	0	0	0	0	21,499	21,499	0	0	0
A4080902	PRESCOTT	AZ		10/28/2004		12,942	0	0	0	0	0	0	12,942	12,942	0	0	0
B1061503	PRESCOTT	AZ		10/03/2011		65,522	0	0	0	0	0	0	65,522	65,522	0	0	0
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		16,921	0	0	0	0	0	0	16,921	16,921	0	0	0
A4102802	SAN LUIS	AZ		03/21/2005		1,679	0	0	0	0	0	0	1,679	1,679	0	0	0
A4121504	SCOTTSDALE	AZ		02/17/2005		35,690	0	0	0	0	0	0	35,690	35,690	0	0	0
A4052501	SCOTTSDALE	AZ		08/02/2004		22,306	0	0	0	0	0	0	22,306	22,306	0	0	0
B3022003	SCOTTSDALE	AZ		04/15/2013		0	0	0	0	0	0	0	351,846	351,846	0	0	0
B1072202	SCOTTSDALE	AZ		09/15/2011		69,424	0	0	0	0	0	0	69,424	69,424	0	0	0
B3030803	SCOTTSDALE	AZ		05/10/2013		0	0	0	0	0	0	0	1,054,767	1,054,767	0	0	0
A7010205	SCOTTSDALE	AZ		03/12/2007		10,010	0	0	0	0	0	0	10,010	10,010	0	0	0
A7102203	SCOTTSDALE	AZ		12/14/2007		27,988	0	0	0	0	0	0	27,988	27,988	0	0	0
B0081013	SCOTTSDALE	AZ		12/15/2010		7,236	0	0	0	0	0	0	7,236	7,236	0	0	0
B0081004	SCOTTSDALE	AZ		06/24/2011		12,569	0	0	0	0	0	0	12,569	12,569	0	0	0
B0081005	SCOTTSDALE	AZ		12/15/2010		5,174	0	0	0	0	0	0	5,174	5,174	0	0	0
B0081009	SCOTTSDALE	AZ		12/15/2010		7,366	0	0	0	0	0	0	7,366	7,366	0	0	0
B0081010	SCOTTSDALE	AZ		06/24/2011		8,478	0	0	0	0	0	0	8,478	8,478	0	0	0
B3081305	SCOTTSDALE	AZ		11/08/2013		0	0	0	0	0	0	0	2,210,000	2,210,000	0	0	0
B0041902	SCOTTSDALE	AZ		07/21/2010		15,062	0	0	0	0	0	0	15,062	15,062	0	0	0
B0032504	SCOTTSDALE	AZ		05/19/2010		38,806	0	0	0	0	0	0	38,806	38,806	0	0	0
A7120416	SCOTTSDALE	AZ		02/21/2008		3,662	0	0	0	0	0	0	3,662	3,662	0	0	0
A5061003	SCOTTSDALE	AZ		09/01/2005		26,841	0	0	0	0	0	0	26,841	26,841	0	0	0
B0050704	SCOTTSDALE	AZ		08/06/2010		7,423	0	0	0	0	0	0	7,423	7,423	0	0	0
A8071401	SCOTTSDALE	AZ		09/26/2008		14,897	0	0	0	0	0	0	14,897	14,897	0	0	0
A8041501	SCOTTSDALE	AZ		06/05/2008		5,557	0	0	0	0	0	0	5,557	5,557	0	0	0
B0120809	SCOTTSDALE	AZ		01/31/2011		9,277	0	0	0	0	0	0	9,277	9,277	0	0	0
A6101105	SCOTTSDALE	AZ		11/20/2006		24,408	0	0	0	0	0	0	24,408	24,408	0	0	0
A6101904	SCOTTSDALE	AZ		12/20/2006		13,501	0	0	0	0	0	0	13,501	13,501	0	0	0
A6110301	SCOTTSDALE	AZ		01/04/2007		5,087	0	0	0	0	0	0	5,087	5,087	0	0	0
B1042601	SCOTTSDALE	AZ		06/17/2011		24,672	0	0	0	0	0	0	24,672	24,672	0	0	0
A6032201	SCOTTSDALE	AZ		06/09/2006		33,612	0	0	0	0	0	0	33,612	33,612	0	0	0
A60322013	SCOTTSDALE	AZ		01/09/2008		14,496	0	0	0	0	0	0	14,496	14,496	0	0	0
A6060103	SCOTTSDALE	AZ		07/20/2006		7,995	0	0	0	0	0	0	7,995	7,995	0	0	0
B1031703	SIERRA VISTA	AZ		07/18/2011		12,097	0	0	0	0	0	0	12,097	12,097	0	0	0
A5040601	SIERRA VISTA	AZ		07/25/2005		17,569	0	0	0	0	0	0	17,569	17,569	0	0	0
A8022221	SUN CITY	AZ		04/24/2008		10,965	0	0	0	0	0	0	10,965	10,965	0	0	0
B0030802	SURPRISE	AZ		04/27/2010		10,754	0	0	0	0	0	0	10,754	10,754	0	0	0
B2082903	SURPRISE	AZ		11/13/2012		54,788	0	0	0	0	0	0	54,788	54,788	0	0	0
B0081002	TEMPE	AZ		09/24/2010		8,886	0	0	0	0	0	0	8,886	8,886	0	0	0
A7091902	TEMPE	AZ		11/13/2007		8,760	0	0	0	0	0	0	8,760	8,760	0	0	0
A9071402	TEMPE	AZ		09/01/2009		16,801	0	0	0	0	0	0	16,801	16,801	0	0	0
A9041601	TEMPE	AZ		06/11/2009		18,881	0	0	0	0	0	0	18,881	18,881	0	0	0
A5042901	TEMPE	AZ		07/29/2005		55,574	0	0	0	0	0	0	55,574	55,574	0	0	0
A5012802	TEMPE	AZ		03/14/2005		13,415	0	0	0	0	0	0	13,415	13,415	0	0	0
A7031904	TEMPE	AZ		06/12/2007		25,903	0	0	0	0	0	0	25,903	25,903	0	0	0
B1102704	TEMPE	AZ		01/03/2012		15,659	0	0	0	0	0	0	15,659	15,659	0	0	0
B1101701	TEMPE	AZ		12/16/2011		25,583	0	0	0	0	0	0	25,583	25,583	0	0	0
A9103005	TEMPE	AZ		12/29/2009		26,412	0	0	0	0	0	0	26,412	26,412	0	0	0
A5122002	TEMPE	AZ		03/06/2006		24,069	0	0	0	0	0	0	24,069	24,069	0	0	0
A5061007	TEMPE	AZ		11/29/2005		26,330	0	0	0	0	0	0	26,330	26,330	0	0	0
A5081203	TEMPE	AZ		11/09/2005		16,192	0	0	0	0	0	0	16,192	16,192	0	0	0
B1020102	TEMPE	AZ		04/04/2011		10,901	0	0	0	0	0	0	10,901	10,901	0	0	0
A8051402	TEMPE	AZ		07/07/2008		18,656	0	0	0	0	0	0	18,656	18,656	0	0	0
A8021506	TEMPE	AZ		05/05/2008		4,105	0	0	0	0	0	0	4,105	4,105	0	0	0
A8022012	TEMPE	AZ		05/07/2008		10,912	0	0	0	0	0	0	10,912	10,912	0	0	0
A8111101	TEMPE	AZ		01/20/2009		16,239	0	0	0	0	0	0	16,239	16,239	0	0	0
A8090302	TUCSON	AZ		11/13/2008		33,629	0	0	0	0	0	0	33,629	33,629	0	0	0
A8081906	TUCSON	AZ		09/15/2008		27,840	0	0	0	0	0	0	27,840	27,840	0	0	0
B2112903	TUCSON	AZ		02/01/2013		0	0	0	0	0	0	0	726,917	726,917	0	0	0
A8022802	TUCSON	AZ		05/29/2008		13,988	0	0	0	0	0	0	13,988	13,988	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
A8020803	TUCSON	AZ		04/29/2008		50,805	0	0	0	0	0	0	50,805	50,805	0	0	0
B2061101	TUCSON	AZ		08/14/2012		14,395	0	0	0	0	0	0	14,395	14,395	0	0	0
A8052202	TUCSON	AZ		07/30/2008		9,852	0	0	0	0	0	0	9,852	9,852	0	0	0
A8041003	TUCSON	AZ		06/30/2008		14,224	0	0	0	0	0	0	14,224	14,224	0	0	0
B1030901	TUCSON	AZ		04/29/2011		15,322	0	0	0	0	0	0	15,322	15,322	0	0	0
A3030601	TUCSON	AZ		05/06/2003		16,119	0	0	0	0	0	0	16,119	16,119	0	0	0
B3051609	TUCSON	AZ		08/01/2013		0	0	0	0	0	0	0	288,795	288,795	0	0	0
B2031306	TUCSON	AZ		06/15/2012		4,169	0	0	0	0	0	0	4,169	4,169	0	0	0
B2031502	TUCSON	AZ		05/09/2012		17,042	0	0	0	0	0	0	17,042	17,042	0	0	0
A9111601	TUCSON	AZ		01/19/2010		5,235	0	0	0	0	0	0	5,235	5,235	0	0	0
B1101003	TUCSON	AZ		12/28/2011		22,897	0	0	0	0	0	0	22,897	22,897	0	0	0
B2101001	TUCSON	AZ		12/19/2012		428,482	0	0	0	0	0	0	428,482	428,482	0	0	0
A5031702	TUCSON	AZ		05/12/2005		8,520	0	0	0	0	0	0	8,520	8,520	0	0	0
B3030109	TUCSON	AZ		06/12/2013		0	0	0	0	0	0	0	131,960	131,960	0	0	0
A7052101	TUCSON	AZ		08/10/2007		7,620	0	0	0	0	0	0	7,620	7,620	0	0	0
A7053103	TUCSON	AZ		08/10/2007		14,801	0	0	0	0	0	0	14,801	14,801	0	0	0
B3071702	TUCSON	AZ		10/08/2013		0	0	0	0	0	0	0	237,841	237,841	0	0	0
A7090301	TUCSON	AZ		10/26/2007		8,289	0	0	0	0	0	0	8,289	8,289	0	0	0
A7100501	TUCSON	AZ		12/12/2007		12,935	0	0	0	0	0	0	12,935	12,935	0	0	0
B0072704	TUCSON	AZ		11/02/2010		11,848	0	0	0	0	0	0	11,848	11,848	0	0	0
A9010702	YUMA	AZ		02/25/2009		5,546	0	0	0	0	0	0	5,546	5,546	0	0	0
A3051402	AGOURA HILLS	CA		07/29/2003		22,830	0	0	0	0	0	0	22,830	22,830	0	0	0
A8013103	AGOURA HILLS	CA		04/17/2008		35,148	0	0	0	0	0	0	35,148	35,148	0	0	0
B3010401	AGOURA HILLS	CA		03/21/2013		0	0	0	0	0	0	0	1,484,167	1,484,167	0	0	0
A8092403	ALAMEDA	CA		11/24/2008		10,681	0	0	0	0	0	0	10,681	10,681	0	0	0
B1063012	ALAMEDA	CA		09/01/2011		13,854	0	0	0	0	0	0	13,854	13,854	0	0	0
A7070503	ALAMEDA	CA		10/10/2007		36,451	0	0	0	0	0	0	36,451	36,451	0	0	0
A2032204	ALHAMBRA	CA		06/27/2002		24,807	0	0	0	0	0	0	24,807	24,807	0	0	0
A8112501	ALHAMBRA	CA		01/30/2009		75,467	0	0	0	0	0	0	75,467	75,467	0	0	0
A8020810	ALHAMBRA	CA		03/31/2008		16,897	0	0	0	0	0	0	16,897	16,897	0	0	0
B1021402	ALHAMBRA	CA		04/27/2011		18,973	0	0	0	0	0	0	18,973	18,973	0	0	0
A5040603	ALISO VIEJO	CA		07/29/2005		77,475	0	0	0	0	0	0	77,475	77,475	0	0	0
B2091403	ALTADENA	CA		12/13/2012		270,368	0	0	0	0	0	0	270,368	270,368	0	0	0
A7010504	ANAHEIM	CA		03/14/2007		17,848	0	0	0	0	0	0	17,848	17,848	0	0	0
A5051008	ANAHEIM	CA		08/18/2005		7,523	0	0	0	0	0	0	7,523	7,523	0	0	0
A4111901	ANAHEIM	CA		02/15/2005		22,402	0	0	0	0	0	0	22,402	22,402	0	0	0
A4050704	ANAHEIM	CA		07/29/2004		35,960	0	0	0	0	0	0	35,960	35,960	0	0	0
A1091901	ANAHEIM	CA		11/01/2001		29,272	0	0	0	0	0	0	29,272	29,272	0	0	0
B2030205	ANAHEIM	CA		04/30/2012		124,985	0	0	0	0	0	0	124,985	124,985	0	0	0
B0112301	ANAHEIM	CA		01/14/2011		24,922	0	0	0	0	0	0	24,922	24,922	0	0	0
A2100801	ANAHEIM	CA		03/18/2003		20,679	0	0	0	0	0	0	20,679	20,679	0	0	0
A2110402	ANAHEIM	CA		01/09/2003		24,620	0	0	0	0	0	0	24,620	24,620	0	0	0
A21104023	ANAHEIM	CA		02/14/2008		29,528	0	0	0	0	0	0	29,528	29,528	0	0	0
B3051603	ANAHEIM	CA		08/12/2013		0	0	0	0	0	0	0	728,865	728,865	0	0	0
A5080803	ANAHEIM	CA		10/27/2005		36,075	0	0	0	0	0	0	36,075	36,075	0	0	0
A5121203-1	ANAHEIM	CA		04/26/2013		0	0	0	0	0	0	0	284,517	284,517	0	0	0
A5121203	ANAHEIM	CA		03/14/2006		133,935	0	0	0	0	0	0	133,935	133,935	0	0	0
B0032507	ANAHEIM	CA		06/01/2010		27,838	0	0	0	0	0	0	27,838	27,838	0	0	0
A6020902	ANAHEIM	CA		05/01/2006		54,762	0	0	0	0	0	0	54,762	54,762	0	0	0
B1030702	ANTELOPE	CA		05/05/2011		11,870	0	0	0	0	0	0	11,870	11,870	0	0	0
A2111101	ANTIOCH	CA		01/30/2003		38,335	0	0	0	0	0	0	38,335	38,335	0	0	0
A5101901	ANTIOCH	CA		01/24/2006		69,031	0	0	0	0	0	0	69,031	69,031	0	0	0
B1040803	ANTIOCH	CA		08/10/2011		10,033	0	0	0	0	0	0	10,033	10,033	0	0	0
A6090603	ANTIOCH	CA		11/28/2006		90,714	0	0	0	0	0	0	90,714	90,714	0	0	0
A4061006	ANTIOCH	CA		07/29/2004		63,884	0	0	0	0	0	0	63,884	63,884	0	0	0
A4102801	ANTIOCH	CA		01/20/2005		51,897	0	0	0	0	0	0	51,897	51,897	0	0	0
A4091703	ANTIOCH	CA		11/18/2004		28,576	0	0	0	0	0	0	28,576	28,576	0	0	0
A9030422	APPLE VALLEY	CA		05/18/2009		4,459	0	0	0	0	0	0	4,459	4,459	0	0	0
A7082904	APPLE VALLEY	CA		10/25/2007		5,409	0	0	0	0	0	0	5,409	5,409	0	0	0
A8091102	APPLE VALLEY	CA		12/05/2008		14,775	0	0	0	0	0	0	14,775	14,775	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
B2022402	ARLETA	CA		04/30/2012		17,890	0	0	0	0	0	0	17,890	17,890	0	0	0
B2020104	ARROYO GRANDE	CA		04/11/2012		10,394	0	0	0	0	0	0	10,394	10,394	0	0	0
A6113004	ARTESIA	CA		02/12/2007		23,434	0	0	0	0	0	0	23,434	23,434	0	0	0
A9042707	ATASCADERO	CA		06/30/2009		23,973	0	0	0	0	0	0	23,973	23,973	0	0	0
B3031310	ATASCADERO	CA		06/04/2013		0	0	0	0	0	0	0	504,457	504,457	0	0	0
A6110604	ATASCADERO	CA		01/18/2007		15,274	0	0	0	0	0	0	15,274	15,274	0	0	0
A8021406	ATASCADERO	CA		04/25/2008		22,487	0	0	0	0	0	0	22,487	22,487	0	0	0
A8032001	ATASCADERO	CA		06/16/2008		15,990	0	0	0	0	0	0	15,990	15,990	0	0	0
A6011101	AUBURN	CA		02/28/2006		30,351	0	0	0	0	0	0	30,351	30,351	0	0	0
A6042401	AUBURN	CA		07/18/2006		18,781	0	0	0	0	0	0	18,781	18,781	0	0	0
A8093001	AUBURN	CA		12/08/2008		5,485	0	0	0	0	0	0	5,485	5,485	0	0	0
A8093002	AUBURN	CA		12/08/2008		6,483	0	0	0	0	0	0	6,483	6,483	0	0	0
A7082402	AUBURN	CA		11/14/2007		14,726	0	0	0	0	0	0	14,726	14,726	0	0	0
A7031406	AVILA BEACH	CA		08/10/2007		9,928	0	0	0	0	0	0	9,928	9,928	0	0	0
A7031407	AVILA BEACH	CA		08/10/2007		4,126	0	0	0	0	0	0	4,126	4,126	0	0	0
A7031408	AVILA BEACH	CA		08/10/2007		3,341	0	0	0	0	0	0	3,341	3,341	0	0	0
A7031409	AVILA BEACH	CA		08/10/2007		6,481	0	0	0	0	0	0	6,481	6,481	0	0	0
A7031410	AVILA BEACH	CA		08/10/2007		4,356	0	0	0	0	0	0	4,356	4,356	0	0	0
A7030110	BAKERSFIELD	CA		06/29/2007		46,105	0	0	0	0	0	0	46,105	46,105	0	0	0
A6120801	BAKERSFIELD	CA		03/28/2007		37,677	0	0	0	0	0	0	37,677	37,677	0	0	0
B2101504	BAKERSFIELD	CA		01/03/2013		0	0	0	0	0	0	0	222,606	222,606	0	0	0
A5051804	BAKERSFIELD	CA		08/11/2005		15,927	0	0	0	0	0	0	15,927	15,927	0	0	0
A5012402	BAKERSFIELD	CA		04/27/2005		16,997	0	0	0	0	0	0	16,997	16,997	0	0	0
A5021504	BAKERSFIELD	CA		04/27/2005		12,040	0	0	0	0	0	0	12,040	12,040	0	0	0
A4043002	BAKERSFIELD	CA		08/30/2004		32,146	0	0	0	0	0	0	32,146	32,146	0	0	0
99042202	BAKERSFIELD	CA		07/15/1999		54,730	0	0	0	0	0	0	54,730	54,730	0	0	0
B3061204	BAKERSFIELD	CA		09/25/2013		0	0	0	0	0	0	0	610,728	610,728	0	0	0
A8021504	BAKERSFIELD	CA		11/05/2008		33,402	0	0	0	0	0	0	33,402	33,402	0	0	0
B1011104	BAKERSFIELD	CA		03/29/2011		30,597	0	0	0	0	0	0	30,597	30,597	0	0	0
A3090305	BAKERSFIELD	CA		11/20/2003		159,407	0	0	0	0	0	0	159,407	159,407	0	0	0
B3052806	BAKERSFIELD	CA		08/15/2013		0	0	0	0	0	0	0	233,725	233,725	0	0	0
A5090904	BAKERSFIELD	CA		11/30/2005		72,044	0	0	0	0	0	0	72,044	72,044	0	0	0
B0031003	BAKERSFIELD	CA		08/11/2010		9,304	0	0	0	0	0	0	9,304	9,304	0	0	0
B0040803	BAKERSFIELD	CA		07/01/2010		3,611	0	0	0	0	0	0	3,611	3,611	0	0	0
A6010504	BAKERSFIELD	CA		03/22/2006		15,161	0	0	0	0	0	0	15,161	15,161	0	0	0
A4092301	BAKERSVILLE	CA		12/09/2004		19,307	0	0	0	0	0	0	19,307	19,307	0	0	0
A9101304	BALDWIN PARK	CA		12/16/2009		13,974	0	0	0	0	0	0	13,974	13,974	0	0	0
A7082902	BARSTOW	CA		10/22/2007		9,898	0	0	0	0	0	0	9,898	9,898	0	0	0
A5091302	BARSTOW	CA		12/06/2005		11,426	0	0	0	0	0	0	11,426	11,426	0	0	0
A7051603	BEAUMONT	CA		07/19/2007		31,404	0	0	0	0	0	0	31,404	31,404	0	0	0
A7010805	BEAUMONT	CA		03/28/2007		7,648	0	0	0	0	0	0	7,648	7,648	0	0	0
B1082901	BELL	CA		11/29/2011		21,075	0	0	0	0	0	0	21,075	21,075	0	0	0
B1010501	BELL GARDENS	CA		03/25/2011		19,113	0	0	0	0	0	0	19,113	19,113	0	0	0
A9081811	BELLFLOWER	CA		10/20/2009		24,245	0	0	0	0	0	0	24,245	24,245	0	0	0
B3062509	BENICIA	CA		10/24/2013		0	0	0	0	0	0	0	2,283,892	2,283,892	0	0	0
A7102204	BERKELEY	CA		12/21/2007		19,066	0	0	0	0	0	0	19,066	19,066	0	0	0
B3031303	BERKELEY	CA		06/03/2013		0	0	0	0	0	0	0	150,676	150,676	0	0	0
A9030407	BERKELEY	CA		05/26/2009		48,923	0	0	0	0	0	0	48,923	48,923	0	0	0
A9112002	BERKELEY	CA		03/18/2010		15,872	0	0	0	0	0	0	15,872	15,872	0	0	0
B3012504	BERKELEY	CA		03/26/2013		0	0	0	0	0	0	0	205,215	205,215	0	0	0
A8011401	BERMUDA DUNES	CA		03/12/2008		18,356	0	0	0	0	0	0	18,356	18,356	0	0	0
B1092602	BEVERLY HILLS	CA		12/08/2011		33,830	0	0	0	0	0	0	33,830	33,830	0	0	0
99030203	BIG BEAR LAKE	CA		06/14/1999		33,787	0	0	0	0	0	0	33,787	33,787	0	0	0
A6101103	BIG BEAR LAKE	CA		12/20/2006		21,822	0	0	0	0	0	0	21,822	21,822	0	0	0
B2073101	BRAWLEY	CA		10/22/2012		68,119	0	0	0	0	0	0	68,119	68,119	0	0	0
99091002	BREA	CA		12/13/1999		39,049	0	0	0	0	0	0	39,049	39,049	0	0	0
B0071504	BREA	CA		10/01/2010		17,389	0	0	0	0	0	0	17,389	17,389	0	0	0
A7051702	BRENTWOOD	CA		08/08/2007		22,739	0	0	0	0	0	0	22,739	22,739	0	0	0
A7051703	BRENTWOOD	CA		08/08/2007		15,165	0	0	0	0	0	0	15,165	15,165	0	0	0
A7051704	BRENTWOOD	CA		08/08/2007		37,904	0	0	0	0	0	0	37,904	37,904	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8092402	BRENTWOOD	CA		12/01/2008		39,765	0	0	0	0	0	0	39,765	39,765	0	0	0
A4012104	BRISBANE	CA		04/15/2004		48,783	0	0	0	0	0	0	48,783	48,783	0	0	0
B2100402	BUELLTON	CA		12/13/2012		1,299,936	0	0	0	0	0	0	1,299,936	1,299,936	0	0	0
B1040105	BUENA PARK	CA		08/15/2011		31,338	0	0	0	0	0	0	31,338	31,338	0	0	0
B0062902	BURBANK	CA		09/02/2010		19,629	0	0	0	0	0	0	19,629	19,629	0	0	0
A3031307	BURBANK	CA		05/14/2003		2,444	0	0	0	0	0	0	2,444	2,444	0	0	0
B1012601	BURBANK	CA		03/15/2011		23,752	0	0	0	0	0	0	23,752	23,752	0	0	0
B1030405	BURBANK	CA		05/25/2011		28,529	0	0	0	0	0	0	28,529	28,529	0	0	0
A5101401	BURBANK	CA		02/28/2006		81,138	0	0	0	0	0	0	81,138	81,138	0	0	0
A9021701	BURBANK	CA		04/01/2009		19,433	0	0	0	0	0	0	19,433	19,433	0	0	0
A4071401	BURBANK	CA		09/30/2004		120,303	0	0	0	0	0	0	120,303	120,303	0	0	0
B2011901	BURBANK	CA		04/12/2012		5,522	0	0	0	0	0	0	5,522	5,522	0	0	0
B0071411	BURBANK	CA		10/07/2010		6,445	0	0	0	0	0	0	6,445	6,445	0	0	0
B3062701	BURLINGAME	CA		08/29/2013		0	0	0	0	0	0	0	513,072	513,072	0	0	0
A4042801	BURLINGAME	CA		07/29/2004		111,817	0	0	0	0	0	0	111,817	111,817	0	0	0
A5030301	BURLINGAME	CA		05/25/2005		75,413	0	0	0	0	0	0	75,413	75,413	0	0	0
A8082904	BURLINGAME	CA		11/10/2008		63,210	0	0	0	0	0	0	63,210	63,210	0	0	0
A7010905	CALABASAS	CA		03/29/2007		25,496	0	0	0	0	0	0	25,496	25,496	0	0	0
B3041502	CALEXICO	CA		06/20/2013		0	0	0	0	0	0	0	239,923	239,923	0	0	0
A4082703	CALIMESA	CA		11/30/2004		47,932	0	0	0	0	0	0	47,932	47,932	0	0	0
B2012001	CAMARILLO	CA		03/19/2012		41,020	0	0	0	0	0	0	41,020	41,020	0	0	0
B2082105	CAMARILLO	CA		11/30/2012		33,522	0	0	0	0	0	0	33,522	33,522	0	0	0
A4110102	CAMERON PARK	CA		01/27/2005		42,726	0	0	0	0	0	0	42,726	42,726	0	0	0
B0072306	CAMPBELL	CA		10/19/2010		34,405	0	0	0	0	0	0	34,405	34,405	0	0	0
99020101	CANOGA PARK	CA		03/31/1999		70,664	0	0	0	0	0	0	70,664	70,664	0	0	0
A4040212	CANOGA PARK	CA		07/06/2004		56,724	0	0	0	0	0	0	56,724	56,724	0	0	0
A9102004-3	CANOGA PARK	CA		07/26/2013		0	0	0	0	0	0	0	114,901	114,901	0	0	0
A9102004	CANOGA PARK	CA		12/31/2009		58,317	0	0	0	0	0	0	58,317	58,317	0	0	0
A9102004-2	CANOGA PARK	CA		12/28/2011		22,473	0	0	0	0	0	0	22,473	22,473	0	0	0
A8021904	CANOGA PARK	CA		05/05/2008		6,125	0	0	0	0	0	0	6,125	6,125	0	0	0
B2031311	CANOGA PARK	CA		07/06/2012		13,719	0	0	0	0	0	0	13,719	13,719	0	0	0
B0042301	CANOGA PARK	CA		07/08/2010		9,016	0	0	0	0	0	0	9,016	9,016	0	0	0
B1070613	CANYON COUNTRY	CA		09/29/2011		17,229	0	0	0	0	0	0	17,229	17,229	0	0	0
A5051702	CARLSBAD	CA		07/28/2005		41,027	0	0	0	0	0	0	41,027	41,027	0	0	0
A4032901	CARLSBAD	CA		06/10/2004		58,866	0	0	0	0	0	0	58,866	58,866	0	0	0
A3012403	CARLSBAD	CA		03/26/2003		33,167	0	0	0	0	0	0	33,167	33,167	0	0	0
A3091001	CARMICHAEL	CA		12/03/2003		26,096	0	0	0	0	0	0	26,096	26,096	0	0	0
B1070611	CARMICHAEL	CA		11/02/2011		65,526	0	0	0	0	0	0	65,526	65,526	0	0	0
A9102302	CARSON	CA		12/23/2009		18,017	0	0	0	0	0	0	18,017	18,017	0	0	0
A4042406	CARSON	CA		07/01/2004		11,301	0	0	0	0	0	0	11,301	11,301	0	0	0
A4111202	CARSON	CA		01/20/2005		60,388	0	0	0	0	0	0	60,388	60,388	0	0	0
A7102601	CARSON	CA		01/17/2008		9,046	0	0	0	0	0	0	9,046	9,046	0	0	0
B2082102	CARSON	CA		10/31/2012		14,413	0	0	0	0	0	0	14,413	14,413	0	0	0
A3051404	CARSON	CA		07/15/2003		12,295	0	0	0	0	0	0	12,295	12,295	0	0	0
B0061405	CARSON	CA		08/31/2010		29,655	0	0	0	0	0	0	29,655	29,655	0	0	0
A8102001	CARSON	CA		12/17/2008		6,964	0	0	0	0	0	0	6,964	6,964	0	0	0
A6061402	CASTAIC	CA		11/27/2006		26,198	0	0	0	0	0	0	26,198	26,198	0	0	0
A6021606	CASTAIC	CA		05/04/2006		11,239	0	0	0	0	0	0	11,239	11,239	0	0	0
A4101201	CASTAIC	CA		01/12/2005		49,406	0	0	0	0	0	0	49,406	49,406	0	0	0
A4083002	CASTRO VALLEY	CA		10/22/2004		29,834	0	0	0	0	0	0	29,834	29,834	0	0	0
A2032101	CASTRO VALLEY	CA		06/10/2002		82,927	0	0	0	0	0	0	82,927	82,927	0	0	0
A6100302	CASTRO VALLEY	CA		12/19/2006		41,572	0	0	0	0	0	0	41,572	41,572	0	0	0
A2082603	CASTRO VALLEY	CA		11/07/2002		53,647	0	0	0	0	0	0	53,647	53,647	0	0	0
A8073101	CATHEDRAL CITY	CA		09/30/2008		6,551	0	0	0	0	0	0	6,551	6,551	0	0	0
A5062801	CATHEDRAL CITY	CA		09/21/2005		88,242	0	0	0	0	0	0	88,242	88,242	0	0	0
97081801	CATHEDRAL CITY	CA		12/11/1997		24,218	0	0	0	0	0	0	24,218	24,218	0	0	0
97081802	CATHEDRAL CITY	CA		12/11/1997		43,022	0	0	0	0	0	0	43,022	43,022	0	0	0
97081803	CATHEDRAL CITY	CA		03/24/1998		52,428	0	0	0	0	0	0	52,428	52,428	0	0	0
B0071302	CATHEDRAL CITY	CA		09/08/2010		15,235	0	0	0	0	0	0	15,235	15,235	0	0	0
A7022002	CAYUCOS	CA		04/13/2007		11,189	0	0	0	0	0	0	11,189	11,189	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
A6110902	CAYUCOS	CA		01/23/2007		22,683	0	0	0	0	0	0	22,683	22,683	0	0	0
A6012702	CERES	CA		07/31/2006		134,376	0	0	0	0	0	0	134,376	134,376	0	0	0
A3060403	CERRITOS	CA		09/04/2003		27,577	0	0	0	0	0	0	27,577	27,577	0	0	0
A4012802	CHATSWORTH	CA		06/17/2004		90,735	0	0	0	0	0	0	90,735	90,735	0	0	0
A40128023	CHATSWORTH	CA		05/29/2007		36,254	0	0	0	0	0	0	36,254	36,254	0	0	0
B3052802	CHATSWORTH	CA		08/06/2013		0	0	0	0	0	0	0	559,299	559,299	0	0	0
B0050401	CHATSWORTH	CA		07/15/2010		44,024	0	0	0	0	0	0	44,024	44,024	0	0	0
B0063003	CHATSWORTH	CA		10/29/2010		17,394	0	0	0	0	0	0	17,394	17,394	0	0	0
B0051205	CHATSWORTH	CA		07/27/2010		18,209	0	0	0	0	0	0	18,209	18,209	0	0	0
B2052305	CHATSWORTH	CA		08/16/2012		25,056	0	0	0	0	0	0	25,056	25,056	0	0	0
B1061403	CHATSWORTH	CA		08/18/2011		28,311	0	0	0	0	0	0	28,311	28,311	0	0	0
A9120803	CHATSWORTH	CA		02/05/2010		12,784	0	0	0	0	0	0	12,784	12,784	0	0	0
B2102604	CHATSWORTH	CA		01/10/2013		0	0	0	0	0	0	0	362,685	362,685	0	0	0
B0071207	CHATSWORTH	CA		11/15/2010		24,728	0	0	0	0	0	0	24,728	24,728	0	0	0
B0080606	CHATSWORTH	CA		11/10/2010		17,145	0	0	0	0	0	0	17,145	17,145	0	0	0
98101303	CHATSWORTH	CA		02/16/1999		56,269	0	0	0	0	0	0	56,269	56,269	0	0	0
B0082001	CHICO	CA		10/26/2010		39,742	0	0	0	0	0	0	39,742	39,742	0	0	0
B3070805	CHICO	CA		10/02/2013		0	0	0	0	0	0	0	301,041	301,041	0	0	0
B0020902	CHICO	CA		04/12/2010		19,525	0	0	0	0	0	0	19,525	19,525	0	0	0
A4081606	CHICO	CA		10/06/2004		39,001	0	0	0	0	0	0	39,001	39,001	0	0	0
A5072903	CHICO	CA		10/26/2005		9,215	0	0	0	0	0	0	9,215	9,215	0	0	0
A7111202	CHICO	CA		01/17/2008		20,635	0	0	0	0	0	0	20,635	20,635	0	0	0
A4101102	CHINO	CA		01/06/2005		44,238	0	0	0	0	0	0	44,238	44,238	0	0	0
B1092903	CHINO	CA		11/30/2011		10,957	0	0	0	0	0	0	10,957	10,957	0	0	0
B2083005	CHINO	CA		11/28/2012		56,441	0	0	0	0	0	0	56,441	56,441	0	0	0
A9030306	CHULA VISTA	CA		04/23/2009		22,864	0	0	0	0	0	0	22,864	22,864	0	0	0
A9030416	CHULA VISTA	CA		04/29/2009		10,153	0	0	0	0	0	0	10,153	10,153	0	0	0
A3052104	CHULA VISTA	CA		07/28/2003		37,823	0	0	0	0	0	0	37,823	37,823	0	0	0
A3031707	CHULA VISTA	CA		04/28/2003		34,877	0	0	0	0	0	0	34,877	34,877	0	0	0
A3011001	CHULA VISTA	CA		03/06/2003		53,964	0	0	0	0	0	0	53,964	53,964	0	0	0
A6110102	CHULA VISTA	CA		02/13/2007		22,432	0	0	0	0	0	0	22,432	22,432	0	0	0
A8111801	CHULA VISTA	CA		01/20/2009		9,327	0	0	0	0	0	0	9,327	9,327	0	0	0
A6011102	CHULA VISTA	CA		03/27/2006		56,827	0	0	0	0	0	0	56,827	56,827	0	0	0
A5053101	CITRUS HEIGHTS	CA		08/08/2005		26,549	0	0	0	0	0	0	26,549	26,549	0	0	0
B0090105	CITRUS HEIGHTS	CA		12/01/2010		6,264	0	0	0	0	0	0	6,264	6,264	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		9,100	0	0	0	0	0	0	9,100	9,100	0	0	0
A3052304	CITY OF COMMERCE	CA		08/14/2003		35,022	0	0	0	0	0	0	35,022	35,022	0	0	0
A5112102	CITY OF INDUSTRY	CA		02/03/2006		30,680	0	0	0	0	0	0	30,680	30,680	0	0	0
A6041801	CITY OF INDUSTRY	CA		06/26/2006		25,392	0	0	0	0	0	0	25,392	25,392	0	0	0
A4050609	CITY OF INDUSTRY	CA		08/26/2004		44,425	0	0	0	0	0	0	44,425	44,425	0	0	0
B3070503	CITY OF INDUSTRY	CA		10/10/2013		0	0	0	0	0	0	0	418,956	418,956	0	0	0
B1121903	CITY OF INDUSTRY	CA		03/05/2012		35,930	0	0	0	0	0	0	35,930	35,930	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		22,164	0	0	0	0	0	0	22,164	22,164	0	0	0
A5061502	CLEARLAKE	CA		10/20/2005		31,886	0	0	0	0	0	0	31,886	31,886	0	0	0
B0072303	CLEARLAKE	CA		10/12/2010		9,629	0	0	0	0	0	0	9,629	9,629	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012		45,517	0	0	0	0	0	0	45,517	45,517	0	0	0
A5071319	CLOVIS	CA		10/06/2005		31,595	0	0	0	0	0	0	31,595	31,595	0	0	0
A4031008	CLOVIS	CA		06/17/2004		24,509	0	0	0	0	0	0	24,509	24,509	0	0	0
A7080303	COCORAN	CA		10/22/2007		8,836	0	0	0	0	0	0	8,836	8,836	0	0	0
A3030303	COMPTON	CA		05/22/2003		57,128	0	0	0	0	0	0	57,128	57,128	0	0	0
A6061401	CONCORD	CA		08/24/2006		21,715	0	0	0	0	0	0	21,715	21,715	0	0	0
B0051206	CONCORD	CA		07/21/2010		24,937	0	0	0	0	0	0	24,937	24,937	0	0	0
B2121402	CONCORD	CA		02/21/2013		0	0	0	0	0	0	0	1,494,254	1,494,254	0	0	0
A4042424	CONCORD	CA		07/01/2004		18,155	0	0	0	0	0	0	18,155	18,155	0	0	0
A6121510	CORNING	CA		02/20/2007		27,268	0	0	0	0	0	0	27,268	27,268	0	0	0
99072903	CORNING	CA		09/29/1999		63,666	0	0	0	0	0	0	63,666	63,666	0	0	0
A9040907	CORONA	CA		06/12/2009		64,701	0	0	0	0	0	0	64,701	64,701	0	0	0
A9041301	CORONA	CA		06/11/2009		10,597	0	0	0	0	0	0	10,597	10,597	0	0	0
A7010506	CORONA	CA		03/15/2007		12,752	0	0	0	0	0	0	12,752	12,752	0	0	0
B0021106	CORONA	CA		04/08/2010		29,124	0	0	0	0	0	0	29,124	29,124	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
B2102603	CORONA	CA		01/03/2013		0	0	0	0	0	0	0	1,393,287	1,393,287	0	0	0
A4041301	CORONA	CA		07/15/2004		54,825	0	0	0	0	0	0	54,825	54,825	0	0	0
A4033001	CORONA	CA		07/01/2004		18,684	0	0	0	0	0	0	18,684	18,684	0	0	0
A4033002	CORONA	CA		07/01/2004		37,168	0	0	0	0	0	0	37,168	37,168	0	0	0
A9022705	CORONA	CA		04/28/2009		46,021	0	0	0	0	0	0	46,021	46,021	0	0	0
A5042701	CORONA	CA		06/06/2005		21,166	0	0	0	0	0	0	21,166	21,166	0	0	0
B3022204	CORONA	CA		04/11/2013		0	0	0	0	0	0	0	432,684	432,684	0	0	0
A8112505	CORONA	CA		01/29/2009		10,884	0	0	0	0	0	0	10,884	10,884	0	0	0
A3032101	CORONA	CA		06/12/2003		8,954	0	0	0	0	0	0	8,954	8,954	0	0	0
A3071505	CORONA	CA		12/01/2003		13,328	0	0	0	0	0	0	13,328	13,328	0	0	0
A5072803	CORONA	CA		09/28/2005		15,253	0	0	0	0	0	0	15,253	15,253	0	0	0
A8030703	CORTE MADERA	CA		06/03/2008		5,953	0	0	0	0	0	0	5,953	5,953	0	0	0
A6020103	COSTA MESA	CA		04/06/2006		4,340	0	0	0	0	0	0	4,340	4,340	0	0	0
B1050601	COSTA MESA	CA		07/25/2011		24,863	0	0	0	0	0	0	24,863	24,863	0	0	0
A5101701	COSTA MESA	CA		01/05/2006		23,608	0	0	0	0	0	0	23,608	23,608	0	0	0
A5101301	COSTA MESA	CA		12/27/2005		13,108	0	0	0	0	0	0	13,108	13,108	0	0	0
A2090901	COSTA MESA	CA		10/17/2002		36,636	0	0	0	0	0	0	36,636	36,636	0	0	0
B0111103	COSTA MESA	CA		01/20/2011		26,764	0	0	0	0	0	0	26,764	26,764	0	0	0
A8052004	COSTA MESA	CA		08/06/2008		6,474	0	0	0	0	0	0	6,474	6,474	0	0	0
B3041704	COSTA MESA	CA		07/10/2013		0	0	0	0	0	0	0	856,607	856,607	0	0	0
A7010507	COSTA MESA	CA		03/15/2007		23,261	0	0	0	0	0	0	23,261	23,261	0	0	0
B0072907	COSTA MESA	CA		09/17/2010		16,538	0	0	0	0	0	0	16,538	16,538	0	0	0
B2083006	COSTA MESA	CA		11/28/2012		23,003	0	0	0	0	0	0	23,003	23,003	0	0	0
B3030601	COTATI	CA		06/19/2013		0	0	0	0	0	0	0	648,374	648,374	0	0	0
A7052106	COVINA	CA		07/26/2007		15,640	0	0	0	0	0	0	15,640	15,640	0	0	0
A8112506	COVINA	CA		01/29/2009		8,705	0	0	0	0	0	0	8,705	8,705	0	0	0
A8021408	CUDAHY	CA		04/28/2008		28,485	0	0	0	0	0	0	28,485	28,485	0	0	0
B0061109	CULVER CITY	CA		08/20/2010		32,901	0	0	0	0	0	0	32,901	32,901	0	0	0
B2052302	CULVER CITY	CA		11/02/2012		11,942	0	0	0	0	0	0	11,942	11,942	0	0	0
A3021103	CULVER CITY	CA		04/23/2003		61,766	0	0	0	0	0	0	61,766	61,766	0	0	0
B1121401	CULVER CITY	CA		02/28/2012		37,031	0	0	0	0	0	0	37,031	37,031	0	0	0
A3021103-1	CULVER CITY	CA		08/28/2013		0	0	0	0	0	0	0	1,142,859	1,142,859	0	0	0
A9040605	CULVER CITY	CA		06/23/2009		40,015	0	0	0	0	0	0	40,015	40,015	0	0	0
A6042101	CYPRESS	CA		09/13/2006		73,470	0	0	0	0	0	0	73,470	73,470	0	0	0
B2061502	DALY CITY	CA		09/28/2012		18,809	0	0	0	0	0	0	18,809	18,809	0	0	0
B1092603	DANA POINT	CA		12/08/2011		18,204	0	0	0	0	0	0	18,204	18,204	0	0	0
A7040204	DANA POINT	CA		06/27/2007		8,013	0	0	0	0	0	0	8,013	8,013	0	0	0
A5051805	DANVILLE	CA		12/01/2005		14,456	0	0	0	0	0	0	14,456	14,456	0	0	0
B3032704	DANVILLE	CA		06/11/2013		0	0	0	0	0	0	0	154,461	154,461	0	0	0
A3021913	DAVIS	CA		06/12/2003		38,139	0	0	0	0	0	0	38,139	38,139	0	0	0
A3021914	DAVIS	CA		06/12/2003		34,319	0	0	0	0	0	0	34,319	34,319	0	0	0
A3031002	DEL MAR	CA		04/29/2003		14,878	0	0	0	0	0	0	14,878	14,878	0	0	0
B1091901	DELANO	CA		12/15/2011		61,641	0	0	0	0	0	0	61,641	61,641	0	0	0
A7050302	DELANO	CA		07/09/2007		9,537	0	0	0	0	0	0	9,537	9,537	0	0	0
B1050505	DESERT HOT SPRINGS	CA		08/12/2011		20,904	0	0	0	0	0	0	20,904	20,904	0	0	0
B0090304	DINUBA	CA		11/10/2010		9,411	0	0	0	0	0	0	9,411	9,411	0	0	0
A6052406	DIXON	CA		08/02/2006		24,850	0	0	0	0	0	0	24,850	24,850	0	0	0
B0072611	DOWNEY	CA		11/23/2010		70,142	0	0	0	0	0	0	70,142	70,142	0	0	0
B0072104	DOWNEY	CA		08/19/2010		131,048	0	0	0	0	0	0	131,048	131,048	0	0	0
B3013005	DUARTE	CA		03/29/2013		0	0	0	0	0	0	0	891,967	891,967	0	0	0
A6101106	DUBLIN	CA		05/08/2007		22,247	0	0	0	0	0	0	22,247	22,247	0	0	0
A3061203	DUBLIN	CA		09/03/2003		28,760	0	0	0	0	0	0	28,760	28,760	0	0	0
A3112404	DUBLIN	CA		02/09/2004		88,458	0	0	0	0	0	0	88,458	88,458	0	0	0
A4100403	DUBLIN	CA		03/28/2005		25,861	0	0	0	0	0	0	25,861	25,861	0	0	0
B1091404	EAST PALO ALTO	CA		12/20/2011		68,724	0	0	0	0	0	0	68,724	68,724	0	0	0
A9101401	EL CAJON	CA		12/14/2009		50,970	0	0	0	0	0	0	50,970	50,970	0	0	0
A7010803	EL CAJON	CA		07/31/2007		35,230	0	0	0	0	0	0	35,230	35,230	0	0	0
A4051801	EL CAJON	CA		08/12/2004		23,153	0	0	0	0	0	0	23,153	23,153	0	0	0
A4072101	EL CAJON	CA		11/15/2004		78,405	0	0	0	0	0	0	78,405	78,405	0	0	0
B3030106	EL CAJON	CA		05/02/2013		0	0	0	0	0	0	0	913,135	913,135	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
B0080203	EL CAJON	CA		10/13/2010		7,493	0	0	0	0	0	0	7,493	7,493	0	0	0
B0080204	EL CAJON	CA		10/07/2010		6,997	0	0	0	0	0	0	6,997	6,997	0	0	0
B0072904	EL CAJON	CA		10/01/2010		38,903	0	0	0	0	0	0	38,903	38,903	0	0	0
A2092709	EL CAJON	CA		12/19/2002		47,571	0	0	0	0	0	0	47,571	47,571	0	0	0
A8032501	EL CAJON	CA		06/18/2008		11,512	0	0	0	0	0	0	11,512	11,512	0	0	0
A5060902	EL CAJON	CA		08/30/2005		14,962	0	0	0	0	0	0	14,962	14,962	0	0	0
B0042902	EL CAJON	CA		06/30/2010		26,582	0	0	0	0	0	0	26,582	26,582	0	0	0
B2031402	EL CAJON	CA		06/19/2012		31,878	0	0	0	0	0	0	31,878	31,878	0	0	0
A6030705	EL CAJON	CA		06/08/2006		18,630	0	0	0	0	0	0	18,630	18,630	0	0	0
B2051106	EL CAJON	CA		07/12/2012		13,313	0	0	0	0	0	0	13,313	13,313	0	0	0
B0042302	EL CENTRO	CA		06/30/2010		20,471	0	0	0	0	0	0	20,471	20,471	0	0	0
A3062308	EL CENTRO	CA		09/18/2003		33,611	0	0	0	0	0	0	33,611	33,611	0	0	0
A7042603	EL CENTRO	CA		06/11/2007		19,106	0	0	0	0	0	0	19,106	19,106	0	0	0
A7121801	EL CERRITO	CA		04/28/2008		36,996	0	0	0	0	0	0	36,996	36,996	0	0	0
A3010307	EL MONTE	CA		03/11/2003		18,846	0	0	0	0	0	0	18,846	18,846	0	0	0
B1031705	EL MONTE	CA		04/29/2011		59,702	0	0	0	0	0	0	59,702	59,702	0	0	0
B2020103	EL MONTE	CA		03/22/2012		45,478	0	0	0	0	0	0	45,478	45,478	0	0	0
A4110506	EL SEGUNDO	CA		01/26/2005		74,543	0	0	0	0	0	0	74,543	74,543	0	0	0
A7013101	EL SEGUNDO	CA		04/12/2007		14,296	0	0	0	0	0	0	14,296	14,296	0	0	0
B2111904	EL SEGUNDO	CA		02/14/2013		0	0	0	0	0	0	0	341,640	341,640	0	0	0
A2103001	EL SEGUNDO	CA		03/11/2003		(283,042)	0	0	0	0	0	0	(283,042)	(283,042)	0	0	0
B2041001	EL SEGUNDO	CA		06/27/2012		11,571	0	0	0	0	0	0	11,571	11,571	0	0	0
A2112102	EL SOBRANTE	CA		02/14/2003		48,146	0	0	0	0	0	0	48,146	48,146	0	0	0
A2092003	ELK GROVE	CA		12/18/2002		35,879	0	0	0	0	0	0	35,879	35,879	0	0	0
A3122601	ELK GROVE	CA		03/19/2004		77,503	0	0	0	0	0	0	77,503	77,503	0	0	0
B0061006	ELK GROVE	CA		08/20/2010		19,311	0	0	0	0	0	0	19,311	19,311	0	0	0
A4090706	ELK GROVE	CA		11/23/2004		75,185	0	0	0	0	0	0	75,185	75,185	0	0	0
A4081806	ELK GROVE	CA		06/29/2005		35,755	0	0	0	0	0	0	35,755	35,755	0	0	0
A4040215	ELK GROVE	CA		07/01/2004		19,596	0	0	0	0	0	0	19,596	19,596	0	0	0
A5032205	ELK GROVE	CA		06/22/2005		18,024	0	0	0	0	0	0	18,024	18,024	0	0	0
A7050702	ELK GROVE	CA		07/27/2007		16,894	0	0	0	0	0	0	16,894	16,894	0	0	0
A4091005	EMERYVILLE	CA		12/07/2004		37,148	0	0	0	0	0	0	37,148	37,148	0	0	0
A2041002	ENCINITAS	CA		06/26/2002		40,576	0	0	0	0	0	0	40,576	40,576	0	0	0
A8080801	ENCINITAS	CA		10/03/2008		21,288	0	0	0	0	0	0	21,288	21,288	0	0	0
A8061002	ENCINITAS	CA		09/26/2008		14,689	0	0	0	0	0	0	14,689	14,689	0	0	0
A8032506	ESCONDIDO	CA		06/25/2008		3,838	0	0	0	0	0	0	3,838	3,838	0	0	0
A2091603	ESCONDIDO	CA		11/22/2002		81,435	0	0	0	0	0	0	81,435	81,435	0	0	0
A5080403	ESCONDIDO	CA		10/24/2005		13,422	0	0	0	0	0	0	13,422	13,422	0	0	0
A8030608	ESCONDIDO	CA		06/04/2008		31,546	0	0	0	0	0	0	31,546	31,546	0	0	0
A8030605	ESCONDIDO	CA		06/09/2008		12,790	0	0	0	0	0	0	12,790	12,790	0	0	0
B2071205	ESCONDIDO	CA		09/04/2012		14,792	0	0	0	0	0	0	14,792	14,792	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		6,468	0	0	0	0	0	0	6,468	6,468	0	0	0
A4090201	ESCONDIDO	CA		11/30/2004		42,918	0	0	0	0	0	0	42,918	42,918	0	0	0
A5011201	ESCONDIDO	CA		03/21/2005		1,344	0	0	0	0	0	0	1,344	1,344	0	0	0
A5060106	ESCONDIDO	CA		08/17/2005		16,332	0	0	0	0	0	0	16,332	16,332	0	0	0
A6121303	ESCONDIDO	CA		03/08/2007		13,700	0	0	0	0	0	0	13,700	13,700	0	0	0
B0021105	ESCONDIDO	CA		03/30/2010		121,598	0	0	0	0	0	0	121,598	121,598	0	0	0
A4101801	EUREKA	CA		04/28/2005		13,423	0	0	0	0	0	0	13,423	13,423	0	0	0
A6112904	FAIR OAKS	CA		02/15/2007		22,839	0	0	0	0	0	0	22,839	22,839	0	0	0
B0062201	FAIR OAKS	CA		08/24/2010		34,622	0	0	0	0	0	0	34,622	34,622	0	0	0
A3070902	FAIRFIELD	CA		10/07/2003		17,332	0	0	0	0	0	0	17,332	17,332	0	0	0
A3120901	FALLBROOK	CA		02/26/2004		9,274	0	0	0	0	0	0	9,274	9,274	0	0	0
A6030606	FALLBROOK	CA		05/10/2006		7,944	0	0	0	0	0	0	7,944	7,944	0	0	0
A6100902	FALLBROOK	CA		12/20/2006		20,004	0	0	0	0	0	0	20,004	20,004	0	0	0
A6100901	FOLSOM	CA		12/27/2006		28,790	0	0	0	0	0	0	28,790	28,790	0	0	0
A5101304	FOLSOM	CA		12/14/2005		33,567	0	0	0	0	0	0	33,567	33,567	0	0	0
A5052301	FOLSOM	CA		07/20/2005		42,036	0	0	0	0	0	0	42,036	42,036	0	0	0
B3020602	FONTANA	CA		04/02/2013		0	0	0	0	0	0	0	229,850	229,850	0	0	0
B1081802	FONTANA	CA		10/20/2011		42,266	0	0	0	0	0	0	42,266	42,266	0	0	0
A4101101	FONTANA	CA		12/08/2004		58,915	0	0	0	0	0	0	58,915	58,915	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
B2091404	FONTANA	CA		12/13/2012		304,168	0	0	0	0	0	0	304,168	304,168	0	0	0
A6122104	FONTANA	CA		02/26/2007		45,469	0	0	0	0	0	0	45,469	45,469	0	0	0
A2042603	FONTANA	CA		08/15/2002		37,566	0	0	0	0	0	0	37,566	37,566	0	0	0
B2021404	FONTANA	CA		03/30/2012		62,909	0	0	0	0	0	0	62,909	62,909	0	0	0
A5060307	FONTANA	CA		08/25/2005		55,759	0	0	0	0	0	0	55,759	55,759	0	0	0
A5120203	FONTANA	CA		02/16/2006		11,094	0	0	0	0	0	0	11,094	11,094	0	0	0
A30318073	FONTANA	CA		02/27/2006		30,441	0	0	0	0	0	0	30,441	30,441	0	0	0
B1042602	FONTANA	CA		07/28/2011		53,976	0	0	0	0	0	0	53,976	53,976	0	0	0
B3010805	FONTANA	CA		03/01/2013		0	0	0	0	0	0	0	606,179	606,179	0	0	0
B3011003	FONTANA	CA		03/11/2013		0	0	0	0	0	0	0	851,430	851,430	0	0	0
99072904	FOOTHILL RANCH	CA		10/12/1999		45,059	0	0	0	0	0	0	45,059	45,059	0	0	0
A5021709	FORTUNA	CA		05/05/2005		16,116	0	0	0	0	0	0	16,116	16,116	0	0	0
A4041903	FOSTER CITY	CA		07/15/2004		28,831	0	0	0	0	0	0	28,831	28,831	0	0	0
A4041903-2	FOSTER CITY	CA		01/04/2013		0	0	0	0	0	0	0	16,494	16,494	0	0	0
A40419033	FOSTER CITY	CA		01/04/2011		20,658	0	0	0	0	0	0	20,658	20,658	0	0	0
B2091003	FOSTER CITY	CA		11/21/2012		23,046	0	0	0	0	0	0	23,046	23,046	0	0	0
B2061503	FOSTER CITY	CA		08/31/2012		14,556	0	0	0	0	0	0	14,556	14,556	0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		18,660	0	0	0	0	0	0	18,660	18,660	0	0	0
A5080511	FOSTER CITY	CA		11/28/2005		11,622	0	0	0	0	0	0	11,622	11,622	0	0	0
A5092602	FOSTER CITY	CA		12/28/2005		35,092	0	0	0	0	0	0	35,092	35,092	0	0	0
A5071403	FOUNTAIN VALLEY	CA		10/27/2005		43,187	0	0	0	0	0	0	43,187	43,187	0	0	0
A3041801	FOUNTAIN VALLEY	CA		05/30/2003		112,162	0	0	0	0	0	0	112,162	112,162	0	0	0
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		3,486	0	0	0	0	0	0	3,486	3,486	0	0	0
A4041603	FOUNTAIN VALLEY	CA		07/15/2004		29,151	0	0	0	0	0	0	29,151	29,151	0	0	0
A4063009	FREEDOM	CA		09/07/2004		8,500	0	0	0	0	0	0	8,500	8,500	0	0	0
A4032607	FREMONT	CA		05/25/2004		45,207	0	0	0	0	0	0	45,207	45,207	0	0	0
A7041902	FREMONT	CA		06/28/2007		47,546	0	0	0	0	0	0	47,546	47,546	0	0	0
B2050201	FREMONT	CA		07/20/2012		5,920	0	0	0	0	0	0	5,920	5,920	0	0	0
A8090502	FREMONT	CA		11/18/2008		63,196	0	0	0	0	0	0	63,196	63,196	0	0	0
B1031003	FREMONT	CA		05/05/2011		50,852	0	0	0	0	0	0	50,852	50,852	0	0	0
B0032608	FREMONT	CA		07/15/2010		33,910	0	0	0	0	0	0	33,910	33,910	0	0	0
B0042104	FRESNO	CA		06/25/2010		4,853	0	0	0	0	0	0	4,853	4,853	0	0	0
A7121401	FRESNO	CA		02/08/2008		7,691	0	0	0	0	0	0	7,691	7,691	0	0	0
A5072205	FRESNO	CA		10/26/2005		14,222	0	0	0	0	0	0	14,222	14,222	0	0	0
A5072206	FRESNO	CA		10/26/2005		27,323	0	0	0	0	0	0	27,323	27,323	0	0	0
A5092605	FRESNO	CA		12/28/2005		9,899	0	0	0	0	0	0	9,899	9,899	0	0	0
A5110404	FRESNO	CA		01/12/2006		18,798	0	0	0	0	0	0	18,798	18,798	0	0	0
B0051007	FRESNO	CA		08/02/2010		44,628	0	0	0	0	0	0	44,628	44,628	0	0	0
A8040201	FRESNO	CA		06/05/2008		24,002	0	0	0	0	0	0	24,002	24,002	0	0	0
A8042801	FRESNO	CA		07/01/2008		11,159	0	0	0	0	0	0	11,159	11,159	0	0	0
A3032002	FRESNO	CA		05/22/2003		77,669	0	0	0	0	0	0	77,669	77,669	0	0	0
A3021206	FRESNO	CA		04/30/2003		12,035	0	0	0	0	0	0	12,035	12,035	0	0	0
A2112902	FRESNO	CA		02/27/2003		19,372	0	0	0	0	0	0	19,372	19,372	0	0	0
A3062606	FRESNO	CA		09/17/2003		30,355	0	0	0	0	0	0	30,355	30,355	0	0	0
A8082801	FRESNO	CA		11/21/2008		130,391	0	0	0	0	0	0	130,391	130,391	0	0	0
A8082802	FRESNO	CA		09/30/2008		9,887	0	0	0	0	0	0	9,887	9,887	0	0	0
A8121001	FRESNO	CA		03/05/2009		15,066	0	0	0	0	0	0	15,066	15,066	0	0	0
B0052802	FRESNO	CA		07/09/2010		15,699	0	0	0	0	0	0	15,699	15,699	0	0	0
A6042103	FRESNO	CA		07/13/2006		15,739	0	0	0	0	0	0	15,739	15,739	0	0	0
A6041001	FRESNO	CA		06/05/2006		18,068	0	0	0	0	0	0	18,068	18,068	0	0	0
A7052103	FRESNO	CA		08/14/2007		38,067	0	0	0	0	0	0	38,067	38,067	0	0	0
A7051809	FRESNO	CA		10/31/2007		18,029	0	0	0	0	0	0	18,029	18,029	0	0	0
A7080302	FRESNO	CA		10/22/2007		12,633	0	0	0	0	0	0	12,633	12,633	0	0	0
A7080904	FRESNO	CA		10/22/2007		14,475	0	0	0	0	0	0	14,475	14,475	0	0	0
B0072307	FRESNO	CA		10/19/2010		12,122	0	0	0	0	0	0	12,122	12,122	0	0	0
A7100503	FRESNO	CA		12/20/2007		7,982	0	0	0	0	0	0	7,982	7,982	0	0	0
A7100504	FRESNO	CA		12/12/2007		8,270	0	0	0	0	0	0	8,270	8,270	0	0	0
A5010601	FRESNO	CA		02/18/2005		12,604	0	0	0	0	0	0	12,604	12,604	0	0	0
A6121104	FRESNO	CA		02/26/2007		17,729	0	0	0	0	0	0	17,729	17,729	0	0	0
B2091106	FRESNO	CA		12/05/2012		882,179	0	0	0	0	0	0	882,179	882,179	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2110806	FRESNO	CA		01/30/2013		0	0	0	0	0	0	0	148,799	148,799	0	0	0
B2103105	FULLERTON	CA		01/31/2013		0	0	0	0	0	0	0	539,994	539,994	0	0	0
A2051306	FULLERTON	CA		07/25/2002		5,121	0	0	0	0	0	0	5,121	5,121	0	0	0
A9090403	FULLERTON	CA		10/30/2009		20,387	0	0	0	0	0	0	20,387	20,387	0	0	0
A5061605	FULLERTON	CA		09/14/2005		27,738	0	0	0	0	0	0	27,738	27,738	0	0	0
99042809	GALT	CA		07/14/1999		92,513	0	0	0	0	0	0	92,513	92,513	0	0	0
A2050202	GARDEN GROVE	CA		08/29/2002		5,046	0	0	0	0	0	0	5,046	5,046	0	0	0
B2022401	GARDEN GROVE	CA		05/10/2012		22,973	0	0	0	0	0	0	22,973	22,973	0	0	0
B2022707	GARDEN GROVE	CA		05/07/2012		11,129	0	0	0	0	0	0	11,129	11,129	0	0	0
B2100802	GARDEN GROVE	CA		12/12/2012		553,823	0	0	0	0	0	0	553,823	553,823	0	0	0
A7020204	GARDEN GROVE	CA		04/16/2007		6,144	0	0	0	0	0	0	6,144	6,144	0	0	0
A4032402	GARDEN GROVE	CA		11/18/2004		18,416	0	0	0	0	0	0	18,416	18,416	0	0	0
A4040201	GARDEN GROVE	CA		06/30/2004		70,784	0	0	0	0	0	0	70,784	70,784	0	0	0
B1063002	GARDEN GROVE	CA		09/07/2011		52,562	0	0	0	0	0	0	52,562	52,562	0	0	0
A8122301	GARDEN GROVE	CA		03/10/2009		4,071	0	0	0	0	0	0	4,071	4,071	0	0	0
A8091801	GARDENA	CA		11/12/2008		26,689	0	0	0	0	0	0	26,689	26,689	0	0	0
A6101001	GARDENA	CA		12/06/2006		7,036	0	0	0	0	0	0	7,036	7,036	0	0	0
A2111201	GARDENA	CA		01/28/2003		59,989	0	0	0	0	0	0	59,989	59,989	0	0	0
A4072802	GARDENA	CA		09/13/2004		43,785	0	0	0	0	0	0	43,785	43,785	0	0	0
A6121306	GARDENA	CA		02/15/2007		11,755	0	0	0	0	0	0	11,755	11,755	0	0	0
A2012401	GARDENA	CA		04/10/2002		128,521	0	0	0	0	0	0	128,521	128,521	0	0	0
A5052002	GILROY	CA		07/22/2005		22,962	0	0	0	0	0	0	22,962	22,962	0	0	0
A4011308	GILROY	CA		03/10/2004		49,626	0	0	0	0	0	0	49,626	49,626	0	0	0
A4062503	GLEN AVON	CA		10/14/2004		94,605	0	0	0	0	0	0	94,605	94,605	0	0	0
A7091703	GLENDALE	CA		11/19/2007		9,461	0	0	0	0	0	0	9,461	9,461	0	0	0
B2082104	GLENDALE	CA		11/01/2012		25,592	0	0	0	0	0	0	25,592	25,592	0	0	0
B3053106	GLENDALE	CA		08/26/2013		0	0	0	0	0	0	0	3,277,795	3,277,795	0	0	0
A3121703	GLENDALE	CA		02/12/2004		28,470	0	0	0	0	0	0	28,470	28,470	0	0	0
A3120305	GLENDALE	CA		02/20/2004		149,374	0	0	0	0	0	0	149,374	149,374	0	0	0
A4013001	GLENDALE	CA		04/22/2004		6,277	0	0	0	0	0	0	6,277	6,277	0	0	0
A8121601	GLENDALE	CA		01/14/2009		19,909	0	0	0	0	0	0	19,909	19,909	0	0	0
A8121602	GLENDALE	CA		01/14/2009		9,188	0	0	0	0	0	0	9,188	9,188	0	0	0
A8031401	GLENDALE	CA		06/11/2008		3,528	0	0	0	0	0	0	3,528	3,528	0	0	0
A4010505	GLENDORA	CA		03/25/2004		59,458	0	0	0	0	0	0	59,458	59,458	0	0	0
A7051502	GLENDORA	CA		07/13/2007		20,938	0	0	0	0	0	0	20,938	20,938	0	0	0
A7042703	GLENDORA	CA		07/12/2007		7,280	0	0	0	0	0	0	7,280	7,280	0	0	0
A9030301	GLENDORA	CA		04/30/2009		21,704	0	0	0	0	0	0	21,704	21,704	0	0	0
A8060904	GOLETA	CA		08/21/2008		13,684	0	0	0	0	0	0	13,684	13,684	0	0	0
A4042408	GRANADA HILLS	CA		07/01/2004		13,797	0	0	0	0	0	0	13,797	13,797	0	0	0
B0080603	GRANITE BAY	CA		10/07/2010		12,121	0	0	0	0	0	0	12,121	12,121	0	0	0
A5012506	GRASS VALLEY	CA		04/01/2005		70,062	0	0	0	0	0	0	70,062	70,062	0	0	0
B2051003	GRASS VALLEY	CA		07/23/2012		29,804	0	0	0	0	0	0	29,804	29,804	0	0	0
A6030604	GROVER BEACH	CA		05/17/2006		12,974	0	0	0	0	0	0	12,974	12,974	0	0	0
A2111901	GROVER BEACH	CA		02/19/2003		12,110	0	0	0	0	0	0	12,110	12,110	0	0	0
A5071201	GROVER BEACH	CA		10/05/2005		36,502	0	0	0	0	0	0	36,502	36,502	0	0	0
A7032103	GROVER BEACH	CA		06/06/2007		34,295	0	0	0	0	0	0	34,295	34,295	0	0	0
A7032104	GROVER BEACH	CA		06/06/2007		23,852	0	0	0	0	0	0	23,852	23,852	0	0	0
A4121604	HANFORD	CA		02/16/2005		28,192	0	0	0	0	0	0	28,192	28,192	0	0	0
A4100709	HANFORD	CA		12/15/2004		21,457	0	0	0	0	0	0	21,457	21,457	0	0	0
A8030604	HANFORD	CA		05/22/2008		7,031	0	0	0	0	0	0	7,031	7,031	0	0	0
B0030301	HAWTHORNE	CA		05/14/2010		28,985	0	0	0	0	0	0	28,985	28,985	0	0	0
A3010301	HAWTHORNE	CA		03/27/2003		30,356	0	0	0	0	0	0	30,356	30,356	0	0	0
B0072006	HAWTHORNE	CA		08/19/2010		114,913	0	0	0	0	0	0	114,913	114,913	0	0	0
B3073003	HAWTHORNE	CA		10/23/2013		0	0	0	0	0	0	0	981,980	981,980	0	0	0
A7101203	HAYWARD	CA		12/19/2007		16,686	0	0	0	0	0	0	16,686	16,686	0	0	0
A4030801	HAYWARD	CA		08/02/2004		32,637	0	0	0	0	0	0	32,637	32,637	0	0	0
B3042604	HAYWARD	CA		07/09/2013		0	0	0	0	0	0	0	681,202	681,202	0	0	0
A6040302	HAYWARD	CA		06/08/2006		6,108	0	0	0	0	0	0	6,108	6,108	0	0	0
A4021803	HEMET	CA		03/29/2004		179,211	0	0	0	0	0	0	179,211	179,211	0	0	0
A4102302	HEMET	CA		01/31/2005		10,667	0	0	0	0	0	0	10,667	10,667	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
A4110502	HEMET	CA		02/08/2005		106,492	0	0	0	0	0	0	106,492	106,492	0	0	0
A4110903	HEMET	CA		02/22/2005		34,422	0	0	0	0	0	0	34,422	34,422	0	0	0
B2103109	HESPERIA	CA		01/17/2013		0	0	0	0	0	0	0	1,235,440	1,235,440	0	0	0
A7101601	HESPERIA	CA		12/06/2007		5,799	0	0	0	0	0	0	5,799	5,799	0	0	0
B2011302	HESPERIA	CA		03/12/2012		22,106	0	0	0	0	0	0	22,106	22,106	0	0	0
B0081104	HIGHLAND	CA		11/30/2010		47,149	0	0	0	0	0	0	47,149	47,149	0	0	0
A4011901	HIGHLAND	CA		03/04/2004		13,077	0	0	0	0	0	0	13,077	13,077	0	0	0
B0060101	HIGHLAND PARK	CA		07/27/2010		23,871	0	0	0	0	0	0	23,871	23,871	0	0	0
B0030803	HOLLYWOOD	CA		05/04/2010		23,470	0	0	0	0	0	0	23,470	23,470	0	0	0
A5072602	HOLLYWOOD	CA		11/18/2005		19,272	0	0	0	0	0	0	19,272	19,272	0	0	0
A5061503	HUNTINGTON BEACH	CA		11/15/2005		11,395	0	0	0	0	0	0	11,395	11,395	0	0	0
A2091803	HUNTINGTON BEACH	CA		11/21/2002		21,207	0	0	0	0	0	0	21,207	21,207	0	0	0
A3030405	HUNTINGTON BEACH	CA		05/28/2003		84,086	0	0	0	0	0	0	84,086	84,086	0	0	0
B0110302	HUNTINGTON BEACH	CA		01/14/2011		4,589	0	0	0	0	0	0	4,589	4,589	0	0	0
A8021307	HUNTINGTON BEACH	CA		04/01/2008		8,060	0	0	0	0	0	0	8,060	8,060	0	0	0
B0062803	HUNTINGTON BEACH	CA		09/15/2010		23,182	0	0	0	0	0	0	23,182	23,182	0	0	0
A6092203	HUNTINGTON BEACH	CA		12/12/2006		60,583	0	0	0	0	0	0	60,583	60,583	0	0	0
A1111502	HUNTINGTON BEACH	CA		01/31/2002		22,200	0	0	0	0	0	0	22,200	22,200	0	0	0
A1111503	HUNTINGTON BEACH	CA		01/31/2002		13,737	0	0	0	0	0	0	13,737	13,737	0	0	0
A6111403	HUNTINGTON BEACH	CA		01/29/2007		19,042	0	0	0	0	0	0	19,042	19,042	0	0	0
B1101801	HUNTINGTON BEACH	CA		12/28/2011		79,985	0	0	0	0	0	0	79,985	79,985	0	0	0
A4102303	HUNTINGTON BEACH	CA		01/31/2005		18,353	0	0	0	0	0	0	18,353	18,353	0	0	0
A4062803	HUNTINGTON BEACH	CA		09/09/2004		24,529	0	0	0	0	0	0	24,529	24,529	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011		40,785	0	0	0	0	0	0	40,785	40,785	0	0	0
A5101804	HUNTINGTON PARK	CA		12/28/2005		20,309	0	0	0	0	0	0	20,309	20,309	0	0	0
A3062707	IMPERIAL BEACH	CA		09/24/2003		38,448	0	0	0	0	0	0	38,448	38,448	0	0	0
B1022204	INDIO	CA		05/12/2011		11,905	0	0	0	0	0	0	11,905	11,905	0	0	0
B1022407	INDIO	CA		05/09/2011		43,679	0	0	0	0	0	0	43,679	43,679	0	0	0
A8121701	INDIO	CA		02/13/2009		8,603	0	0	0	0	0	0	8,603	8,603	0	0	0
B3011401	INDIO	CA		04/26/2013		0	0	0	0	0	0	0	304,122	304,122	0	0	0
A9031901	INDIO	CA		05/21/2009		10,987	0	0	0	0	0	0	10,987	10,987	0	0	0
A9031902	INDIO	CA		05/21/2009		10,469	0	0	0	0	0	0	10,469	10,469	0	0	0
A9031903	INDIO	CA		05/21/2009		42,162	0	0	0	0	0	0	42,162	42,162	0	0	0
A9031904	INDIO	CA		05/21/2009		9,287	0	0	0	0	0	0	9,287	9,287	0	0	0
A9031906	INDIO	CA		05/21/2009		8,109	0	0	0	0	0	0	8,109	8,109	0	0	0
A9031907	INDIO	CA		05/21/2009		5,421	0	0	0	0	0	0	5,421	5,421	0	0	0
A9031908	INDIO	CA		05/21/2009		5,549	0	0	0	0	0	0	5,549	5,549	0	0	0
A9031909	INDIO	CA		05/21/2009		6,189	0	0	0	0	0	0	6,189	6,189	0	0	0
A6121401	INDIO	CA		02/01/2007		14,165	0	0	0	0	0	0	14,165	14,165	0	0	0
B2070501	INDIO	CA		09/06/2012		17,516	0	0	0	0	0	0	17,516	17,516	0	0	0
B1081704	INGLEWOOD	CA		10/19/2011		15,186	0	0	0	0	0	0	15,186	15,186	0	0	0
A4032612	INGLEWOOD	CA		06/22/2004		44,361	0	0	0	0	0	0	44,361	44,361	0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		0	0	0	0	0	0	0	1,933,356	1,933,356	0	0	0
B2042601	INGLEWOOD	CA		06/26/2012		2,203	0	0	0	0	0	0	2,203	2,203	0	0	0
A5092302	IRVINE	CA		12/01/2005		16,819	0	0	0	0	0	0	16,819	16,819	0	0	0
A7122102	IRVINE	CA		03/05/2008		4,153	0	0	0	0	0	0	4,153	4,153	0	0	0
B1011701	IRVINE	CA		03/10/2011		34,255	0	0	0	0	0	0	34,255	34,255	0	0	0
A8040402	IRVINE	CA		08/18/2008		9,264	0	0	0	0	0	0	9,264	9,264	0	0	0
A8040403	IRVINE	CA		08/18/2008		14,710	0	0	0	0	0	0	14,710	14,710	0	0	0
A3011403	IRVINE	CA		04/21/2003		24,139	0	0	0	0	0	0	24,139	24,139	0	0	0
B0052801	IRVINE	CA		07/22/2010		21,603	0	0	0	0	0	0	21,603	21,603	0	0	0
A6121501	IRVINE	CA		03/30/2007		39,668	0	0	0	0	0	0	39,668	39,668	0	0	0
A1022602	IRVINE	CA		06/20/2001		132,150	0	0	0	0	0	0	132,150	132,150	0	0	0
B3062505	IRVINE	CA		09/04/2013		0	0	0	0	0	0	0	354,388	354,388	0	0	0
B0072705	IRWINDALE	CA		09/01/2010		24,086	0	0	0	0	0	0	24,086	24,086	0	0	0
A6030708	IRWINDALE	CA		05/25/2006		20,370	0	0	0	0	0	0	20,370	20,370	0	0	0
A8031011	KING CITY	CA		06/04/2008		18,774	0	0	0	0	0	0	18,774	18,774	0	0	0
A1032906	LA CANADA	CA		06/20/2001		17,634	0	0	0	0	0	0	17,634	17,634	0	0	0
A5031003	LA CANADA FLINTRIDGE	CA		06/13/2005		24,114	0	0	0	0	0	0	24,114	24,114	0	0	0
B3052402	LA HABRA	CA		08/15/2013		0	0	0	0	0	0	0	879,904	879,904	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A3071101	LA MESA	CA		09/23/2003		93,598	0	0	0	0	0	0	93,598	93,598	0	0	0
B3021503	LA MESA	CA		04/09/2013		0	0	0	0	0	0	0	418,610	418,610	0	0	0
A3021004	LA MIRADA	CA		05/06/2003		47,728	0	0	0	0	0	0	47,728	47,728	0	0	0
A6092901	LA MIRADA	CA		11/10/2006		18,119	0	0	0	0	0	0	18,119	18,119	0	0	0
B2080605	LA PALMA	CA		10/22/2012		16,544	0	0	0	0	0	0	16,544	16,544	0	0	0
A1111501	LA PUENTE	CA		01/31/2002		55,479	0	0	0	0	0	0	55,479	55,479	0	0	0
A4120205	LA PUENTE	CA		02/28/2005		34,164	0	0	0	0	0	0	34,164	34,164	0	0	0
B3051304	LA VERNE	CA		11/04/2013		0	0	0	0	0	0	0	3,699,500	3,699,500	0	0	0
A3010201	LADERA RANCH	CA		04/29/2003		30,933	0	0	0	0	0	0	30,933	30,933	0	0	0
B2051405	LAFAYETTE	CA		07/23/2012		7,280	0	0	0	0	0	0	7,280	7,280	0	0	0
B2051407	LAFAYETTE	CA		07/23/2012		34,305	0	0	0	0	0	0	34,305	34,305	0	0	0
A3072101	LAGUNA BEACH	CA		10/08/2003		27,539	0	0	0	0	0	0	27,539	27,539	0	0	0
B3052804	LAGUNA BEACH	CA		08/05/2013		0	0	0	0	0	0	0	302,468	302,468	0	0	0
B2030204	LAGUNA BEACH	CA		04/30/2012		124,985	0	0	0	0	0	0	124,985	124,985	0	0	0
A9031203	LAGUNA HILLS	CA		06/03/2009		11,063	0	0	0	0	0	0	11,063	11,063	0	0	0
A5022301	LAGUNA NIGUEL	CA		05/18/2005		80,330	0	0	0	0	0	0	80,330	80,330	0	0	0
A1012502	LAGUNA NIGUEL	CA		04/20/2001		44,492	0	0	0	0	0	0	44,492	44,492	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		29,216	0	0	0	0	0	0	29,216	29,216	0	0	0
A6081102	LAKE FOREST	CA		10/30/2006		36,568	0	0	0	0	0	0	36,568	36,568	0	0	0
A4010602	LAKE FOREST	CA		04/06/2004		59,182	0	0	0	0	0	0	59,182	59,182	0	0	0
A8053002	LAKE FOREST	CA		08/12/2008		7,183	0	0	0	0	0	0	7,183	7,183	0	0	0
A1112902	LAKE FOREST	CA		02/20/2002		51,922	0	0	0	0	0	0	51,922	51,922	0	0	0
A2042602	LAKE FOREST	CA		06/20/2002		49,500	0	0	0	0	0	0	49,500	49,500	0	0	0
A4100102	LAKE FOREST	CA		12/13/2004		170,027	0	0	0	0	0	0	170,027	170,027	0	0	0
A9022701	LAKE FOREST	CA		06/05/2009		97,836	0	0	0	0	0	0	97,836	97,836	0	0	0
A7032901	LAKESIDE	CA		06/04/2007		24,393	0	0	0	0	0	0	24,393	24,393	0	0	0
A3100202	LAKESIDE	CA		12/22/2003		18,397	0	0	0	0	0	0	18,397	18,397	0	0	0
A2121904	LAKEWOOD	CA		02/26/2003		51,702	0	0	0	0	0	0	51,702	51,702	0	0	0
A8051401	LANCASTER	CA		07/31/2008		7,938	0	0	0	0	0	0	7,938	7,938	0	0	0
A8041805	LANCASTER	CA		07/14/2008		7,691	0	0	0	0	0	0	7,691	7,691	0	0	0
B0040503	LANCASTER	CA		05/20/2010		5,930	0	0	0	0	0	0	5,930	5,930	0	0	0
A6121407	LANCASTER	CA		03/08/2007		32,083	0	0	0	0	0	0	32,083	32,083	0	0	0
A6121408	LANCASTER	CA		03/09/2007		29,023	0	0	0	0	0	0	29,023	29,023	0	0	0
B2103108	LANCASTER	CA		01/29/2013		0	0	0	0	0	0	0	338,805	338,805	0	0	0
A4040503	LANCASTER	CA		06/29/2004		73,458	0	0	0	0	0	0	73,458	73,458	0	0	0
B3061101	LANCASTER	CA		09/04/2013		0	0	0	0	0	0	0	1,386,082	1,386,082	0	0	0
A7052302	LANCASTER	CA		08/29/2007		29,203	0	0	0	0	0	0	29,203	29,203	0	0	0
B2011103	LATHROP	CA		03/29/2012		109,698	0	0	0	0	0	0	109,698	109,698	0	0	0
B3050901	LEMON GROVE	CA		07/15/2013		0	0	0	0	0	0	0	409,787	409,787	0	0	0
A7031602	LEMOORE	CA		06/04/2007		6,738	0	0	0	0	0	0	6,738	6,738	0	0	0
B2102306	LINCOLN	CA		12/21/2012		119,890	0	0	0	0	0	0	119,890	119,890	0	0	0
A1110702	LIVERMORE	CA		01/07/2002		58,231	0	0	0	0	0	0	58,231	58,231	0	0	0
A3072302	LIVERMORE	CA		10/14/2003		16,666	0	0	0	0	0	0	16,666	16,666	0	0	0
B2030703	LIVERMORE	CA		06/14/2012		12,022	0	0	0	0	0	0	12,022	12,022	0	0	0
B2040501	LIVERMORE	CA		05/31/2012		168,667	0	0	0	0	0	0	168,667	168,667	0	0	0
A4031905	LODI	CA		05/25/2004		88,634	0	0	0	0	0	0	88,634	88,634	0	0	0
B2062101	LOMA LINDA	CA		09/14/2012		52,210	0	0	0	0	0	0	52,210	52,210	0	0	0
B2082103	LOMPOC	CA		10/25/2012		26,703	0	0	0	0	0	0	26,703	26,703	0	0	0
A3111301	LOMPOC	CA		04/15/2004		70,917	0	0	0	0	0	0	70,917	70,917	0	0	0
A31113013	LOMPOC	CA		04/27/2006		46,156	0	0	0	0	0	0	46,156	46,156	0	0	0
B3012503	LONG BEACH	CA		04/01/2013		0	0	0	0	0	0	0	218,992	218,992	0	0	0
B2051702	LONG BEACH	CA		07/23/2012		18,116	0	0	0	0	0	0	18,116	18,116	0	0	0
A8021907	LONG BEACH	CA		05/05/2008		17,242	0	0	0	0	0	0	17,242	17,242	0	0	0
A6042402	LONG BEACH	CA		06/19/2006		11,812	0	0	0	0	0	0	11,812	11,812	0	0	0
A6053106	LONG BEACH	CA		08/10/2006		83,904	0	0	0	0	0	0	83,904	83,904	0	0	0
A2100214	LONG BEACH	CA		12/19/2002		79,122	0	0	0	0	0	0	79,122	79,122	0	0	0
A2100215	LONG BEACH	CA		12/19/2002		48,712	0	0	0	0	0	0	48,712	48,712	0	0	0
A2091102	LONG BEACH	CA		12/05/2002		80,918	0	0	0	0	0	0	80,918	80,918	0	0	0
A3020302	LONG BEACH	CA		04/24/2003		48,256	0	0	0	0	0	0	48,256	48,256	0	0	0
B1012102	LONG BEACH	CA		04/29/2011		25,302	0	0	0	0	0	0	25,302	25,302	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
A5101803	LONG BEACH	CA		01/25/2006		9,361	0	0	0	0	0	0	9,361	9,361	0	0	0
A0121301	LONG BEACH	CA		06/25/2001		11,396	0	0	0	0	0	0	11,396	11,396	0	0	0
A7073005	LONG BEACH	CA		10/29/2007		4,659	0	0	0	0	0	0	4,659	4,659	0	0	0
A4033104	LONG BEACH	CA		06/29/2004		68,364	0	0	0	0	0	0	68,364	68,364	0	0	0
A4042410	LONG BEACH	CA		07/01/2004		9,907	0	0	0	0	0	0	9,907	9,907	0	0	0
A4042422	LONG BEACH	CA		07/01/2004		15,330	0	0	0	0	0	0	15,330	15,330	0	0	0
A4072104	LONG BEACH	CA		11/01/2004		54,763	0	0	0	0	0	0	54,763	54,763	0	0	0
A5042902	LONG BEACH	CA		07/19/2005		52,006	0	0	0	0	0	0	52,006	52,006	0	0	0
B2102303	LONG BEACH	CA		12/21/2012		183,641	0	0	0	0	0	0	183,641	183,641	0	0	0
B2102605	LONG BEACH	CA		01/11/2013		0	0	0	0	0	0	0	554,729	554,729	0	0	0
A7022702	LONG BEACH	CA		05/21/2007		75,169	0	0	0	0	0	0	75,169	75,169	0	0	0
B1101903	LONG BEACH	CA		12/14/2011		13,576	0	0	0	0	0	0	13,576	13,576	0	0	0
A2041101	LOS ALAMITOS	CA		05/30/2002		20,611	0	0	0	0	0	0	20,611	20,611	0	0	0
A2051602	LOS ANGELES	CA		07/29/2002		45,132	0	0	0	0	0	0	45,132	45,132	0	0	0
A2051702	LOS ANGELES	CA		07/25/2002		39,666	0	0	0	0	0	0	39,666	39,666	0	0	0
A2021402	LOS ANGELES	CA		05/09/2002		41,575	0	0	0	0	0	0	41,575	41,575	0	0	0
A1091401	LOS ANGELES	CA		12/19/2001		72,809	0	0	0	0	0	0	72,809	72,809	0	0	0
A1032103	LOS ANGELES	CA		07/01/2001		60,811	0	0	0	0	0	0	60,811	60,811	0	0	0
99051104	LOS ANGELES	CA		09/15/1999		51,124	0	0	0	0	0	0	51,124	51,124	0	0	0
99051204	LOS ANGELES	CA		08/30/1999		68,253	0	0	0	0	0	0	68,253	68,253	0	0	0
98112001	LOS ANGELES	CA		05/04/1999		16,882	0	0	0	0	0	0	16,882	16,882	0	0	0
B0070903	LOS ANGELES	CA		08/25/2010		20,659	0	0	0	0	0	0	20,659	20,659	0	0	0
A7101201	LOS ANGELES	CA		12/06/2007		9,851	0	0	0	0	0	0	9,851	9,851	0	0	0
B2082106	LOS ANGELES	CA		11/09/2012		22,573	0	0	0	0	0	0	22,573	22,573	0	0	0
B2070601	LOS ANGELES	CA		09/14/2012		12,413	0	0	0	0	0	0	12,413	12,413	0	0	0
A7071002	LOS ANGELES	CA		10/10/2007		6,956	0	0	0	0	0	0	6,956	6,956	0	0	0
A9040704	LOS ANGELES	CA		06/24/2009		28,553	0	0	0	0	0	0	28,553	28,553	0	0	0
A7042401	LOS ANGELES	CA		06/21/2007		6,120	0	0	0	0	0	0	6,120	6,120	0	0	0
A7040605	LOS ANGELES	CA		06/12/2007		50,824	0	0	0	0	0	0	50,824	50,824	0	0	0
B1122001	LOS ANGELES	CA		02/21/2012		52,231	0	0	0	0	0	0	52,231	52,231	0	0	0
B1122004	LOS ANGELES	CA		02/23/2012		21,084	0	0	0	0	0	0	21,084	21,084	0	0	0
A9081701	LOS ANGELES	CA		10/14/2009		21,598	0	0	0	0	0	0	21,598	21,598	0	0	0
B3060501	LOS ANGELES	CA		08/27/2013		0	0	0	0	0	0	0	825,128	825,128	0	0	0
B2030601	LOS ANGELES	CA		05/14/2012		7,937	0	0	0	0	0	0	7,937	7,937	0	0	0
B2012602	LOS ANGELES	CA		03/27/2012		39,341	0	0	0	0	0	0	39,341	39,341	0	0	0
B2012603	LOS ANGELES	CA		03/29/2012		24,637	0	0	0	0	0	0	24,637	24,637	0	0	0
B3070303	LOS ANGELES	CA		10/08/2013		0	0	0	0	0	0	0	755,243	755,243	0	0	0
B3070903	LOS ANGELES	CA		09/23/2013		0	0	0	0	0	0	0	611,505	611,505	0	0	0
B3070904	LOS ANGELES	CA		09/23/2013		0	0	0	0	0	0	0	998,790	998,790	0	0	0
B3070905	LOS ANGELES	CA		09/23/2013		0	0	0	0	0	0	0	611,505	611,505	0	0	0
B3070803	LOS ANGELES	CA		09/18/2013		0	0	0	0	0	0	0	1,035,145	1,035,145	0	0	0
B3081201	LOS ANGELES	CA		11/07/2013		0	0	0	0	0	0	0	2,367,680	2,367,680	0	0	0
B1101904	LOS ANGELES	CA		12/14/2011		10,179	0	0	0	0	0	0	10,179	10,179	0	0	0
B1102705	LOS ANGELES	CA		01/17/2012		36,237	0	0	0	0	0	0	36,237	36,237	0	0	0
B1110706	LOS ANGELES	CA		02/13/2012		41,045	0	0	0	0	0	0	41,045	41,045	0	0	0
A9102303	LOS ANGELES	CA		12/23/2009		25,738	0	0	0	0	0	0	25,738	25,738	0	0	0
A9102304	LOS ANGELES	CA		12/23/2009		17,400	0	0	0	0	0	0	17,400	17,400	0	0	0
A9122803	LOS ANGELES	CA		02/10/2010		15,600	0	0	0	0	0	0	15,600	15,600	0	0	0
A7032807	LOS ANGELES	CA		06/13/2007		28,196	0	0	0	0	0	0	28,196	28,196	0	0	0
A6120803	LOS ANGELES	CA		03/01/2007		25,787	0	0	0	0	0	0	25,787	25,787	0	0	0
A6122901	LOS ANGELES	CA		03/15/2007		12,702	0	0	0	0	0	0	12,702	12,702	0	0	0
A7010508	LOS ANGELES	CA		03/22/2007		14,024	0	0	0	0	0	0	14,024	14,024	0	0	0
B2103102	LOS ANGELES	CA		12/20/2012		937,389	0	0	0	0	0	0	937,389	937,389	0	0	0
B2100803	LOS ANGELES	CA		01/18/2013		0	0	0	0	0	0	0	632,659	632,659	0	0	0
B2100401	LOS ANGELES	CA		01/23/2013		0	0	0	0	0	0	0	1,625,336	1,625,336	0	0	0
B2110801	LOS ANGELES	CA		01/30/2013		0	0	0	0	0	0	0	195,244	195,244	0	0	0
B2110804	LOS ANGELES	CA		01/30/2013		0	0	0	0	0	0	0	324,304	324,304	0	0	0
B2110805	LOS ANGELES	CA		01/30/2013		0	0	0	0	0	0	0	242,674	242,674	0	0	0
A5050605	LOS ANGELES	CA		07/19/2005		47,021	0	0	0	0	0	0	47,021	47,021	0	0	0
A5041304	LOS ANGELES	CA		06/09/2005		29,716	0	0	0	0	0	0	29,716	29,716	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
A5051101	LOS ANGELES	CA		07/22/2005		49,775	0	0	0	0	0	0	49,775	49,775	0	0	0
A9031310	LOS ANGELES	CA		06/02/2009		186,217	0	0	0	0	0	0	186,217	186,217	0	0	0
B3030602	LOS ANGELES	CA		04/19/2013		0	0	0	0	0	0	0	1,132,235	1,132,235	0	0	0
B3030110	LOS ANGELES	CA		06/03/2013		0	0	0	0	0	0	0	241,827	241,827	0	0	0
B3031304	LOS ANGELES	CA		06/10/2013		0	0	0	0	0	0	0	383,549	383,549	0	0	0
B3031305	LOS ANGELES	CA		06/10/2013		0	0	0	0	0	0	0	1,773,964	1,773,964	0	0	0
B3031306	LOS ANGELES	CA		05/15/2013		0	0	0	0	0	0	0	455,131	455,131	0	0	0
B3040104	LOS ANGELES	CA		06/12/2013		0	0	0	0	0	0	0	185,755	185,755	0	0	0
B3041701	LOS ANGELES	CA		06/03/2013		0	0	0	0	0	0	0	30,435	30,435	0	0	0
B3041702	LOS ANGELES	CA		06/03/2013		0	0	0	0	0	0	0	18,264	18,264	0	0	0
A4072603	LOS ANGELES	CA		10/20/2004		26,291	0	0	0	0	0	0	26,291	26,291	0	0	0
A4042416	LOS ANGELES	CA		07/01/2004		22,209	0	0	0	0	0	0	22,209	22,209	0	0	0
A4042412	LOS ANGELES	CA		07/01/2004		25,560	0	0	0	0	0	0	25,560	25,560	0	0	0
A4040110	LOS ANGELES	CA		07/09/2004		76,792	0	0	0	0	0	0	76,792	76,792	0	0	0
A4102202	LOS ANGELES	CA		01/31/2005		87,434	0	0	0	0	0	0	87,434	87,434	0	0	0
A5022803	LOS ANGELES	CA		05/23/2005		37,312	0	0	0	0	0	0	37,312	37,312	0	0	0
A5030706	LOS ANGELES	CA		05/19/2005		14,074	0	0	0	0	0	0	14,074	14,074	0	0	0
A5021604	LOS ANGELES	CA		06/24/2005		50,624	0	0	0	0	0	0	50,624	50,624	0	0	0
A4120104	LOS ANGELES	CA		01/27/2005		121,492	0	0	0	0	0	0	121,492	121,492	0	0	0
A5102004	LOS ANGELES	CA		01/23/2006		52,267	0	0	0	0	0	0	52,267	52,267	0	0	0
A5111007	LOS ANGELES	CA		01/07/2008		102,296	0	0	0	0	0	0	102,296	102,296	0	0	0
A5091307	LOS ANGELES	CA		12/06/2005		7,320	0	0	0	0	0	0	7,320	7,320	0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		33,833	0	0	0	0	0	0	33,833	33,833	0	0	0
B0041402	LOS ANGELES	CA		06/30/2010		33,096	0	0	0	0	0	0	33,096	33,096	0	0	0
A5120204	LOS ANGELES	CA		03/27/2006		12,035	0	0	0	0	0	0	12,035	12,035	0	0	0
A5121201	LOS ANGELES	CA		03/16/2006		24,359	0	0	0	0	0	0	24,359	24,359	0	0	0
A5121503	LOS ANGELES	CA		03/20/2006		38,411	0	0	0	0	0	0	38,411	38,411	0	0	0
B2032603	LOS ANGELES	CA		05/17/2012		13,913	0	0	0	0	0	0	13,913	13,913	0	0	0
B3081906	LOS ANGELES	CA		11/04/2013		0	0	0	0	0	0	0	287,300	287,300	0	0	0
B3082002	LOS ANGELES	CA		11/08/2013		0	0	0	0	0	0	0	1,834,300	1,834,300	0	0	0
B0120812	LOS ANGELES	CA		01/25/2011		35,967	0	0	0	0	0	0	35,967	35,967	0	0	0
B1021008	LOS ANGELES	CA		04/14/2011		6,012	0	0	0	0	0	0	6,012	6,012	0	0	0
B1021803	LOS ANGELES	CA		05/20/2011		12,103	0	0	0	0	0	0	12,103	12,103	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		18,721	0	0	0	0	0	0	18,721	18,721	0	0	0
A4030918	LOS ANGELES	CA		06/07/2004		26,620	0	0	0	0	0	0	26,620	26,620	0	0	0
B0102501	LOS ANGELES	CA		12/29/2010		15,801	0	0	0	0	0	0	15,801	15,801	0	0	0
B0111101	LOS ANGELES	CA		12/29/2010		27,677	0	0	0	0	0	0	27,677	27,677	0	0	0
A8073102	LOS ANGELES	CA		10/09/2008		9,443	0	0	0	0	0	0	9,443	9,443	0	0	0
A8071701	LOS ANGELES	CA		09/08/2008		17,901	0	0	0	0	0	0	17,901	17,901	0	0	0
A8072302	LOS ANGELES	CA		10/01/2008		80,563	0	0	0	0	0	0	80,563	80,563	0	0	0
A3011401	LOS ANGELES	CA		04/10/2003		25,194	0	0	0	0	0	0	25,194	25,194	0	0	0
A3012402	LOS ANGELES	CA		04/29/2003		5,288	0	0	0	0	0	0	5,288	5,288	0	0	0
A3031908	LOS ANGELES	CA		07/01/2003		60,032	0	0	0	0	0	0	60,032	60,032	0	0	0
A2082801	LOS ANGELES	CA		11/19/2002		26,830	0	0	0	0	0	0	26,830	26,830	0	0	0
A3112502	LOS ANGELES	CA		02/19/2004		23,561	0	0	0	0	0	0	23,561	23,561	0	0	0
A3120102	LOS ANGELES	CA		01/29/2004		22,351	0	0	0	0	0	0	22,351	22,351	0	0	0
A31201023	LOS ANGELES	CA		02/15/2007		8,591	0	0	0	0	0	0	8,591	8,591	0	0	0
A3121902	LOS ANGELES	CA		02/23/2004		160,589	0	0	0	0	0	0	160,589	160,589	0	0	0
A3100801	LOS ANGELES	CA		12/22/2003		38,573	0	0	0	0	0	0	38,573	38,573	0	0	0
A3092402	LOS ANGELES	CA		01/15/2004		35,394	0	0	0	0	0	0	35,394	35,394	0	0	0
A3092601	LOS ANGELES	CA		11/24/2003		94,994	0	0	0	0	0	0	94,994	94,994	0	0	0
B3051502	LOS ANGELES	CA		07/26/2013		0	0	0	0	0	0	0	920,274	920,274	0	0	0
A6060104	LOS ANGELES	CA		07/31/2006		8,619	0	0	0	0	0	0	8,619	8,619	0	0	0
A8020401	LOS ANGELES	CA		04/09/2008		12,609	0	0	0	0	0	0	12,609	12,609	0	0	0
A6042504	LOS ANGELES	CA		07/13/2006		109,570	0	0	0	0	0	0	109,570	109,570	0	0	0
A6032002	LOS ANGELES	CA		05/30/2006		24,277	0	0	0	0	0	0	24,277	24,277	0	0	0
A6022303	LOS ANGELES	CA		04/28/2006		36,829	0	0	0	0	0	0	36,829	36,829	0	0	0
B0062801	LOS ANGELES	CA		09/15/2010		35,537	0	0	0	0	0	0	35,537	35,537	0	0	0
B0061725	LOS ANGELES	CA		09/30/2010		9,618	0	0	0	0	0	0	9,618	9,618	0	0	0
B0061406	LOS ANGELES	CA		08/17/2010		11,492	0	0	0	0	0	0	11,492	11,492	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
B2052405	LOS ANGELES	CA		01/17/2013		0	0	0	0	0	0	0	2,230,156	2,230,156	0	0	0
B2052407	LOS ANGELES	CA		08/22/2012		26,364	0	0	0	0	0	0	26,364	26,364	0	0	0
B3012804	LOS ANGELES	CA		04/30/2013		0	0	0	0	0	0	0	2,008,231	2,008,231	0	0	0
B3010701	LOS ANGELES	CA		03/26/2013		0	0	0	0	0	0	0	2,039,912	2,039,912	0	0	0
B3011102	LOS ANGELES	CA		03/20/2013		0	0	0	0	0	0	0	254,339	254,339	0	0	0
A6110606	LOS ANGELES	CA		01/18/2007		29,400	0	0	0	0	0	0	29,400	29,400	0	0	0
A6101601	LOS ANGELES	CA		12/14/2006		58,191	0	0	0	0	0	0	58,191	58,191	0	0	0
A6101602	LOS ANGELES	CA		12/14/2006		47,523	0	0	0	0	0	0	47,523	47,523	0	0	0
A6101603	LOS ANGELES	CA		12/14/2006		40,009	0	0	0	0	0	0	40,009	40,009	0	0	0
A6101604	LOS ANGELES	CA		12/14/2006		102,925	0	0	0	0	0	0	102,925	102,925	0	0	0
A6101605	LOS ANGELES	CA		12/14/2006		55,163	0	0	0	0	0	0	55,163	55,163	0	0	0
A6092804	LOS ANGELES	CA		10/25/2006		24,005	0	0	0	0	0	0	24,005	24,005	0	0	0
A6090601	LOS ANGELES	CA		12/12/2006		17,502	0	0	0	0	0	0	17,502	17,502	0	0	0
A6061904	LOS ANGELES	CA		08/28/2006		10,556	0	0	0	0	0	0	10,556	10,556	0	0	0
A8120201	LOS ANGELES	CA		01/29/2009		17,552	0	0	0	0	0	0	17,552	17,552	0	0	0
A8112502	LOS ANGELES	CA		02/05/2009		33,865	0	0	0	0	0	0	33,865	33,865	0	0	0
B1060806	LOS ANGELES	CA		08/15/2011		22,601	0	0	0	0	0	0	22,601	22,601	0	0	0
B1052506	LOS ANGELES	CA		09/15/2011		14,242	0	0	0	0	0	0	14,242	14,242	0	0	0
B1051801	LOS ANGELES	CA		08/01/2011		16,723	0	0	0	0	0	0	16,723	16,723	0	0	0
B1040602	LOS ANGELES	CA		06/22/2011		34,779	0	0	0	0	0	0	34,779	34,779	0	0	0
B1040804	LOS ANGELES	CA		06/30/2011		7,818	0	0	0	0	0	0	7,818	7,818	0	0	0
B1041801	LOS ANGELES	CA		07/14/2011		27,445	0	0	0	0	0	0	27,445	27,445	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011		49,579	0	0	0	0	0	0	49,579	49,579	0	0	0
B1042503	LOS ANGELES	CA		07/29/2011		54,709	0	0	0	0	0	0	54,709	54,709	0	0	0
A3061704	LOS GATOS	CA		09/02/2003		41,646	0	0	0	0	0	0	41,646	41,646	0	0	0
A3031303	LOS GATOS	CA		07/02/2003		25,446	0	0	0	0	0	0	25,446	25,446	0	0	0
B1011402	LOS GATOS	CA		03/07/2011		26,641	0	0	0	0	0	0	26,641	26,641	0	0	0
A5021502	LOS GATOS	CA		05/06/2005		46,251	0	0	0	0	0	0	46,251	46,251	0	0	0
B2062805	LOS GATOS	CA		08/01/2012		48,884	0	0	0	0	0	0	48,884	48,884	0	0	0
A1110502	LOS GATOS	CA		01/16/2002		2,955	0	0	0	0	0	0	2,955	2,955	0	0	0
A2081903	LYNWOOD	CA		10/24/2002		30,002	0	0	0	0	0	0	30,002	30,002	0	0	0
A7022701	MADERA	CA		06/18/2007		19,507	0	0	0	0	0	0	19,507	19,507	0	0	0
A9110904	MADERA	CA		02/22/2010		10,710	0	0	0	0	0	0	10,710	10,710	0	0	0
B2121401	MALIBU	CA		02/14/2013		0	0	0	0	0	0	0	795,339	795,339	0	0	0
A6040702	MANHATTAN BEACH	CA		06/15/2006		6,529	0	0	0	0	0	0	6,529	6,529	0	0	0
99031002	MANHATTAN BEACH	CA		06/14/1999		26,954	0	0	0	0	0	0	26,954	26,954	0	0	0
99112301	MANHATTAN BEACH	CA		01/18/2000		110,416	0	0	0	0	0	0	110,416	110,416	0	0	0
A6112001	MANTECA	CA		01/30/2007		21,858	0	0	0	0	0	0	21,858	21,858	0	0	0
B0012702	MANTECA	CA		04/01/2010		9,172	0	0	0	0	0	0	9,172	9,172	0	0	0
A3051901	MANTECA	CA		08/04/2003		59,782	0	0	0	0	0	0	59,782	59,782	0	0	0
A8061312	MANTECA	CA		08/28/2008		8,771	0	0	0	0	0	0	8,771	8,771	0	0	0
A7120707	MANTECA	CA		02/26/2008		6,156	0	0	0	0	0	0	6,156	6,156	0	0	0
B1080102	MARINA DEL REY	CA		09/29/2011		9,063	0	0	0	0	0	0	9,063	9,063	0	0	0
A6021004	MARTELL	CA		03/31/2006		21,313	0	0	0	0	0	0	21,313	21,313	0	0	0
A3100501	MARTINEZ	CA		12/11/2003		31,214	0	0	0	0	0	0	31,214	31,214	0	0	0
A4010604	MARTINEZ	CA		04/14/2004		256,011	0	0	0	0	0	0	256,011	256,011	0	0	0
A2061701	MENLO PARK	CA		08/22/2002		229,000	0	0	0	0	0	0	229,000	229,000	0	0	0
B1082301	MENLO PARK	CA		11/29/2011		12,363	0	0	0	0	0	0	12,363	12,363	0	0	0
B1112101	MENLO PARK	CA		02/09/2012		19,578	0	0	0	0	0	0	19,578	19,578	0	0	0
A4011404	MENLO PARK	CA		03/22/2004		42,463	0	0	0	0	0	0	42,463	42,463	0	0	0
A6010402	MENLO PARK	CA		03/15/2006		17,057	0	0	0	0	0	0	17,057	17,057	0	0	0
A60104023	MENLO PARK	CA		09/05/2008		11,886	0	0	0	0	0	0	11,886	11,886	0	0	0
A7110701	MENLO PARK	CA		01/18/2008		5,188	0	0	0	0	0	0	5,188	5,188	0	0	0
B1110402	MERCED	CA		03/20/2012		27,559	0	0	0	0	0	0	27,559	27,559	0	0	0
A6121402	MERCED	CA		02/15/2007		12,203	0	0	0	0	0	0	12,203	12,203	0	0	0
A7120417	MILLBRAE	CA		04/03/2008		63,057	0	0	0	0	0	0	63,057	63,057	0	0	0
B2121807	MILPITAS	CA		02/12/2013		0	0	0	0	0	0	0	211,933	211,933	0	0	0
B0022502	MILPITAS	CA		04/22/2010		29,196	0	0	0	0	0	0	29,196	29,196	0	0	0
A9031209	MILPITAS	CA		05/11/2009		8,337	0	0	0	0	0	0	8,337	8,337	0	0	0
A4041501	MILPITAS	CA		07/13/2004		105,524	0	0	0	0	0	0	105,524	105,524	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
B1063006	MIRA LOMA	CA		10/01/2011		56,690	0	0	0	0	0	0	56,690	56,690	0	0	0
B2032001	MISSION HILLS	CA		06/14/2012		39,536	0	0	0	0	0	0	39,536	39,536	0	0	0
B2041201	MISSION VIEJO	CA		06/28/2012		22,571	0	0	0	0	0	0	22,571	22,571	0	0	0
A7121402	MISSION VIEJO	CA		03/14/2008		38,834	0	0	0	0	0	0	38,834	38,834	0	0	0
A3061604	MISSION VIEJO	CA		09/11/2003		16,997	0	0	0	0	0	0	16,997	16,997	0	0	0
A6022703	MISSION VIEJO	CA		05/22/2006		30,760	0	0	0	0	0	0	30,760	30,760	0	0	0
B0062505	MISSION VIEJO	CA		09/01/2010		18,019	0	0	0	0	0	0	18,019	18,019	0	0	0
A3060506	MODESTO	CA		08/14/2003		80,938	0	0	0	0	0	0	80,938	80,938	0	0	0
A30605063	MODESTO	CA		03/12/2008		7,082	0	0	0	0	0	0	7,082	7,082	0	0	0
B0121703	MODESTO	CA		02/10/2011		53,064	0	0	0	0	0	0	53,064	53,064	0	0	0
A5071504	MODESTO	CA		11/03/2005		17,639	0	0	0	0	0	0	17,639	17,639	0	0	0
A4062201	MODESTO	CA		09/02/2004		56,936	0	0	0	0	0	0	56,936	56,936	0	0	0
B1110301	MODESTO	CA		01/24/2012		25,056	0	0	0	0	0	0	25,056	25,056	0	0	0
B2092101	MODESTO	CA		11/20/2012		60,912	0	0	0	0	0	0	60,912	60,912	0	0	0
A7080905	MODESTO	CA		10/22/2007		4,761	0	0	0	0	0	0	4,761	4,761	0	0	0
A7080301	MODESTO	CA		10/22/2007		26,379	0	0	0	0	0	0	26,379	26,379	0	0	0
A9072301	MODESTO	CA		10/13/2009		9,542	0	0	0	0	0	0	9,542	9,542	0	0	0
A5101002	MONROVIA	CA		12/28/2005		19,229	0	0	0	0	0	0	19,229	19,229	0	0	0
B0040508	MONROVIA	CA		06/21/2010		47,242	0	0	0	0	0	0	47,242	47,242	0	0	0
A8111901	MONROVIA	CA		01/23/2009		7,621	0	0	0	0	0	0	7,621	7,621	0	0	0
A8111902	MONROVIA	CA		01/23/2009		4,178	0	0	0	0	0	0	4,178	4,178	0	0	0
B3012502	MONTEBELLO	CA		03/29/2013		0	0	0	0	0	0	0	1,300,191	1,300,191	0	0	0
A5113003	MONTEBELLO	CA		03/21/2006		14,480	0	0	0	0	0	0	14,480	14,480	0	0	0
B0120813	MONTEREY	CA		02/28/2011		56,530	0	0	0	0	0	0	56,530	56,530	0	0	0
B1060303	MONTEREY	CA		08/18/2011		21,851	0	0	0	0	0	0	21,851	21,851	0	0	0
B1060303-1	MONTEREY	CA		10/24/2013		0	0	0	0	0	0	0	264,154	264,154	0	0	0
B1070614	MOORPARK	CA		09/29/2011		17,229	0	0	0	0	0	0	17,229	17,229	0	0	0
B1041510	MORAGA	CA		06/15/2011		13,797	0	0	0	0	0	0	13,797	13,797	0	0	0
B3011604	MORENO VALLEY	CA		03/11/2013		0	0	0	0	0	0	0	606,503	606,503	0	0	0
B0040802	MORENO VALLEY	CA		06/11/2010		35,968	0	0	0	0	0	0	35,968	35,968	0	0	0
A5101003	MORENO VALLEY	CA		12/21/2005		27,610	0	0	0	0	0	0	27,610	27,610	0	0	0
B0120814	MORGAN HILL	CA		03/15/2011		24,782	0	0	0	0	0	0	24,782	24,782	0	0	0
A5052405	MORGAN HILL	CA		09/13/2005		15,642	0	0	0	0	0	0	15,642	15,642	0	0	0
A1041203	MORGAN HILL	CA		07/12/2001		119,924	0	0	0	0	0	0	119,924	119,924	0	0	0
B2111601	MORRO BAY	CA		01/31/2013		0	0	0	0	0	0	0	326,953	326,953	0	0	0
A6080802	MORRO BAY	CA		10/03/2006		6,109	0	0	0	0	0	0	6,109	6,109	0	0	0
A6081602	MORRO BAY	CA		10/12/2006		6,394	0	0	0	0	0	0	6,394	6,394	0	0	0
A5092301	MOSS LANDING	CA		02/16/2006		18,156	0	0	0	0	0	0	18,156	18,156	0	0	0
A2082606	MOUNTAIN VIEW	CA		11/12/2002		39,108	0	0	0	0	0	0	39,108	39,108	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		0	0	0	0	0	0	0	1,011,574	1,011,574	0	0	0
99102602	MOUNTAIN VIEW	CA		01/31/2000		132,841	0	0	0	0	0	0	132,841	132,841	0	0	0
B2022403	MOUNTAIN VIEW	CA		03/30/2012		9,107	0	0	0	0	0	0	9,107	9,107	0	0	0
A4121302	MOUNTAIN VIEW	CA		03/10/2005		49,292	0	0	0	0	0	0	49,292	49,292	0	0	0
B2101702	MOUNTAIN VIEW	CA		12/20/2012		663,482	0	0	0	0	0	0	663,482	663,482	0	0	0
A9060301	MT VIEW	CA		10/29/2009		3,888	0	0	0	0	0	0	3,888	3,888	0	0	0
A2010301	MURRIETA	CA		02/27/2002		34,783	0	0	0	0	0	0	34,783	34,783	0	0	0
A4082404	MURRIETA	CA		11/16/2004		40,878	0	0	0	0	0	0	40,878	40,878	0	0	0
B1082601	MURRIETA	CA		11/09/2011		22,108	0	0	0	0	0	0	22,108	22,108	0	0	0
A4030406	MURRIETA	CA		05/24/2004		34,804	0	0	0	0	0	0	34,804	34,804	0	0	0
B0102502	MURRIETA	CA		12/29/2010		19,075	0	0	0	0	0	0	19,075	19,075	0	0	0
B1060905	MURRIETA	CA		09/07/2011		14,179	0	0	0	0	0	0	14,179	14,179	0	0	0
B1030806	NAPA	CA		05/31/2011		20,277	0	0	0	0	0	0	20,277	20,277	0	0	0
A4040104	NAPA	CA		06/30/2004		66,196	0	0	0	0	0	0	66,196	66,196	0	0	0
99021101	NAPA	CA		04/30/1999		185,259	0	0	0	0	0	0	185,259	185,259	0	0	0
A5022802	NATIONAL CITY	CA		05/23/2005		63,466	0	0	0	0	0	0	63,466	63,466	0	0	0
A8051201	NATIONAL CITY	CA		07/18/2008		27,290	0	0	0	0	0	0	27,290	27,290	0	0	0
B2051402	NATIONAL CITY	CA		07/20/2012		39,774	0	0	0	0	0	0	39,774	39,774	0	0	0
A7122002	NEWARK	CA		02/28/2008		4,589	0	0	0	0	0	0	4,589	4,589	0	0	0
A3101401	NEWBURY PARK	CA		12/22/2003		30,572	0	0	0	0	0	0	30,572	30,572	0	0	0
B1030205	NEWPORT BEACH	CA		04/11/2011		10,468	0	0	0	0	0	0	10,468	10,468	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0040102	NEWPORT BEACH	CA		06/18/2010		75,295	0	0	0	0	0	0	75,295	75,295	0	0	0
A8031005	NEWPORT BEACH	CA		06/12/2008		5,302	0	0	0	0	0	0	5,302	5,302	0	0	0
A6011005	NEWPORT BEACH	CA		04/05/2006		52,810	0	0	0	0	0	0	52,810	52,810	0	0	0
B3021302	NEWPORT BEACH	CA		04/15/2013		0	0	0	0	0	0	0	1,980,344	1,980,344	0	0	0
A5051004	NEWPORT BEACH	CA		07/22/2005		34,520	0	0	0	0	0	0	34,520	34,520	0	0	0
B2103113	NEWPORT BEACH	CA		01/15/2013		0	0	0	0	0	0	0	3,532,648	3,532,648	0	0	0
B0080610	NEWPORT BEACH	CA		10/28/2010		14,462	0	0	0	0	0	0	14,462	14,462	0	0	0
B0112201	NIPOMO	CA		02/01/2011		6,657	0	0	0	0	0	0	6,657	6,657	0	0	0
B0112202	NIPOMO	CA		02/01/2011		4,688	0	0	0	0	0	0	4,688	4,688	0	0	0
A7011209	NORCO	CA		03/21/2007		15,583	0	0	0	0	0	0	15,583	15,583	0	0	0
A5011101	NORCO	CA		03/09/2005		12,931	0	0	0	0	0	0	12,931	12,931	0	0	0
A3021909	NORTH HIGHLANDS	CA		04/17/2003		44,536	0	0	0	0	0	0	44,536	44,536	0	0	0
A6030103	NORTH HIGHLANDS	CA		04/27/2006		33,312	0	0	0	0	0	0	33,312	33,312	0	0	0
B0110501	NORTH HILLS	CA		01/20/2011		26,388	0	0	0	0	0	0	26,388	26,388	0	0	0
A4111801	NORTH HILLS	CA		02/25/2005		14,946	0	0	0	0	0	0	14,946	14,946	0	0	0
B2021702	NORTH HILLS	CA		05/09/2012		10,912	0	0	0	0	0	0	10,912	10,912	0	0	0
B2021701	NORTH HOLLYWOOD	CA		05/09/2012		23,316	0	0	0	0	0	0	23,316	23,316	0	0	0
A2081202	NORTH HOLLYWOOD	CA		11/25/2002		48,502	0	0	0	0	0	0	48,502	48,502	0	0	0
A4062506	NORTH HOLLYWOOD	CA		09/29/2004		52,914	0	0	0	0	0	0	52,914	52,914	0	0	0
B1110903	NORTH HOLLYWOOD	CA		01/05/2012		26,902	0	0	0	0	0	0	26,902	26,902	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		0	0	0	0	0	0	0	207,492	207,492	0	0	0
B2031312	NORTH HOLLYWOOD	CA		08/07/2012		20,039	0	0	0	0	0	0	20,039	20,039	0	0	0
B1061402	NORTH HOLLYWOOD	CA		11/15/2011		83,415	0	0	0	0	0	0	83,415	83,415	0	0	0
A6110602	NORTHRIDGE	CA		01/18/2007		10,944	0	0	0	0	0	0	10,944	10,944	0	0	0
A5111006	NORTHRIDGE	CA		01/26/2006		27,842	0	0	0	0	0	0	27,842	27,842	0	0	0
A4070903	NORTHRIDGE	CA		09/29/2004		3,709	0	0	0	0	0	0	3,709	3,709	0	0	0
A4070904	NORTHRIDGE	CA		09/29/2004		2,069	0	0	0	0	0	0	2,069	2,069	0	0	0
A4040213	NORTHRIDGE	CA		07/06/2004		40,493	0	0	0	0	0	0	40,493	40,493	0	0	0
A4040214	NORTHRIDGE	CA		07/06/2004		3,380	0	0	0	0	0	0	3,380	3,380	0	0	0
A9030401	NORTHRIDGE	CA		04/29/2009		23,096	0	0	0	0	0	0	23,096	23,096	0	0	0
A7022101	NORWALK	CA		05/03/2007		19,157	0	0	0	0	0	0	19,157	19,157	0	0	0
B1040805	NORWALK	CA		06/08/2011		12,234	0	0	0	0	0	0	12,234	12,234	0	0	0
B1062106	NOVATO	CA		09/13/2011		13,039	0	0	0	0	0	0	13,039	13,039	0	0	0
A5012102	NOVATO	CA		03/09/2005		14,222	0	0	0	0	0	0	14,222	14,222	0	0	0
A9030421	OAKDALE	CA		05/19/2009		10,357	0	0	0	0	0	0	10,357	10,357	0	0	0
A9031601	OAKDALE	CA		05/28/2009		42,535	0	0	0	0	0	0	42,535	42,535	0	0	0
A3031701	OAKHURST	CA		06/12/2003		14,211	0	0	0	0	0	0	14,211	14,211	0	0	0
A3080802	OAKLAND	CA		10/29/2003		74,871	0	0	0	0	0	0	74,871	74,871	0	0	0
A5102404	OAKLAND	CA		12/21/2005		23,289	0	0	0	0	0	0	23,289	23,289	0	0	0
B0042001	OAKLAND	CA		07/13/2010		9,551	0	0	0	0	0	0	9,551	9,551	0	0	0
B0043003	OAKLAND	CA		07/12/2010		12,515	0	0	0	0	0	0	12,515	12,515	0	0	0
B1052301	OAKLAND	CA		10/27/2011		18,885	0	0	0	0	0	0	18,885	18,885	0	0	0
A8012505	OAKLAND	CA		04/23/2008		6,095	0	0	0	0	0	0	6,095	6,095	0	0	0
B2051401	OAKLAND	CA		07/31/2012		26,884	0	0	0	0	0	0	26,884	26,884	0	0	0
B3022501	OAKLAND	CA		04/08/2013		0	0	0	0	0	0	0	438,159	438,159	0	0	0
B1081208	OAKLAND	CA		10/13/2011		15,235	0	0	0	0	0	0	15,235	15,235	0	0	0
A4032602	OAKLAND	CA		06/15/2004		173,754	0	0	0	0	0	0	173,754	173,754	0	0	0
A4042425	OAKLAND	CA		07/01/2004		16,288	0	0	0	0	0	0	16,288	16,288	0	0	0
A7030107	OAKLAND	CA		05/31/2007		10,099	0	0	0	0	0	0	10,099	10,099	0	0	0
B1120701	OAKLAND	CA		02/01/2012		34,986	0	0	0	0	0	0	34,986	34,986	0	0	0
A9110602	OCEANSIDE	CA		01/11/2010		13,622	0	0	0	0	0	0	13,622	13,622	0	0	0
A2051405	OCEANSIDE	CA		06/28/2002		26,566	0	0	0	0	0	0	26,566	26,566	0	0	0
B0061726	OCEANSIDE	CA		08/18/2010		15,647	0	0	0	0	0	0	15,647	15,647	0	0	0
A6011701	OCEANSIDE	CA		03/16/2006		4,308	0	0	0	0	0	0	4,308	4,308	0	0	0
B3081907	OCEANSIDE	CA		10/15/2013		0	0	0	0	0	0	0	1,900,925	1,900,925	0	0	0
A3062708	OCEANSIDE	CA		09/24/2003		41,018	0	0	0	0	0	0	41,018	41,018	0	0	0
A3012802	OCEANSIDE	CA		04/25/2003		21,489	0	0	0	0	0	0	21,489	21,489	0	0	0
A3012803	OCEANSIDE	CA		04/25/2003		14,326	0	0	0	0	0	0	14,326	14,326	0	0	0
A6071401	OCEANSIDE	CA		09/08/2006		10,948	0	0	0	0	0	0	10,948	10,948	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		34,248	0	0	0	0	0	0	34,248	34,248	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
A2100102	OJAI	CA		12/17/2002		10,938	0	0	0	0	0	0	10,938	10,938	0	0	0
A4031101	OJAI	CA		06/03/2004		34,765	0	0	0	0	0	0	34,765	34,765	0	0	0
A7081001	OJAI	CA		11/20/2007		11,659	0	0	0	0	0	0	11,659	11,659	0	0	0
B2020602	OJAI	CA		03/29/2012		23,810	0	0	0	0	0	0	23,810	23,810	0	0	0
A3091904	OLIVEHURST	CA		01/22/2004		22,881	0	0	0	0	0	0	22,881	22,881	0	0	0
B0032906	ONTARIO	CA		05/28/2010		24,383	0	0	0	0	0	0	24,383	24,383	0	0	0
B2051802	ONTARIO	CA		08/14/2012		31,569	0	0	0	0	0	0	31,569	31,569	0	0	0
B2121403	ONTARIO	CA		02/01/2013		0	0	0	0	0	0	0	1,395,173	1,395,173	0	0	0
A6111501	ONTARIO	CA		01/24/2007		21,516	0	0	0	0	0	0	21,516	21,516	0	0	0
B0081802	ONTARIO	CA		10/20/2010		3,824	0	0	0	0	0	0	3,824	3,824	0	0	0
B2072001	ONTARIO	CA		11/05/2012		23,375	0	0	0	0	0	0	23,375	23,375	0	0	0
B3032804	ONTARIO	CA		06/19/2013		0	0	0	0	0	0	0	2,081,168	2,081,168	0	0	0
A9030417	ONTARIO	CA		05/08/2009		4,639	0	0	0	0	0	0	4,639	4,639	0	0	0
A9030418	ONTARIO	CA		05/08/2009		2,240	0	0	0	0	0	0	2,240	2,240	0	0	0
A9012701	ONTARIO	CA		03/31/2009		9,774	0	0	0	0	0	0	9,774	9,774	0	0	0
A9030601	ORANGE	CA		04/20/2009		83,302	0	0	0	0	0	0	83,302	83,302	0	0	0
B1071901	ORANGE	CA		09/12/2011		49,050	0	0	0	0	0	0	49,050	49,050	0	0	0
A2060301	ORANGE	CA		06/28/2002		101,566	0	0	0	0	0	0	101,566	101,566	0	0	0
B2030202	ORANGE	CA		05/01/2012		12,842	0	0	0	0	0	0	12,842	12,842	0	0	0
A7040504	ORANGE	CA		06/07/2007		8,263	0	0	0	0	0	0	8,263	8,263	0	0	0
B1052703	ORANGE	CA		07/28/2011		28,624	0	0	0	0	0	0	28,624	28,624	0	0	0
A5062102	ORANGE	CA		09/14/2005		56,569	0	0	0	0	0	0	56,569	56,569	0	0	0
A4030910	ORANGE	CA		05/27/2004		19,300	0	0	0	0	0	0	19,300	19,300	0	0	0
99040801	ORANGEVALE	CA		07/19/1999		259,228	0	0	0	0	0	0	259,228	259,228	0	0	0
B3062008	OXNARD	CA		09/11/2013		0	0	0	0	0	0	0	1,374,437	1,374,437	0	0	0
A4100707	OXNARD	CA		12/02/2004		29,422	0	0	0	0	0	0	29,422	29,422	0	0	0
A4100708	OXNARD	CA		12/02/2004		33,102	0	0	0	0	0	0	33,102	33,102	0	0	0
B1110403	OXNARD	CA		02/09/2012		9,053	0	0	0	0	0	0	9,053	9,053	0	0	0
A7020901	OXNARD	CA		05/03/2007		19,481	0	0	0	0	0	0	19,481	19,481	0	0	0
A3121001	OXNARD	CA		02/18/2004		30,182	0	0	0	0	0	0	30,182	30,182	0	0	0
B3051701	OXNARD	CA		07/09/2013		0	0	0	0	0	0	0	1,249,802	1,249,802	0	0	0
B0051203	OXNARD	CA		07/02/2010		13,080	0	0	0	0	0	0	13,080	13,080	0	0	0
A6081401	OXNARD	CA		11/07/2006		17,248	0	0	0	0	0	0	17,248	17,248	0	0	0
A6020801	OXNARD	CA		05/04/2006		16,217	0	0	0	0	0	0	16,217	16,217	0	0	0
A9042302	PACIFIC GROVE	CA		05/15/2009		24,744	0	0	0	0	0	0	24,744	24,744	0	0	0
B2081604	PACIFICA	CA		10/31/2012		13,373	0	0	0	0	0	0	13,373	13,373	0	0	0
B3032702	PACIFICA	CA		06/07/2013		0	0	0	0	0	0	0	115,967	115,967	0	0	0
B2092102	PACOIMA	CA		12/12/2012		244,412	0	0	0	0	0	0	244,412	244,412	0	0	0
A1120504	PACOIMA	CA		02/27/2002		52,842	0	0	0	0	0	0	52,842	52,842	0	0	0
A6031402	PACOIMA	CA		05/24/2006		27,788	0	0	0	0	0	0	27,788	27,788	0	0	0
A8082102	PALM DESERT	CA		10/30/2008		20,052	0	0	0	0	0	0	20,052	20,052	0	0	0
B0031704	PALM DESERT	CA		05/28/2010		22,594	0	0	0	0	0	0	22,594	22,594	0	0	0
A2120902	PALM DESERT	CA		02/20/2003		27,515	0	0	0	0	0	0	27,515	27,515	0	0	0
A21209023	PALM DESERT	CA		07/16/2007		20,095	0	0	0	0	0	0	20,095	20,095	0	0	0
A6091303	PALM DESERT	CA		05/12/2008		169,505	0	0	0	0	0	0	169,505	169,505	0	0	0
B2020302	PALM DESERT	CA		03/20/2012		24,846	0	0	0	0	0	0	24,846	24,846	0	0	0
B2020303	PALM DESERT	CA		03/20/2012		11,509	0	0	0	0	0	0	11,509	11,509	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		27,081	0	0	0	0	0	0	27,081	27,081	0	0	0
B1112304	PALM DESERT	CA		01/26/2012		8,443	0	0	0	0	0	0	8,443	8,443	0	0	0
A7031411	PALM DESERT	CA		06/25/2007		48,964	0	0	0	0	0	0	48,964	48,964	0	0	0
A9052001	PALM SPRINGS	CA		07/29/2009		11,182	0	0	0	0	0	0	11,182	11,182	0	0	0
A7082408	PALM SPRINGS	CA		11/15/2007		7,233	0	0	0	0	0	0	7,233	7,233	0	0	0
B3060402	PALMDALE	CA		08/12/2013		0	0	0	0	0	0	0	485,596	485,596	0	0	0
A5042501	PALMDALE	CA		07/28/2005		109,847	0	0	0	0	0	0	109,847	109,847	0	0	0
A6071903	PALMDALE	CA		10/18/2006		10,874	0	0	0	0	0	0	10,874	10,874	0	0	0
A6110101	PALO ALTO	CA		01/04/2007		55,879	0	0	0	0	0	0	55,879	55,879	0	0	0
A5071203	PALO ALTO	CA		09/26/2005		42,488	0	0	0	0	0	0	42,488	42,488	0	0	0
B2032804	PALO ALTO	CA		07/13/2012		65,734	0	0	0	0	0	0	65,734	65,734	0	0	0
B2022805	PALO ALTO	CA		03/29/2012		71,057	0	0	0	0	0	0	71,057	71,057	0	0	0
B2062701	PANORAMA CITY	CA		08/22/2012		114,925	0	0	0	0	0	0	114,925	114,925	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
B1062203	PANORAMA CITY	CA		09/15/2011		38,949	0	0	0	0	0	0	38,949	38,949	0	0	0
A5080905	PARAMOUNT	CA		12/21/2005		26,072	0	0	0	0	0	0	26,072	26,072	0	0	0
A5080906	PASADENA	CA		11/29/2005		20,821	0	0	0	0	0	0	20,821	20,821	0	0	0
A5120801	PASADENA	CA		03/14/2006		38,825	0	0	0	0	0	0	38,825	38,825	0	0	0
B2031202	PASADENA	CA		05/21/2012		115,268	0	0	0	0	0	0	115,268	115,268	0	0	0
A2082802	PASADENA	CA		11/20/2002		4,323	0	0	0	0	0	0	4,323	4,323	0	0	0
A4021801	PASADENA	CA		04/15/2004		99,140	0	0	0	0	0	0	99,140	99,140	0	0	0
B3050305	PASADENA	CA		08/08/2013		0	0	0	0	0	0	0	7,875	7,875	0	0	0
A6090602	PASADENA	CA		11/16/2006		46,229	0	0	0	0	0	0	46,229	46,229	0	0	0
A8020811	PASADENA	CA		03/31/2008		47,102	0	0	0	0	0	0	47,102	47,102	0	0	0
A7030104	PASADENA	CA		06/01/2007		40,039	0	0	0	0	0	0	40,039	40,039	0	0	0
A7013003	PASO ROBLES	CA		04/18/2007		18,586	0	0	0	0	0	0	18,586	18,586	0	0	0
A7013004	PASO ROBLES	CA		04/18/2007		7,865	0	0	0	0	0	0	7,865	7,865	0	0	0
A7081701	PASO ROBLES	CA		11/01/2007		8,211	0	0	0	0	0	0	8,211	8,211	0	0	0
A1111407	PASO ROBLES	CA		01/23/2002		58,690	0	0	0	0	0	0	58,690	58,690	0	0	0
A8012903	PASO ROBLES	CA		04/17/2008		5,461	0	0	0	0	0	0	5,461	5,461	0	0	0
A8012904	PASO ROBLES	CA		04/17/2008		5,461	0	0	0	0	0	0	5,461	5,461	0	0	0
B1031601	PASO ROBLES	CA		05/17/2011		47,371	0	0	0	0	0	0	47,371	47,371	0	0	0
B3012806	PASO ROBLES	CA		04/05/2013		0	0	0	0	0	0	0	442,016	442,016	0	0	0
B0111801	PERRIS	CA		02/07/2011		36,580	0	0	0	0	0	0	36,580	36,580	0	0	0
B2040405	PERRIS	CA		06/12/2012		50,101	0	0	0	0	0	0	50,101	50,101	0	0	0
B2101503	PERRIS	CA		01/03/2013		0	0	0	0	0	0	0	311,643	311,643	0	0	0
A4040801	PERRIS	CA		07/01/2004		97,106	0	0	0	0	0	0	97,106	97,106	0	0	0
A4042403	PETALUMA	CA		07/01/2004		19,001	0	0	0	0	0	0	19,001	19,001	0	0	0
99042805	PETALUMA	CA		07/14/1999		133,174	0	0	0	0	0	0	133,174	133,174	0	0	0
B3062002	PINOLE	CA		09/10/2013		0	0	0	0	0	0	0	399,295	399,295	0	0	0
B3061205	PITTSBURG	CA		09/27/2013		0	0	0	0	0	0	0	587,239	587,239	0	0	0
A7032702	PLACENTIA	CA		06/13/2007		30,027	0	0	0	0	0	0	30,027	30,027	0	0	0
A6010503	PLACENTIA	CA		03/28/2006		16,108	0	0	0	0	0	0	16,108	16,108	0	0	0
A5060905	PLACENTIA	CA		08/24/2005		56,449	0	0	0	0	0	0	56,449	56,449	0	0	0
A5060906	PLACENTIA	CA		08/24/2005		44,361	0	0	0	0	0	0	44,361	44,361	0	0	0
A4042305	PLACERVILLE	CA		07/15/2004		45,439	0	0	0	0	0	0	45,439	45,439	0	0	0
A4081305	PLEASANT HILL	CA		11/22/2004		77,027	0	0	0	0	0	0	77,027	77,027	0	0	0
A4042407	PLEASANTON	CA		07/01/2004		12,537	0	0	0	0	0	0	12,537	12,537	0	0	0
B1110401	PLEASANTON	CA		01/18/2012		10,158	0	0	0	0	0	0	10,158	10,158	0	0	0
A3101705	PLEASANTON	CA		01/21/2004		18,371	0	0	0	0	0	0	18,371	18,371	0	0	0
A31017053	PLEASANTON	CA		12/01/2008		12,927	0	0	0	0	0	0	12,927	12,927	0	0	0
A5101101	POLLOCK PINES	CA		12/30/2005		8,410	0	0	0	0	0	0	8,410	8,410	0	0	0
A7111402	POMONA	CA		01/24/2008		6,173	0	0	0	0	0	0	6,173	6,173	0	0	0
A5120209	POMONA	CA		02/16/2006		32,801	0	(839)	0	0	(839)	0	31,962	31,962	0	0	0
A4042426	POMONA	CA		07/01/2004		16,525	0	0	0	0	0	0	16,525	16,525	0	0	0
B3032003	POMONA	CA		05/29/2013		0	0	0	0	0	0	0	211,041	211,041	0	0	0
B1080203	POMONA	CA		10/31/2011		29,134	0	0	0	0	0	0	29,134	29,134	0	0	0
A9101303	POMONA	CA		12/16/2009		5,632	0	0	0	0	0	0	5,632	5,632	0	0	0
A7101701	POMONA	CA		12/11/2007		42,999	0	0	0	0	0	0	42,999	42,999	0	0	0
A2091203	PORT HUENEME	CA		12/12/2002		27,954	0	0	0	0	0	0	27,954	27,954	0	0	0
A5080508	PORTERVILLE	CA		10/31/2005		13,605	0	0	0	0	0	0	13,605	13,605	0	0	0
A5120601	POWAY	CA		02/24/2006		14,362	0	0	0	0	0	0	14,362	14,362	0	0	0
B2041002	POWAY	CA		07/19/2012		16,960	0	0	0	0	0	0	16,960	16,960	0	0	0
A2102901	POWAY	CA		01/30/2003		67,875	0	0	0	0	0	0	67,875	67,875	0	0	0
A2102901-1	POWAY	CA		07/26/2012		25,157	0	0	0	0	0	0	25,157	25,157	0	0	0
99031801	POWAY	CA		05/25/1999		46,334	0	0	0	0	0	0	46,334	46,334	0	0	0
B2031605	RAMONA	CA		05/30/2012		47,643	0	0	0	0	0	0	47,643	47,643	0	0	0
B2031607	RAMONA	CA		05/30/2012		8,213	0	0	0	0	0	0	8,213	8,213	0	0	0
B2030604	RANCHO CORDOVA	CA		04/26/2012		99,804	0	0	0	0	0	0	99,804	99,804	0	0	0
A3100602	RANCHO CORDOVA	CA		12/05/2003		45,993	0	0	0	0	0	0	45,993	45,993	0	0	0
A31006023	RANCHO CORDOVA	CA		08/29/2005		16,903	0	0	0	0	0	0	16,903	16,903	0	0	0
A8062302	RANCHO CORDOVA	CA		07/10/2008		27,140	0	0	0	0	0	0	27,140	27,140	0	0	0
A6080303	RANCHO CORDOVA	CA		10/23/2006		13,590	0	0	0	0	0	0	13,590	13,590	0	0	0
A6070706	RANCHO CORDOVA	CA		09/28/2006		11,069	0	0	0	0	0	0	11,069	11,069	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7042702	RANCHO CORDOVA	CA		06/06/2007		14,890	0	0	0	0	0	0	14,890	14,890	0	0	0
B3071205	RANCHO CORDOVA	CA		10/11/2013		0	0	0	0	0	0	0	2,154,137	2,154,137	0	0	0
B1082605	RANCHO CORDOVA	CA		11/07/2011		53,885	0	0	0	0	0	0	53,885	53,885	0	0	0
A4042702	RANCHO CUCAMONGA	CA		08/13/2004		20,007	0	0	0	0	0	0	20,007	20,007	0	0	0
A7101802	RANCHO CUCAMONGA	CA		01/04/2008		7,100	0	0	0	0	0	0	7,100	7,100	0	0	0
B0051401	RANCHO CUCAMONGA	CA		06/29/2010		10,371	0	0	0	0	0	0	10,371	10,371	0	0	0
B0111604	RANCHO CUCAMONGA	CA		01/24/2011		8,904	0	0	0	0	0	0	8,904	8,904	0	0	0
A3061001	RANCHO CUCAMONGA	CA		09/15/2003		132,501	0	0	0	0	0	0	132,501	132,501	0	0	0
A4030102	RANCHO CUCAMONGA	CA		06/15/2004		17,807	0	0	0	0	0	0	17,807	17,807	0	0	0
A5060304	RANCHO CUCAMONGA	CA		08/15/2005		25,859	0	0	0	0	0	0	25,859	25,859	0	0	0
A5081904	RANCHO CUCAMONGA	CA		11/14/2005		35,151	0	0	0	0	0	0	35,151	35,151	0	0	0
A5100302	RANCHO DOMINGUEZ	CA		12/07/2005		37,830	0	0	0	0	0	0	37,830	37,830	0	0	0
B2012403	RANCHO DOMINGUEZ	CA		03/30/2012		27,276	0	0	0	0	0	0	27,276	27,276	0	0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		28,388	0	0	0	0	0	0	28,388	28,388	0	0	0
A7112101	RANCHO MIRAGE	CA		02/13/2008		12,462	0	0	0	0	0	0	12,462	12,462	0	0	0
A3070901	RANCHO MIRAGE	CA		11/25/2003		41,807	0	0	0	0	0	0	41,807	41,807	0	0	0
A6041002	RANCHO SANTA MARGARITA	CA		06/19/2006		5,526	0	0	0	0	0	0	5,526	5,526	0	0	0
A6081101	RANCHO SANTA MARGARITA	CA		10/19/2006		22,369	0	0	0	0	0	0	22,369	22,369	0	0	0
A7021501	RANCHO SANTA MARGARITA	CA		05/31/2007		10,753	0	0	0	0	0	0	10,753	10,753	0	0	0
A7011802	RED BLUFF	CA		09/28/2007		12,635	0	0	0	0	0	0	12,635	12,635	0	0	0
B1082302	REDDING	CA		10/27/2011		10,281	0	0	0	0	0	0	10,281	10,281	0	0	0
A4041305	REDDING	CA		06/23/2004		154,433	0	0	0	0	0	0	154,433	154,433	0	0	0
B2083007	REDDING	CA		11/02/2012		30,722	0	0	0	0	0	0	30,722	30,722	0	0	0
A6042802	REDDING	CA		07/10/2006		22,158	0	0	0	0	0	0	22,158	22,158	0	0	0
B3052805	REDDING	CA		08/08/2013		0	0	0	0	0	0	0	137,414	137,414	0	0	0
A2091905	REDLANDS	CA		12/03/2002		45,560	0	0	0	0	0	0	45,560	45,560	0	0	0
B1030404	REDLANDS	CA		05/25/2011		37,325	0	0	0	0	0	0	37,325	37,325	0	0	0
A7082903	REDLANDS	CA		10/22/2007		6,114	0	0	0	0	0	0	6,114	6,114	0	0	0
A4121702	REDLANDS	CA		02/10/2005		26,102	0	0	0	0	0	0	26,102	26,102	0	0	0
B0072609	REDONDO BEACH	CA		09/22/2010		30,727	0	0	0	0	0	0	30,727	30,727	0	0	0
99113001	REDONDO BEACH	CA		03/07/2000		89,783	0	0	0	0	0	0	89,783	89,783	0	0	0
A7052407	REDWOOD CITY	CA		08/17/2007		29,203	0	0	0	0	0	0	29,203	29,203	0	0	0
A9040807	REDWOOD CITY	CA		06/26/2009		30,406	0	0	0	0	0	0	30,406	30,406	0	0	0
A4041902	REDWOOD CITY	CA		07/15/2004		16,914	0	0	0	0	0	0	16,914	16,914	0	0	0
A4041904	REDWOOD CITY	CA		07/15/2004		41,813	0	0	0	0	0	0	41,813	41,813	0	0	0
A40419043	REDWOOD CITY	CA		06/28/2007		31,903	0	0	0	0	0	0	31,903	31,903	0	0	0
B1071402	REDWOOD CITY	CA		09/21/2011		22,274	0	0	0	0	0	0	22,274	22,274	0	0	0
A5040501	REDWOOD CITY	CA		06/29/2005		22,619	0	0	0	0	0	0	22,619	22,619	0	0	0
A6121502	REDWOOD CITY	CA		02/08/2007		41,305	0	0	0	0	0	0	41,305	41,305	0	0	0
A6121504	REDWOOD CITY	CA		03/30/2007		26,152	0	0	0	0	0	0	26,152	26,152	0	0	0
A5092003	REDWOOD CITY	CA		12/15/2005		8,145	0	0	0	0	0	0	8,145	8,145	0	0	0
A4020303	REDWOOD CITY	CA		04/15/2004		64,887	0	0	0	0	0	0	64,887	64,887	0	0	0
B3043004	REDWOOD CITY	CA		07/22/2013		0	0	0	0	0	0	0	70,513	70,513	0	0	0
A5121202	REDWOOD CITY	CA		01/30/2006		17,766	0	0	0	0	0	0	17,766	17,766	0	0	0
A5101205	REDWOOD CITY	CA		01/03/2006		3,473	0	0	0	0	0	0	3,473	3,473	0	0	0
A5060802	REDWOOD CITY	CA		08/25/2005		6,714	0	0	0	0	0	0	6,714	6,714	0	0	0
A5060803	REDWOOD CITY	CA		08/25/2005		6,427	0	0	0	0	0	0	6,427	6,427	0	0	0
A5080509	REDWOOD CITY	CA		11/28/2005		17,391	0	0	0	0	0	0	17,391	17,391	0	0	0
A8012308	REDWOOD CITY	CA		04/01/2008		7,818	0	0	0	0	0	0	7,818	7,818	0	0	0
A6072602	REDWOOD CITY	CA		09/08/2006		39,819	0	0	0	0	0	0	39,819	39,819	0	0	0
B1042806	REDWOOD CITY	CA		06/16/2011		38,636	0	0	0	0	0	0	38,636	38,636	0	0	0
B3011603	REDWOOD CITY	CA		03/07/2013		0	0	0	0	0	0	0	144,661	144,661	0	0	0
99042806	REEDLEY	CA		07/14/1999		55,429	0	0	0	0	0	0	55,429	55,429	0	0	0
99041601	RESEDA	CA		07/21/1999		70,708	0	0	0	0	0	0	70,708	70,708	0	0	0
A6081502	RESEDA	CA		11/29/2006		14,238	0	0	0	0	0	0	14,238	14,238	0	0	0
A8061601	RESEDA	CA		08/28/2008		7,709	0	0	0	0	0	0	7,709	7,709	0	0	0
B0052805	RIALTO	CA		08/05/2010		26,582	0	0	0	0	0	0	26,582	26,582	0	0	0
A6030903	RICHMOND	CA		04/24/2006		14,139	0	0	0	0	0	0	14,139	14,139	0	0	0
A4022703	RICHMOND	CA		05/06/2004		53,943	0	0	0	0	0	0	53,943	53,943	0	0	0
B1061607	RICHMOND	CA		08/30/2011		28,729	0	0	0	0	0	0	28,729	28,729	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
A4110806	RIDGECREST	CA		01/13/2005		11,958	0	0	0	0	0	0	11,958	11,958	0	0	0
A4110503	RIVERSIDE	CA		01/25/2005		28,222	0	0	0	0	0	0	28,222	28,222	0	0	0
A4041307	RIVERSIDE	CA		07/08/2004		44,350	0	0	0	0	0	0	44,350	44,350	0	0	0
A4040228	RIVERSIDE	CA		07/06/2004		21,817	0	0	0	0	0	0	21,817	21,817	0	0	0
B3031308	RIVERSIDE	CA		05/16/2013		0	0	0	0	0	0	0	543,839	543,839	0	0	0
A7010502	RIVERSIDE	CA		01/31/2008		10,195	0	0	0	0	0	0	10,195	10,195	0	0	0
A7020503	RIVERSIDE	CA		04/17/2007		57,056	0	0	0	0	0	0	57,056	57,056	0	0	0
A70205033	RIVERSIDE	CA		01/15/2008		14,833	0	0	0	0	0	0	14,833	14,833	0	0	0
B1102004	RIVERSIDE	CA		01/31/2012		46,579	0	0	0	0	0	0	46,579	46,579	0	0	0
B2101505	RIVERSIDE	CA		01/03/2013		0	0	0	0	0	0	0	267,128	267,128	0	0	0
16885	RIVERSIDE	CA		08/03/1992		20,133	0	0	0	0	0	0	20,133	20,133	0	0	0
A2040202	RIVERSIDE	CA		09/23/2002		19,121	0	0	0	0	0	0	19,121	19,121	0	0	0
B2090701	RIVERSIDE	CA		11/09/2012		25,195	0	0	0	0	0	0	25,195	25,195	0	0	0
B2070302	RIVERSIDE	CA		09/28/2012		35,435	0	0	0	0	0	0	35,435	35,435	0	0	0
B3062001	RIVERSIDE	CA		09/13/2013		0	0	0	0	0	0	0	1,296,386	1,296,386	0	0	0
B2022810	RIVERSIDE	CA		04/26/2012		6,830	0	0	0	0	0	0	6,830	6,830	0	0	0
A8061310	RIVERSIDE	CA		09/04/2008		21,574	0	0	0	0	0	0	21,574	21,574	0	0	0
B1020103	RIVERSIDE	CA		03/31/2011		47,213	0	0	0	0	0	0	47,213	47,213	0	0	0
B1020804	RIVERSIDE	CA		04/28/2011		5,360	0	0	0	0	0	0	5,360	5,360	0	0	0
A5072102	RIVERSIDE	CA		10/14/2005		21,850	0	0	0	0	0	0	21,850	21,850	0	0	0
A7110202	RIVERSIDE	CA		01/15/2008		32,187	0	0	0	0	0	0	32,187	32,187	0	0	0
B2031203	RIVERSIDE	CA		05/10/2012		8,425	0	0	0	0	0	0	8,425	8,425	0	0	0
B2061802	RIVERSIDE	CA		08/28/2012		16,794	0	0	0	0	0	0	16,794	16,794	0	0	0
A6061603	RIVERSIDE	CA		09/06/2006		78,091	0	0	0	0	0	0	78,091	78,091	0	0	0
A6052202	ROCKLIN	CA		07/19/2006		45,821	0	0	0	0	0	0	45,821	45,821	0	0	0
A6052203	ROCKLIN	CA		07/19/2006		50,904	0	0	0	0	0	0	50,904	50,904	0	0	0
A2122301	ROCKLIN	CA		02/28/2003		33,091	0	0	0	0	0	0	33,091	33,091	0	0	0
B0080602	ROCKLIN	CA		10/07/2010		3,904	0	0	0	0	0	0	3,904	3,904	0	0	0
B2102304	ROCKLIN	CA		12/20/2012		420,663	0	0	0	0	0	0	420,663	420,663	0	0	0
B2102305	ROCKLIN	CA		12/20/2012		570,898	0	0	0	0	0	0	570,898	570,898	0	0	0
A4111802	ROCKLIN	CA		01/06/2005		29,869	0	0	0	0	0	0	29,869	29,869	0	0	0
A9020210	RODEO	CA		04/28/2009		17,614	0	0	0	0	0	0	17,614	17,614	0	0	0
A5030303	ROHNERT PARK	CA		06/28/2005		43,322	0	0	0	0	0	0	43,322	43,322	0	0	0
A7040201	ROHNERT PARK	CA		06/12/2007		17,216	0	0	0	0	0	0	17,216	17,216	0	0	0
A6121802	ROHNERT PARK	CA		02/28/2007		26,916	0	0	0	0	0	0	26,916	26,916	0	0	0
A6121803	ROHNERT PARK	CA		03/08/2007		42,467	0	0	0	0	0	0	42,467	42,467	0	0	0
99042201	ROHNERT PARK	CA		07/14/1999		105,724	0	0	0	0	0	0	105,724	105,724	0	0	0
A5031004	ROLLING HILLS ESTATES	CA		06/06/2005		1,786	0	0	0	0	0	0	1,786	1,786	0	0	0
A6111301	ROSEMEAD	CA		01/22/2007		18,769	0	0	0	0	0	0	18,769	18,769	0	0	0
B1021805	ROSEMEAD	CA		05/09/2011		56,152	0	0	0	0	0	0	56,152	56,152	0	0	0
B0061802	ROSEMEAD	CA		09/16/2010		64,378	0	0	0	0	0	0	64,378	64,378	0	0	0
A6072801	ROSEVILLE	CA		09/29/2006		14,405	0	0	0	0	0	0	14,405	14,405	0	0	0
B3041204	ROSEVILLE	CA		07/02/2013		0	0	0	0	0	0	0	227,764	227,764	0	0	0
B0120301	ROSEVILLE	CA		12/29/2010		9,295	0	0	0	0	0	0	9,295	9,295	0	0	0
A3041703	ROSEVILLE	CA		07/03/2003		11,166	0	0	0	0	0	0	11,166	11,166	0	0	0
A3111403	ROSEVILLE	CA		01/26/2004		90,602	0	0	0	0	0	0	90,602	90,602	0	0	0
A5071507	ROSEVILLE	CA		10/11/2005		21,637	0	0	0	0	0	0	21,637	21,637	0	0	0
B2062804	ROSEVILLE	CA		08/31/2012		25,610	0	0	0	0	0	0	25,610	25,610	0	0	0
B3032102	ROSEVILLE	CA		06/04/2013		0	0	0	0	0	0	0	1,583,582	1,583,582	0	0	0
A4032503	ROSEVILLE	CA		06/03/2004		26,843	0	0	0	0	0	0	26,843	26,843	0	0	0
A4072704	ROSEVILLE	CA		10/07/2004		69,911	0	0	0	0	0	0	69,911	69,911	0	0	0
A4071603	ROSEVILLE	CA		10/04/2004		40,894	0	0	0	0	0	0	40,894	40,894	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007		11,976	0	0	0	0	0	0	11,976	11,976	0	0	0
B1012402	ROSS	CA		03/29/2011		26,801	0	0	0	0	0	0	26,801	26,801	0	0	0
B1030203	ROWLAND HEIGHTS	CA		06/16/2011		49,289	0	0	0	0	0	0	49,289	49,289	0	0	0
A7060104	ROWLAND HEIGHTS	CA		08/23/2007		39,346	0	0	0	0	0	0	39,346	39,346	0	0	0
B0051701	RUBIDOUX	CA		08/31/2010		57,205	0	0	0	0	0	0	57,205	57,205	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		43,270	0	0	0	0	0	0	43,270	43,270	0	0	0
A8020802	SACRAMENTO	CA		03/27/2008		14,466	0	0	0	0	0	0	14,466	14,466	0	0	0
A6030702	SACRAMENTO	CA		05/25/2006		6,629	0	0	0	0	0	0	6,629	6,629	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6101205	SACRAMENTO	CA		11/21/2006		3,901	0	0	0	0	0	0	3,901	3,901	0	0	0
A61012053	SACRAMENTO	CA		02/05/2008		7,526	0	0	0	0	0	0	7,526	7,526	0	0	0
B1031702	SACRAMENTO	CA		05/24/2011		8,438	0	0	0	0	0	0	8,438	8,438	0	0	0
B1061301	SACRAMENTO	CA		08/31/2011		13,659	0	0	0	0	0	0	13,659	13,659	0	0	0
B0110804	SACRAMENTO	CA		12/21/2010		13,191	0	0	0	0	0	0	13,191	13,191	0	0	0
A8070802	SACRAMENTO	CA		08/27/2008		32,332	0	0	0	0	0	0	32,332	32,332	0	0	0
A4012001	SACRAMENTO	CA		05/03/2004		24,543	0	0	0	0	0	0	24,543	24,543	0	0	0
A3061701	SACRAMENTO	CA		08/21/2003		76,044	0	0	0	0	0	0	76,044	76,044	0	0	0
A2081904	SACRAMENTO	CA		10/29/2002		41,032	0	0	0	0	0	0	41,032	41,032	0	0	0
A20819043	SACRAMENTO	CA		08/15/2008		78,425	0	0	0	0	0	0	78,425	78,425	0	0	0
A5070802	SACRAMENTO	CA		09/30/2005		20,461	0	0	0	0	0	0	20,461	20,461	0	0	0
A5122802	SACRAMENTO	CA		03/13/2006		10,868	0	0	0	0	0	0	10,868	10,868	0	0	0
A7052102	SACRAMENTO	CA		08/06/2007		25,748	0	0	0	0	0	0	25,748	25,748	0	0	0
A6091102	SACRAMENTO	CA		11/21/2006		11,703	0	0	0	0	0	0	11,703	11,703	0	0	0
B2022301	SACRAMENTO	CA		05/04/2012		13,971	0	0	0	0	0	0	13,971	13,971	0	0	0
A7091202	SACRAMENTO	CA		11/16/2007		9,747	0	0	0	0	0	0	9,747	9,747	0	0	0
A7031401	SACRAMENTO	CA		05/24/2007		8,840	0	0	0	0	0	0	8,840	8,840	0	0	0
B1091405	SACRAMENTO	CA		11/29/2011		57,607	0	0	0	0	0	0	57,607	57,607	0	0	0
B2101803	SACRAMENTO	CA		01/10/2013		0	0	0	0	0	0	0	849,702	849,702	0	0	0
B2101804	SACRAMENTO	CA		01/10/2013		0	0	0	0	0	0	0	245,078	245,078	0	0	0
B2100501	SACRAMENTO	CA		03/19/2013		0	0	0	0	0	0	0	552,186	552,186	0	0	0
B2100502	SACRAMENTO	CA		03/19/2013		0	0	0	0	0	0	0	448,442	448,442	0	0	0
A4063008	SACRAMENTO	CA		09/07/2004		8,500	0	0	0	0	0	0	8,500	8,500	0	0	0
A4061802	SACRAMENTO	CA		09/02/2004		69,171	0	0	0	0	0	0	69,171	69,171	0	0	0
A4041403	SACRAMENTO	CA		07/07/2004		86,293	0	0	0	0	0	0	86,293	86,293	0	0	0
A4122002	SACRAMENTO	CA		03/03/2005		86,660	0	0	0	0	0	0	86,660	86,660	0	0	0
B3013011	SACRAMENTO	CA		04/15/2013		0	0	0	0	0	0	0	374,478	374,478	0	0	0
A9030409	SACRAMENTO	CA		05/20/2009		13,208	0	0	0	0	0	0	13,208	13,208	0	0	0
A9022406	SALINAS	CA		05/05/2009		8,607	0	0	0	0	0	0	8,607	8,607	0	0	0
B3032703	SALINAS	CA		06/10/2013		0	0	0	0	0	0	0	462,339	462,339	0	0	0
A4042402	SALINAS	CA		07/01/2004		24,633	0	0	0	0	0	0	24,633	24,633	0	0	0
A4031501	SALINAS	CA		06/10/2004		25,497	0	0	0	0	0	0	25,497	25,497	0	0	0
A4031503	SALINAS	CA		06/10/2004		24,313	0	0	0	0	0	0	24,313	24,313	0	0	0
B2103104	SALINAS	CA		02/01/2013		0	0	0	0	0	0	0	727,267	727,267	0	0	0
B1092202	SALINAS	CA		12/29/2011		12,521	0	0	0	0	0	0	12,521	12,521	0	0	0
A5081801	SALINAS	CA		11/07/2005		65,611	0	0	0	0	0	0	65,611	65,611	0	0	0
A6062105	SALINAS	CA		08/29/2006		46,440	0	0	0	0	0	0	46,440	46,440	0	0	0
A6021702	SALINAS	CA		04/25/2006		54,520	0	0	0	0	0	0	54,520	54,520	0	0	0
B2061808	SAN BERNARDINO	CA		08/15/2012		36,189	0	0	0	0	0	0	36,189	36,189	0	0	0
B0030201	SAN BERNARDINO	CA		04/30/2010		17,897	0	0	0	0	0	0	17,897	17,897	0	0	0
B2032102	SAN BERNARDINO	CA		05/24/2012		25,226	0	0	0	0	0	0	25,226	25,226	0	0	0
B0112902	SAN BERNARDINO	CA		02/09/2011		35,942	0	0	0	0	0	0	35,942	35,942	0	0	0
B3043003	SAN BERNARDINO	CA		07/22/2013		0	0	0	0	0	0	0	1,926,631	1,926,631	0	0	0
B0020903	SAN BERNARDINO	CA		03/31/2010		137,763	0	0	0	0	0	0	137,763	137,763	0	0	0
B1110801	SAN BERNARDINO	CA		12/29/2011		13,291	0	0	0	0	0	0	13,291	13,291	0	0	0
A7010503	SAN BERNARDINO	CA		03/22/2007		19,120	0	0	0	0	0	0	19,120	19,120	0	0	0
A4072707	SAN BERNARDINO	CA		10/14/2004		20,143	0	0	0	0	0	0	20,143	20,143	0	0	0
A4110501	SAN BERNARDINO	CA		01/25/2005		125,337	0	0	0	0	0	0	125,337	125,337	0	0	0
A4092801	SAN BERNARDINO	CA		12/13/2004		16,988	0	0	0	0	0	0	16,988	16,988	0	0	0
B3040103	SAN BERNARDINO	CA		06/24/2013		0	0	0	0	0	0	0	829,058	829,058	0	0	0
B3030112	SAN BERNARDINO	CA		05/08/2013		0	0	0	0	0	0	0	600,911	600,911	0	0	0
A0081701	SAN BERNARDINO	CA		11/20/2000		32,473	0	0	0	0	0	0	32,473	32,473	0	0	0
A2032202	SAN BERNARDINO	CA		06/27/2002		26,439	0	0	0	0	0	0	26,439	26,439	0	0	0
A7042402	SAN BERNARDINO	CA		06/28/2007		13,269	0	0	0	0	0	0	13,269	13,269	0	0	0
A7051602	SAN BERNARDINO	CA		07/25/2007		31,404	0	0	0	0	0	0	31,404	31,404	0	0	0
A9021802	SAN BUENAVENTURA	CA		04/23/2009		12,710	0	0	0	0	0	0	12,710	12,710	0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		8,917	0	0	0	0	0	0	8,917	8,917	0	0	0
A8112401	SAN BUENAVENTURA	CA		01/27/2009		32,740	0	0	0	0	0	0	32,740	32,740	0	0	0
A8072901	SAN CARLOS	CA		10/09/2008		12,040	0	0	0	0	0	0	12,040	12,040	0	0	0
B0032903	SAN CARLOS	CA		06/22/2010		4,667	0	0	0	0	0	0	4,667	4,667	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A5051204	SAN CARLOS	CA		09/08/2005		20,076	0	0	0	0	0	0	20,076	20,076	0	0	0
B1081702	SAN CLEMENTE	CA		10/25/2011		29,751	0	0	0	0	0	0	29,751	29,751	0	0	0
A4031209	SAN CLEMENTE	CA		06/10/2004		37,382	0	0	0	0	0	0	37,382	37,382	0	0	0
B1033005	SAN CLEMENTE	CA		05/26/2011		20,478	0	0	0	0	0	0	20,478	20,478	0	0	0
B0052810	SAN CLEMENTE	CA		08/10/2010		33,192	0	0	0	0	0	0	33,192	33,192	0	0	0
A8022701	SAN DIEGO	CA		05/29/2008		24,442	0	0	0	0	0	0	24,442	24,442	0	0	0
B0061701	SAN DIEGO	CA		09/07/2010		5,441	0	0	0	0	0	0	5,441	5,441	0	0	0
B2051603	SAN DIEGO	CA		07/27/2012		24,994	0	0	0	0	0	0	24,994	24,994	0	0	0
B0062806	SAN DIEGO	CA		09/10/2010		98,965	0	0	0	0	0	0	98,965	98,965	0	0	0
B0063005	SAN DIEGO	CA		09/14/2010		30,806	0	0	0	0	0	0	30,806	30,806	0	0	0
A6060502	SAN DIEGO	CA		08/02/2006		42,460	0	0	0	0	0	0	42,460	42,460	0	0	0
A8012801	SAN DIEGO	CA		04/16/2008		8,097	0	0	0	0	0	0	8,097	8,097	0	0	0
B1040704	SAN DIEGO	CA		06/30/2011		49,636	0	0	0	0	0	0	49,636	49,636	0	0	0
B1040402	SAN DIEGO	CA		06/13/2011		57,441	0	0	0	0	0	0	57,441	57,441	0	0	0
B1052302	SAN DIEGO	CA		08/25/2011		50,090	0	0	0	0	0	0	50,090	50,090	0	0	0
A6082403	SAN DIEGO	CA		10/24/2006		21,564	0	0	0	0	0	0	21,564	21,564	0	0	0
A6092602	SAN DIEGO	CA		11/28/2006		85,218	0	0	0	0	0	0	85,218	85,218	0	0	0
B2112901	SAN DIEGO	CA		02/12/2013		0	0	0	0	0	0	0	683,560	683,560	0	0	0
B3010806	SAN DIEGO	CA		04/05/2013		0	0	0	0	0	0	0	544,147	544,147	0	0	0
B3012809	SAN DIEGO	CA		04/05/2013		0	0	0	0	0	0	0	544,273	544,273	0	0	0
B0032607	SAN DIEGO	CA		05/03/2010		65,531	0	0	0	0	0	0	65,531	65,531	0	0	0
B0040602	SAN DIEGO	CA		06/23/2010		35,103	0	0	0	0	0	0	35,103	35,103	0	0	0
A5101303	SAN DIEGO	CA		12/20/2005		17,012	0	0	0	0	0	0	17,012	17,012	0	0	0
A5090601	SAN DIEGO	CA		11/08/2005		16,228	0	0	0	0	0	0	16,228	16,228	0	0	0
A50906013	SAN DIEGO	CA		08/10/2007		3,183	0	0	0	0	0	0	3,183	3,183	0	0	0
B0050706	SAN DIEGO	CA		07/01/2010		44,473	0	0	0	0	0	0	44,473	44,473	0	0	0
B2040907	SAN DIEGO	CA		10/25/2012		23,498	0	0	0	0	0	0	23,498	23,498	0	0	0
B2041205	SAN DIEGO	CA		06/08/2012		16,577	0	0	0	0	0	0	16,577	16,577	0	0	0
B3082004	SAN DIEGO	CA		11/12/2013		0	0	0	0	0	0	0	386,750	386,750	0	0	0
B1030201	SAN DIEGO	CA		05/26/2011		59,275	0	0	0	0	0	0	59,275	59,275	0	0	0
B3041706	SAN DIEGO	CA		07/15/2013		0	0	0	0	0	0	0	992,072	992,072	0	0	0
B3041604	SAN DIEGO	CA		08/01/2013		0	0	0	0	0	0	0	1,531,772	1,531,772	0	0	0
B1012403	SAN DIEGO	CA		03/24/2011		41,336	0	0	0	0	0	0	41,336	41,336	0	0	0
B0120807	SAN DIEGO	CA		02/09/2011		16,397	0	0	0	0	0	0	16,397	16,397	0	0	0
B1010301	SAN DIEGO	CA		04/11/2011		7,314	0	0	0	0	0	0	7,314	7,314	0	0	0
B1020802	SAN DIEGO	CA		04/15/2011		44,547	0	0	0	0	0	0	44,547	44,547	0	0	0
B1020407	SAN DIEGO	CA		04/19/2011		9,332	0	0	0	0	0	0	9,332	9,332	0	0	0
B1012703	SAN DIEGO	CA		03/23/2011		10,414	0	0	0	0	0	0	10,414	10,414	0	0	0
A2091904	SAN DIEGO	CA		12/12/2002		22,134	0	0	0	0	0	0	22,134	22,134	0	0	0
A2100204	SAN DIEGO	CA		12/05/2002		17,088	0	0	0	0	0	0	17,088	17,088	0	0	0
A3040405	SAN DIEGO	CA		06/16/2003		55,489	0	0	0	0	0	0	55,489	55,489	0	0	0
A3051602	SAN DIEGO	CA		07/09/2003		94,401	0	0	0	0	0	0	94,401	94,401	0	0	0
A3021006	SAN DIEGO	CA		04/23/2003		30,830	0	0	0	0	0	0	30,830	30,830	0	0	0
A3030403	SAN DIEGO	CA		04/30/2003		69,557	0	0	0	0	0	0	69,557	69,557	0	0	0
A3120401	SAN DIEGO	CA		01/28/2004		10,929	0	0	0	0	0	0	10,929	10,929	0	0	0
A4021901	SAN DIEGO	CA		08/30/2004		134,787	0	0	0	0	0	0	134,787	134,787	0	0	0
A4033011	SAN DIEGO	CA		07/20/2004		12,230	0	0	0	0	0	0	12,230	12,230	0	0	0
A4033012	SAN DIEGO	CA		07/20/2004		12,230	0	0	0	0	0	0	12,230	12,230	0	0	0
A4032902	SAN DIEGO	CA		07/21/2004		82,470	0	0	0	0	0	0	82,470	82,470	0	0	0
A4032903	SAN DIEGO	CA		07/08/2004		117,809	0	0	0	0	0	0	117,809	117,809	0	0	0
A4032904	SAN DIEGO	CA		07/08/2004		47,131	0	0	0	0	0	0	47,131	47,131	0	0	0
a4032905	SAN DIEGO	CA		07/08/2004		103,092	0	0	0	0	0	0	103,092	103,092	0	0	0
A4042401	SAN DIEGO	CA		07/01/2004		19,446	0	0	0	0	0	0	19,446	19,446	0	0	0
A4040217	SAN DIEGO	CA		06/29/2004		205,952	0	0	0	0	0	0	205,952	205,952	0	0	0
A4040219	SAN DIEGO	CA		06/24/2004		31,295	0	0	0	0	0	0	31,295	31,295	0	0	0
A4111501	SAN DIEGO	CA		02/22/2005		31,791	0	0	0	0	0	0	31,791	31,791	0	0	0
A4102301	SAN DIEGO	CA		01/31/2005		18,215	0	0	0	0	0	0	18,215	18,215	0	0	0
A5020402	SAN DIEGO	CA		04/14/2005		16,235	0	0	0	0	0	0	16,235	16,235	0	0	0
B1082504	SAN DIEGO	CA		11/21/2011		7,265	0	0	0	0	0	0	7,265	7,265	0	0	0
B1082903	SAN DIEGO	CA		11/07/2011		92,218	0	0	0	0	0	0	92,218	92,218	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1072801	SAN DIEGO	CA		10/06/2011		30,283	0	0	0	0	0	0	30,283	30,283	0	0	0
B1072802	SAN DIEGO	CA		10/04/2011		21,906	0	0	0	0	0	0	21,906	21,906	0	0	0
B3031302	SAN DIEGO	CA		06/05/2013		0	0	0	0	0	0	0	1,314,503	1,314,503	0	0	0
B3031809	SAN DIEGO	CA		06/28/2013		0	0	0	0	0	0	0	313,282	313,282	0	0	0
B3041102	SAN DIEGO	CA		06/19/2013		0	0	0	0	0	0	0	323,486	323,486	0	0	0
A5042603	SAN DIEGO	CA		06/08/2005		14,721	0	0	0	0	0	0	14,721	14,721	0	0	0
A5042604	SAN DIEGO	CA		06/08/2005		12,585	0	0	0	0	0	0	12,585	12,585	0	0	0
A5042605	SAN DIEGO	CA		06/08/2005		10,080	0	0	0	0	0	0	10,080	10,080	0	0	0
A9030410	SAN DIEGO	CA		04/30/2009		39,152	0	0	0	0	0	0	39,152	39,152	0	0	0
A7032201	SAN DIEGO	CA		05/25/2007		18,538	0	0	0	0	0	0	18,538	18,538	0	0	0
B1101102	SAN DIEGO	CA		12/01/2011		78,368	0	0	0	0	0	0	78,368	78,368	0	0	0
B1113003	SAN DIEGO	CA		01/23/2012		13,408	0	0	0	0	0	0	13,408	13,408	0	0	0
B2091405	SAN DIEGO	CA		12/05/2012		1,566,809	0	0	0	0	0	0	1,566,809	1,566,809	0	0	0
B0022601	SAN DIEGO	CA		04/26/2010		49,953	0	0	0	0	0	0	49,953	49,953	0	0	0
A9102701	SAN DIEGO	CA		12/14/2009		7,661	0	0	0	0	0	0	7,661	7,661	0	0	0
A7042004	SAN DIEGO	CA		07/31/2007		5,552	0	0	0	0	0	0	5,552	5,552	0	0	0
A7040405	SAN DIEGO	CA		06/11/2007		13,029	0	0	0	0	0	0	13,029	13,029	0	0	0
B2022708	SAN DIEGO	CA		05/14/2012		75,217	0	0	0	0	0	0	75,217	75,217	0	0	0
B3062108	SAN DIEGO	CA		09/11/2013		0	0	0	0	0	0	0	516,882	516,882	0	0	0
B3061301	SAN DIEGO	CA		08/29/2013		0	0	0	0	0	0	0	797,204	797,204	0	0	0
B3060603	SAN DIEGO	CA		08/21/2013		0	0	0	0	0	0	0	549,797	549,797	0	0	0
B3060604	SAN DIEGO	CA		09/04/2013		0	0	0	0	0	0	0	1,601,126	1,601,126	0	0	0
B2012002	SAN DIEGO	CA		03/21/2012		32,562	0	0	0	0	0	0	32,562	32,562	0	0	0
A9060501	SAN DIEGO	CA		07/29/2009		1,978	0	0	0	0	0	0	1,978	1,978	0	0	0
A2030506	SAN DIEGO	CA		07/30/2002		52,127	0	0	0	0	0	0	52,127	52,127	0	0	0
A1111606	SAN DIEGO	CA		01/29/2002		27,017	0	0	0	0	0	0	27,017	27,017	0	0	0
A7081604	SAN DIEGO	CA		11/14/2007		8,530	0	0	0	0	0	0	8,530	8,530	0	0	0
A2061401	SAN DIEGO	CA		08/22/2002		17,167	0	0	0	0	0	0	17,167	17,167	0	0	0
A2061402	SAN DIEGO	CA		08/21/2002		19,034	0	0	0	0	0	0	19,034	19,034	0	0	0
A2071801	SAN DIEGO	CA		09/26/2002		51,536	0	0	0	0	0	0	51,536	51,536	0	0	0
A2071802	SAN DIEGO	CA		09/24/2002		28,206	0	0	0	0	0	0	28,206	28,206	0	0	0
A1030701	SAN DIEGO	CA		05/14/2001		27,622	0	0	0	0	0	0	27,622	27,622	0	0	0
B0080404	SAN DIEGO	CA		11/30/2010		126,238	0	0	0	0	0	0	126,238	126,238	0	0	0
B0082405	SAN DIEGO	CA		11/15/2010		48,008	0	0	0	0	0	0	48,008	48,008	0	0	0
B0080201	SAN DIEGO	CA		09/29/2010		20,596	0	0	0	0	0	0	20,596	20,596	0	0	0
A7102402	SAN DIEGO	CA		03/10/2008		6,292	0	0	0	0	0	0	6,292	6,292	0	0	0
B2070303	SAN DIEGO	CA		08/17/2012		30,370	0	0	0	0	0	0	30,370	30,370	0	0	0
B2071002	SAN DIEGO	CA		09/28/2012		82,438	0	0	0	0	0	0	82,438	82,438	0	0	0
B2082904	SAN DIEGO	CA		11/13/2012		42,646	0	0	0	0	0	0	42,646	42,646	0	0	0
B3061206	SAN DIMAS	CA		09/25/2013		0	0	0	0	0	0	0	916,092	916,092	0	0	0
A7040303	SAN DIMAS	CA		06/18/2007		9,173	0	0	0	0	0	0	9,173	9,173	0	0	0
A5042206	SAN DIMAS	CA		07/11/2005		18,480	0	0	0	0	0	0	18,480	18,480	0	0	0
A9020303	SAN FERNANDO	CA		05/06/2009		25,454	0	0	0	0	0	0	25,454	25,454	0	0	0
A4110808	SAN FERNANDO	CA		01/31/2005		51,722	0	0	0	0	0	0	51,722	51,722	0	0	0
A7090402	SAN FERNANDO	CA		11/28/2007		12,933	0	0	0	0	0	0	12,933	12,933	0	0	0
A4020302	SAN FERNANDO	CA		03/16/2004		66,735	0	0	0	0	0	0	66,735	66,735	0	0	0
B0061102	SAN FERNANDO	CA		08/11/2010		38,339	0	0	0	0	0	0	38,339	38,339	0	0	0
B2050901	SAN FRANCISCO	CA		07/26/2012		14,141	0	0	0	0	0	0	14,141	14,141	0	0	0
B3011605	SAN FRANCISCO	CA		03/28/2013		0	0	0	0	0	0	0	677,721	677,721	0	0	0
A6101101	SAN FRANCISCO	CA		01/04/2007		15,104	0	0	0	0	0	0	15,104	15,104	0	0	0
A3103104	SAN FRANCISCO	CA		01/29/2004		17,271	0	0	0	0	0	0	17,271	17,271	0	0	0
A3050201	SAN FRANCISCO	CA		07/30/2003		153,564	0	0	0	0	0	0	153,564	153,564	0	0	0
B1020406	SAN FRANCISCO	CA		04/15/2011		17,144	0	0	0	0	0	0	17,144	17,144	0	0	0
A5111601	SAN FRANCISCO	CA		07/28/2006		32,107	0	0	0	0	0	0	32,107	32,107	0	0	0
A51116013	SAN FRANCISCO	CA		08/20/2007		13,788	0	0	0	0	0	0	13,788	13,788	0	0	0
A5110301	SAN FRANCISCO	CA		01/25/2006		20,295	0	0	0	0	0	0	20,295	20,295	0	0	0
B0031102	SAN FRANCISCO	CA		06/01/2010		46,311	0	0	0	0	0	0	46,311	46,311	0	0	0
B0031901	SAN FRANCISCO	CA		06/29/2010		46,670	0	0	0	0	0	0	46,670	46,670	0	0	0
A7091702	SAN FRANCISCO	CA		12/03/2007		21,493	0	0	0	0	0	0	21,493	21,493	0	0	0
B0081801	SAN FRANCISCO	CA		11/09/2010		87,186	0	0	0	0	0	0	87,186	87,186	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A1022204	SAN FRANCISCO	CA		05/21/2001		92,058	0	0	0	0	0	0	92,058	92,058	0	0	0
B2083003	SAN FRANCISCO	CA		12/18/2012		149,859	0	0	0	0	0	0	149,859	149,859	0	0	0
B2062803	SAN FRANCISCO	CA		08/16/2012		26,165	0	0	0	0	0	0	26,165	26,165	0	0	0
A9042703	SAN FRANCISCO	CA		07/07/2009		4,004	0	0	0	0	0	0	4,004	4,004	0	0	0
A7040601	SAN FRANCISCO	CA		06/11/2007		19,378	0	0	0	0	0	0	19,378	19,378	0	0	0
A7080908	SAN FRANCISCO	CA		12/10/2007		4,699	0	0	0	0	0	0	4,699	4,699	0	0	0
B3080202	SAN FRANCISCO	CA		11/05/2013		0	0	0	0	0	0	0	696,150	696,150	0	0	0
A5020303	SAN FRANCISCO	CA		04/07/2005		71,240	0	0	0	0	0	0	71,240	71,240	0	0	0
A5012507	SAN FRANCISCO	CA		04/06/2005		23,203	0	0	0	0	0	0	23,203	23,203	0	0	0
A4042423	SAN FRANCISCO	CA		07/01/2004		23,945	0	0	0	0	0	0	23,945	23,945	0	0	0
A4073004	SAN FRANCISCO	CA		10/28/2004		85,278	0	0	0	0	0	0	85,278	85,278	0	0	0
A5032302	SAN FRANCISCO	CA		06/29/2005		21,231	0	0	0	0	0	0	21,231	21,231	0	0	0
B1062405	SAN FRANCISCO	CA		09/08/2011		15,152	0	0	0	0	0	0	15,152	15,152	0	0	0
B1090704	SAN FRANCISCO	CA		11/17/2011		10,847	0	0	0	0	0	0	10,847	10,847	0	0	0
A7012604	SAN FRANCISCO	CA		06/07/2007		52,556	0	0	0	0	0	0	52,556	52,556	0	0	0
A7071102	SAN GABRIEL	CA		08/16/2007		19,688	0	0	0	0	0	0	19,688	19,688	0	0	0
B2042602	SAN GABRIEL	CA		06/26/2012		18,453	0	0	0	0	0	0	18,453	18,453	0	0	0
B2030101	SAN JACINTO	CA		04/10/2012		4,445	0	0	0	0	0	0	4,445	4,445	0	0	0
A7021505	SAN JACINTO	CA		05/08/2007		15,481	0	0	0	0	0	0	15,481	15,481	0	0	0
B1090903	SAN JACINTO	CA		11/17/2011		48,977	0	0	0	0	0	0	48,977	48,977	0	0	0
A4110504	SAN JACINTO	CA		01/26/2005		91,317	0	0	0	0	0	0	91,317	91,317	0	0	0
A4082002	SAN JOSE	CA		11/03/2004		58,711	0	0	0	0	0	0	58,711	58,711	0	0	0
A4080401	SAN JOSE	CA		10/25/2004		102,489	0	0	0	0	0	0	102,489	102,489	0	0	0
B1071203	SAN JOSE	CA		09/07/2011		13,769	0	0	0	0	0	0	13,769	13,769	0	0	0
A7030109	SAN JOSE	CA		05/02/2007		15,831	0	0	0	0	0	0	15,831	15,831	0	0	0
A9101602	SAN JOSE	CA		12/18/2009		8,712	0	0	0	0	0	0	8,712	8,712	0	0	0
A9101901	SAN JOSE	CA		12/14/2009		13,120	0	0	0	0	0	0	13,120	13,120	0	0	0
A9122103	SAN JOSE	CA		03/16/2010		14,130	0	0	0	0	0	0	14,130	14,130	0	0	0
A9112003	SAN JOSE	CA		01/04/2010		33,928	0	0	0	0	0	0	33,928	33,928	0	0	0
B1101803	SAN JOSE	CA		01/05/2012		8,895	0	0	0	0	0	0	8,895	8,895	0	0	0
B3053001	SAN JOSE	CA		07/31/2013		0	0	0	0	0	0	0	229,841	229,841	0	0	0
B3060401	SAN JOSE	CA		08/08/2013		0	0	0	0	0	0	0	395,211	395,211	0	0	0
A7042303	SAN JOSE	CA		07/17/2007		13,999	0	0	0	0	0	0	13,999	13,999	0	0	0
A7052405	SAN JOSE	CA		07/05/2007		22,491	0	0	0	0	0	0	22,491	22,491	0	0	0
A7052401	SAN JOSE	CA		08/01/2007		26,689	0	0	0	0	0	0	26,689	26,689	0	0	0
B2082905	SAN JOSE	CA		11/01/2012		75,820	0	0	0	0	0	0	75,820	75,820	0	0	0
B2082802	SAN JOSE	CA		12/06/2012		1,741,792	0	0	0	0	0	0	1,741,792	1,741,792	0	0	0
B2082902	SAN JOSE	CA		11/20/2012		65,017	0	0	0	0	0	0	65,017	65,017	0	0	0
B2082201	SAN JOSE	CA		11/20/2012		28,284	0	0	0	0	0	0	28,284	28,284	0	0	0
99041502	SAN JOSE	CA		07/19/1999		128,157	0	0	0	0	0	0	128,157	128,157	0	0	0
A2062001	SAN JOSE	CA		08/28/2002		174,933	0	0	0	0	0	0	174,933	174,933	0	0	0
A2073005	SAN JOSE	CA		09/23/2002		70,246	0	0	0	0	0	0	70,246	70,246	0	0	0
A2050701	SAN JOSE	CA		07/30/2002		7,423	0	0	0	0	0	0	7,423	7,423	0	0	0
B0081301	SAN JOSE	CA		02/28/2011		74,589	0	0	0	0	0	0	74,589	74,589	0	0	0
B2032802	SAN JOSE	CA		05/14/2012		19,748	0	0	0	0	0	0	19,748	19,748	0	0	0
B0050707	SAN JOSE	CA		07/29/2010		4,667	0	0	0	0	0	0	4,667	4,667	0	0	0
B2031606	SAN JOSE	CA		05/11/2012		20,736	0	0	0	0	0	0	20,736	20,736	0	0	0
A7112003	SAN JOSE	CA		01/04/2008		10,063	0	0	0	0	0	0	10,063	10,063	0	0	0
A7113003	SAN JOSE	CA		02/13/2008		16,998	0	0	0	0	0	0	16,998	16,998	0	0	0
A7120501	SAN JOSE	CA		02/14/2008		7,469	0	0	0	0	0	0	7,469	7,469	0	0	0
A5112202	SAN JOSE	CA		02/16/2006		17,320	0	0	0	0	0	0	17,320	17,320	0	0	0
A5112205	SAN JOSE	CA		02/22/2006		18,359	0	0	0	0	0	0	18,359	18,359	0	0	0
A5102501	SAN JOSE	CA		01/12/2006		46,940	0	0	0	0	0	0	46,940	46,940	0	0	0
A5081008	SAN JOSE	CA		11/17/2005		11,264	0	0	0	0	0	0	11,264	11,264	0	0	0
A5072807	SAN JOSE	CA		10/20/2005		44,759	0	0	0	0	0	0	44,759	44,759	0	0	0
A5060701	SAN JOSE	CA		08/24/2005		24,701	0	0	0	0	0	0	24,701	24,701	0	0	0
B1021801	SAN JOSE	CA		04/19/2011		15,823	0	0	0	0	0	0	15,823	15,823	0	0	0
B3041103	SAN JOSE	CA		07/30/2013		0	0	0	0	0	0	0	4,601,363	4,601,363	0	0	0
B1031004	SAN JOSE	CA		05/05/2011		7,178	0	0	0	0	0	0	7,178	7,178	0	0	0
B0090704	SAN JOSE	CA		11/18/2010		18,486	0	0	0	0	0	0	18,486	18,486	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0110806	SAN JOSE	CA		01/12/2011		16,016	0	0	0	0	0	0	16,016	16,016	0	0	0
A3031301	SAN JOSE	CA		05/30/2003		13,459	0	0	0	0	0	0	13,459	13,459	0	0	0
A2120602	SAN JOSE	CA		02/26/2003		12,155	0	0	0	0	0	0	12,155	12,155	0	0	0
A21206023	SAN JOSE	CA		03/21/2007		20,027	0	0	0	0	0	0	20,027	20,027	0	0	0
A6051601	SAN JOSE	CA		07/10/2006		28,882	0	0	0	0	0	0	28,882	28,882	0	0	0
A3060203	SAN JOSE	CA		07/28/2003		14,045	0	0	0	0	0	0	14,045	14,045	0	0	0
A6092803	SAN JOSE	CA		11/08/2006		29,222	0	0	0	0	0	0	29,222	29,222	0	0	0
A6092002	SAN JOSE	CA		11/21/2006		8,773	0	0	0	0	0	0	8,773	8,773	0	0	0
A6082803	SAN JOSE	CA		11/29/2006		11,810	0	0	0	0	0	0	11,810	11,810	0	0	0
A6072401	SAN JOSE	CA		09/14/2006		28,012	0	0	0	0	0	0	28,012	28,012	0	0	0
B1042902	SAN JOSE	CA		06/30/2011		10,724	0	0	0	0	0	0	10,724	10,724	0	0	0
A8082601	SAN JOSE	CA		10/23/2008		32,374	0	0	0	0	0	0	32,374	32,374	0	0	0
A8091803	SAN JOSE	CA		11/17/2008		12,167	0	0	0	0	0	0	12,167	12,167	0	0	0
B3012302	SAN JOSE	CA		03/18/2013		0	0	0	0	0	0	0	978,079	978,079	0	0	0
B3011004	SAN JOSE	CA		02/27/2013		0	0	0	0	0	0	0	1,036,211	1,036,211	0	0	0
B2121210	SAN JOSE	CA		03/07/2013		0	0	0	0	0	0	0	1,012,245	1,012,245	0	0	0
B2051703	SAN JOSE	CA		07/23/2012		18,370	0	0	0	0	0	0	18,370	18,370	0	0	0
B2050401	SAN JOSE	CA		06/29/2012		50,495	0	0	0	0	0	0	50,495	50,495	0	0	0
A8021407	SAN JOSE	CA		04/25/2008		20,617	0	0	0	0	0	0	20,617	20,617	0	0	0
B0051901	SAN JOSE	CA		07/29/2010		17,096	0	0	0	0	0	0	17,096	17,096	0	0	0
A6011002	SAN JOSE	CA		02/28/2006		10,456	0	0	0	0	0	0	10,456	10,456	0	0	0
B2052401	SAN JOSE	CA		08/13/2012		72,453	0	0	0	0	0	0	72,453	72,453	0	0	0
B1032501	SAN JUAN CAPISTRANO	CA		05/26/2011		14,819	0	0	0	0	0	0	14,819	14,819	0	0	0
A3042701	SAN JUAN CAPISTRANO	CA		06/01/2003		210,287	0	(4,590)	0	0	(4,590)	0	205,697	205,697	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA		04/30/2013		0	0	0	0	0	0	0	21,991	21,991	0	0	0
B1112104	SAN LEANDRO	CA		02/29/2012		38,397	0	0	0	0	0	0	38,397	38,397	0	0	0
A7052503	SAN LEANDRO	CA		08/07/2007		26,367	0	0	0	0	0	0	26,367	26,367	0	0	0
A7072001	SAN LEANDRO	CA		09/28/2007		4,025	0	0	0	0	0	0	4,025	4,025	0	0	0
A3050902	SAN LEANDRO	CA		09/11/2003		119,311	0	0	0	0	0	0	119,311	119,311	0	0	0
A3063001	SAN LEANDRO	CA		09/15/2003		16,730	0	0	0	0	0	0	16,730	16,730	0	0	0
A5080510	SAN LEANDRO	CA		11/28/2005		9,507	0	0	0	0	0	0	9,507	9,507	0	0	0
A7122104	SAN LUIS OBISPO	CA		03/25/2008		7,408	0	0	0	0	0	0	7,408	7,408	0	0	0
B0031201	SAN LUIS OBISPO	CA		05/18/2010		3,766	0	0	0	0	0	0	3,766	3,766	0	0	0
A5113004	SAN LUIS OBISPO	CA		03/06/2006		12,253	0	0	0	0	0	0	12,253	12,253	0	0	0
A5113005	SAN LUIS OBISPO	CA		03/06/2006		8,985	0	0	0	0	0	0	8,985	8,985	0	0	0
A5071321	SAN LUIS OBISPO	CA		10/06/2005		22,635	0	0	0	0	0	0	22,635	22,635	0	0	0
A5071322	SAN LUIS OBISPO	CA		10/06/2005		16,981	0	0	0	0	0	0	16,981	16,981	0	0	0
A5071323	SAN LUIS OBISPO	CA		10/06/2005		10,473	0	0	0	0	0	0	10,473	10,473	0	0	0
A4012202	SAN LUIS OBISPO	CA		04/12/2004		8,044	0	0	0	0	0	0	8,044	8,044	0	0	0
A2082605	SAN LUIS OBISPO	CA		11/04/2002		10,256	0	0	0	0	0	0	10,256	10,256	0	0	0
B1031001	SAN LUIS OBISPO	CA		05/26/2011		5,212	0	0	0	0	0	0	5,212	5,212	0	0	0
B1031002	SAN LUIS OBISPO	CA		05/26/2011		3,506	0	0	0	0	0	0	3,506	3,506	0	0	0
B1051301	SAN LUIS OBISPO	CA		07/20/2011		14,886	0	0	0	0	0	0	14,886	14,886	0	0	0
A8082203	SAN LUIS OBISPO	CA		11/05/2008		17,802	0	0	0	0	0	0	17,802	17,802	0	0	0
A6072101	SAN LUIS OBISPO	CA		09/26/2006		18,980	0	0	0	0	0	0	18,980	18,980	0	0	0
A6101004	SAN LUIS OBISPO	CA		12/04/2006		17,188	0	0	0	0	0	0	17,188	17,188	0	0	0
A7072602	SAN LUIS OBISPO	CA		10/10/2007		13,460	0	0	0	0	0	0	13,460	13,460	0	0	0
A7052402	SAN LUIS OBISPO	CA		08/30/2007		34,234	0	0	0	0	0	0	34,234	34,234	0	0	0
A7052201	SAN LUIS OBISPO	CA		08/09/2007		7,405	0	0	0	0	0	0	7,405	7,405	0	0	0
A7042501	SAN LUIS OBISPO	CA		06/26/2007		18,692	0	0	0	0	0	0	18,692	18,692	0	0	0
A7042503	SAN LUIS OBISPO	CA		06/26/2007		26,660	0	0	0	0	0	0	26,660	26,660	0	0	0
B0072701	SAN LUIS OBISPO	CA		09/30/2010		12,568	0	0	0	0	0	0	12,568	12,568	0	0	0
B0072702	SAN LUIS OBISPO	CA		10/06/2010		11,339	0	0	0	0	0	0	11,339	11,339	0	0	0
A7092002	SAN LUIS OBISPO	CA		12/06/2007		12,268	0	0	0	0	0	0	12,268	12,268	0	0	0
A7081003	SAN LUIS OBISPO	CA		10/19/2007		33,585	0	0	0	0	0	0	33,585	33,585	0	0	0
A7081004	SAN LUIS OBISPO	CA		10/31/2007		22,388	0	0	0	0	0	0	22,388	22,388	0	0	0
A7081602	SAN LUIS OBISPO	CA		11/01/2007		6,968	0	0	0	0	0	0	6,968	6,968	0	0	0
A7032105	SAN LUIS OBISPO	CA		06/27/2007		49,627	0	0	0	0	0	0	49,627	49,627	0	0	0
A7032701	SAN LUIS OBISPO	CA		06/14/2007		72,012	0	0	0	0	0	0	72,012	72,012	0	0	0
A7030202	SAN LUIS OBISPO	CA		06/21/2007		41,009	0	0	0	0	0	0	41,009	41,009	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7011907	SAN LUIS OBISPO	CA		05/14/2007		45,751	0	0	0	0	0	0	45,751	45,751	0	0	0
A7012204	SAN LUIS OBISPO	CA		03/22/2007		13,801	0	0	0	0	0	0	13,801	13,801	0	0	0
A7010201	SAN LUIS OBISPO	CA		02/08/2007		42,617	0	0	0	0	0	0	42,617	42,617	0	0	0
A4061101	SAN LUIS OBISPO	CA		08/23/2004		43,360	0	0	0	0	0	0	43,360	43,360	0	0	0
A4040216	SAN LUIS OBISPO	CA		02/23/2005		78,544	0	0	0	0	0	0	78,544	78,544	0	0	0
A4110304	SAN LUIS OBISPO	CA		02/14/2005		35,309	0	0	0	0	0	0	35,309	35,309	0	0	0
A4120107	SAN LUIS OBISPO	CA		02/28/2005		46,381	0	0	0	0	0	0	46,381	46,381	0	0	0
A4122802	SAN MARCOS	CA		03/10/2005		30,808	0	0	0	0	0	0	30,808	30,808	0	0	0
A4040902	SAN MARCOS	CA		07/01/2004		11,874	0	0	0	0	0	0	11,874	11,874	0	0	0
A9040603	SAN MARCOS	CA		10/01/2009		39,508	0	0	0	0	0	0	39,508	39,508	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013		0	0	0	0	0	0	0	285,710	285,710	0	0	0
A7120415	SAN MARCOS	CA		01/28/2008		9,747	0	0	0	0	0	0	9,747	9,747	0	0	0
B2051704	SAN MATEO	CA		09/14/2012		32,054	0	0	0	0	0	0	32,054	32,054	0	0	0
A1111903	SAN MATEO	CA		02/06/2002		38,070	0	0	0	0	0	0	38,070	38,070	0	0	0
98091101	SAN MATEO	CA		10/29/1998		53,543	0	0	0	0	0	0	53,543	53,543	0	0	0
99052605	SAN MATEO	CA		07/29/1999		154,398	0	0	0	0	0	0	154,398	154,398	0	0	0
A4100703	SAN PABLO	CA		01/07/2005		22,971	0	0	0	0	0	0	22,971	22,971	0	0	0
A9032302	SAN PEDRO	CA		05/28/2009		22,789	0	0	0	0	0	0	22,789	22,789	0	0	0
A5051005	SAN PEDRO	CA		07/28/2005		14,776	0	0	0	0	0	0	14,776	14,776	0	0	0
B2110803	SAN PEDRO	CA		01/30/2013		0	0	0	0	0	0	0	210,026	210,026	0	0	0
A3020404	SAN PEDRO	CA		04/16/2003		128,884	0	0	0	0	0	0	128,884	128,884	0	0	0
B1083009	SAN RAFAEL	CA		11/22/2011		16,725	0	0	0	0	0	0	16,725	16,725	0	0	0
A4072706	SAN RAFAEL	CA		09/27/2004		184,797	0	0	0	0	0	0	184,797	184,797	0	0	0
A4061005	SAN RAMON	CA		07/29/2004		17,329	0	0	0	0	0	0	17,329	17,329	0	0	0
A4102503	SAN RAMON	CA		01/20/2005		48,008	0	0	0	0	0	0	48,008	48,008	0	0	0
A7110506	SAN RAMON	CA		02/05/2008		5,538	0	0	0	0	0	0	5,538	5,538	0	0	0
B1021001	SAND CITY	CA		05/18/2011		25,218	0	0	0	0	0	0	25,218	25,218	0	0	0
A8051202	SANTA ANA	CA		07/10/2008		8,530	0	0	0	0	0	0	8,530	8,530	0	0	0
A2101801	SANTA ANA	CA		01/15/2003		27,973	0	0	0	0	0	0	27,973	27,973	0	0	0
A3100201	SANTA ANA	CA		12/22/2003		2,175	0	0	0	0	0	0	2,175	2,175	0	0	0
A3091003	SANTA ANA	CA		11/01/2003		17,148	0	0	0	0	0	0	17,148	17,148	0	0	0
A8010302	SANTA ANA	CA		03/14/2008		67,862	0	0	0	0	0	0	67,862	67,862	0	0	0
B2041603	SANTA ANA	CA		06/25/2012		8,978	0	0	0	0	0	0	8,978	8,978	0	0	0
B0051303	SANTA ANA	CA		07/22/2010		31,098	0	0	0	0	0	0	31,098	31,098	0	0	0
A6011004	SANTA ANA	CA		03/30/2006		15,695	0	0	0	0	0	0	15,695	15,695	0	0	0
A8090301	SANTA ANA	CA		11/17/2008		27,456	0	0	0	0	0	0	27,456	27,456	0	0	0
B1040601	SANTA ANA	CA		06/22/2011		24,559	0	0	0	0	0	0	24,559	24,559	0	0	0
A4110403	SANTA ANA	CA		01/13/2005		16,469	0	0	0	0	0	0	16,469	16,469	0	0	0
A4031802	SANTA ANA	CA		06/07/2004		1,695	0	0	0	0	0	0	1,695	1,695	0	0	0
A7030203	SANTA ANA	CA		06/28/2007		10,642	0	0	0	0	0	0	10,642	10,642	0	0	0
A9101603	SANTA ANA	CA		11/30/2009		15,150	0	0	0	0	0	0	15,150	15,150	0	0	0
B1091902	SANTA ANA	CA		11/14/2011		45,086	0	0	0	0	0	0	45,086	45,086	0	0	0
A1041008	SANTA ANA	CA		07/26/2001		42,363	0	0	0	0	0	0	42,363	42,363	0	0	0
A9042705	SANTA ANA	CA		06/30/2009		12,999	0	0	0	0	0	0	12,999	12,999	0	0	0
A9081810	SANTA ANA	CA		10/20/2009		16,914	0	0	0	0	0	0	16,914	16,914	0	0	0
A9040903	SANTA ANA	CA		07/06/2009		8,580	0	0	0	0	0	0	8,580	8,580	0	0	0
99042807	SANTA BARBARA	CA		07/14/1999		63,541	0	0	0	0	0	0	63,541	63,541	0	0	0
A7030702	SANTA BARBARA	CA		05/10/2007		43,125	0	0	0	0	0	0	43,125	43,125	0	0	0
A4033003	SANTA BARBARA	CA		06/22/2004		93,598	0	0	0	0	0	0	93,598	93,598	0	0	0
B2041301	SANTA BARBARA	CA		07/13/2012		6,362	0	0	0	0	0	0	6,362	6,362	0	0	0
B2041302	SANTA BARBARA	CA		07/13/2012		28,459	0	0	0	0	0	0	28,459	28,459	0	0	0
B2041303	SANTA BARBARA	CA		07/13/2012		18,705	0	0	0	0	0	0	18,705	18,705	0	0	0
B2041304	SANTA BARBARA	CA		07/13/2012		36,152	0	0	0	0	0	0	36,152	36,152	0	0	0
A3010101	SANTA BARBARA	CA		03/13/2003		48,856	0	0	0	0	0	0	48,856	48,856	0	0	0
A5072704	SANTA CLARA	CA		10/05/2005		14,856	0	0	0	0	0	0	14,856	14,856	0	0	0
A5110302	SANTA CLARA	CA		01/19/2006		27,598	0	0	0	0	0	0	27,598	27,598	0	0	0
A8110503	SANTA CLARA	CA		01/08/2009		6,090	0	0	0	0	0	0	6,090	6,090	0	0	0
B2080903	SANTA CLARA	CA		11/13/2012		10,701	0	0	0	0	0	0	10,701	10,701	0	0	0
B2070602	SANTA CLARA	CA		10/26/2012		14,948	0	0	0	0	0	0	14,948	14,948	0	0	0
B1121603	SANTA CLARITA	CA		02/17/2012		23,432	0	0	0	0	0	0	23,432	23,432	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A4111102	SANTA CLARITA	CA		01/27/2005		66,350	0	0	0	0	0	0	66,350	66,350	0	0	0
A5020302	SANTA CLARITA	CA		08/04/2005		28,904	0	0	0	0	0	0	28,904	28,904	0	0	0
B1070617	SANTA CLARITA	CA		09/29/2011		14,640	0	0	0	0	0	0	14,640	14,640	0	0	0
B1113002	SANTA CLARITA	CA		03/01/2012		29,180	0	0	0	0	0	0	29,180	29,180	0	0	0
B0052701	SANTA CLARITA	CA		07/12/2010		3,288	0	0	0	0	0	0	3,288	3,288	0	0	0
B3093004	SANTA CLARITA	CA		11/22/2013		0	0	0	0	0	0	0	784,550	784,550	0	0	0
A2092702	SANTA CLARITA	CA		12/17/2002		239,750	0	0	0	0	0	0	239,750	239,750	0	0	0
A3063003	SANTA CRUZ	CA		09/25/2003		103,380	0	0	0	0	0	0	103,380	103,380	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		139,303	0	0	0	0	0	0	139,303	139,303	0	0	0
A30630043	SANTA CRUZ	CA		01/28/2004		34,446	0	0	0	0	0	0	34,446	34,446	0	0	0
A3120902	SANTA CRUZ	CA		02/26/2004		25,140	0	0	0	0	0	0	25,140	25,140	0	0	0
B1042903	SANTA CRUZ	CA		06/30/2011		11,106	0	0	0	0	0	0	11,106	11,106	0	0	0
B1091501	SANTA CRUZ	CA		11/04/2011		7,942	0	0	0	0	0	0	7,942	7,942	0	0	0
B1091502	SANTA CRUZ	CA		11/22/2011		14,383	0	0	0	0	0	0	14,383	14,383	0	0	0
A7020702	SANTA CRUZ	CA		05/23/2007		16,137	0	0	0	0	0	0	16,137	16,137	0	0	0
A9012601	SANTA CRUZ	CA		03/30/2009		6,148	0	0	0	0	0	0	6,148	6,148	0	0	0
B3013009	SANTA CRUZ	CA		04/29/2013		0	0	0	0	0	0	0	257,061	257,061	0	0	0
A4090801	SANTA CRUZ	CA		11/30/2004		46,798	0	0	0	0	0	0	46,798	46,798	0	0	0
B2072004	SANTA CRUZ	CA		10/09/2012		6,017	0	0	0	0	0	0	6,017	6,017	0	0	0
A4122401	SANTA FE SPRINGS	CA		03/15/2005		11,945	0	0	0	0	0	0	11,945	11,945	0	0	0
A6072703	SANTA FE SPRINGS	CA		10/10/2006		19,048	0	0	0	0	0	0	19,048	19,048	0	0	0
A3052302	SANTA FE SPRINGS	CA		08/14/2003		21,844	0	0	0	0	0	0	21,844	21,844	0	0	0
A3030703	SANTA FE SPRINGS	CA		05/21/2003		26,225	0	0	0	0	0	0	26,225	26,225	0	0	0
A3031104	SANTA MARIA	CA		05/20/2003		27,644	0	0	0	0	0	0	27,644	27,644	0	0	0
A4020402	SANTA MARIA	CA		03/30/2004		28,928	0	0	0	0	0	0	28,928	28,928	0	0	0
A6061404	SANTA MARIA	CA		08/31/2006		33,079	0	0	0	0	0	0	33,079	33,079	0	0	0
A6082902	SANTA MARIA	CA		11/08/2006		122,316	0	0	0	0	0	0	122,316	122,316	0	0	0
A8021306	SANTA MARIA	CA		04/24/2008		13,760	0	0	0	0	0	0	13,760	13,760	0	0	0
A6021006	SANTA MARIA	CA		04/13/2006		118,948	0	0	0	0	0	0	118,948	118,948	0	0	0
A6031705	SANTA MARIA	CA		06/15/2006		15,828	0	0	0	0	0	0	15,828	15,828	0	0	0
B3031307	SANTA MARIA	CA		06/04/2013		0	0	0	0	0	0	0	446,063	446,063	0	0	0
A7012606	SANTA MARIA	CA		04/23/2007		6,617	0	0	0	0	0	0	6,617	6,617	0	0	0
A9043001	SANTA MARIA	CA		07/01/2009		25,131	0	0	0	0	0	0	25,131	25,131	0	0	0
B2020301	SANTA MARIA	CA		04/10/2012		47,163	0	0	0	0	0	0	47,163	47,163	0	0	0
A7042502	SANTA MARIA	CA		06/26/2007		16,858	0	0	0	0	0	0	16,858	16,858	0	0	0
A7012607	SANTA MARIA (ORCUTT)	CA		04/23/2007		4,521	0	0	0	0	0	0	4,521	4,521	0	0	0
B0012902	SANTA MONICA	CA		03/29/2010		41,455	0	0	0	0	0	0	41,455	41,455	0	0	0
B3020701	SANTA MONICA	CA		05/08/2013		0	0	0	0	0	0	0	243,411	243,411	0	0	0
A9040606	SANTA MONICA	CA		06/18/2009		5,358	0	0	0	0	0	0	5,358	5,358	0	0	0
A5012002	SANTA MONICA	CA		03/29/2005		9,705	0	0	0	0	0	0	9,705	9,705	0	0	0
A4120105	SANTA MONICA	CA		01/25/2005		67,796	0	0	0	0	0	0	67,796	67,796	0	0	0
A4031805	SANTA MONICA	CA		06/15/2004		35,886	0	0	0	0	0	0	35,886	35,886	0	0	0
A4031806	SANTA MONICA	CA		06/15/2004		1,794	0	0	0	0	0	0	1,794	1,794	0	0	0
A4051303	SANTA MONICA	CA		08/05/2004		11,475	0	0	0	0	0	0	11,475	11,475	0	0	0
A4080502	SANTA MONICA	CA		01/27/2005		69,393	0	0	0	0	0	0	69,393	69,393	0	0	0
A1092401	SANTA MONICA	CA		03/28/2002		50,691	0	0	0	0	0	0	50,691	50,691	0	0	0
A0112703	SANTA MONICA	CA		01/25/2001		97,425	0	0	0	0	0	0	97,425	97,425	0	0	0
A1111801	SANTA MONICA	CA		02/07/2002		63,422	0	0	0	0	0	0	63,422	63,422	0	0	0
A2022601	SANTA MONICA	CA		05/08/2002		30,188	0	0	0	0	0	0	30,188	30,188	0	0	0
A3081403	SANTA MONICA	CA		11/13/2003		50,260	0	0	0	0	0	0	50,260	50,260	0	0	0
B1011703	SANTA MONICA	CA		02/28/2011		30,642	0	0	0	0	0	0	30,642	30,642	0	0	0
B2121102	SANTA PAULA	CA		02/21/2013		0	0	0	0	0	0	0	780,254	780,254	0	0	0
B2112907	SANTA ROSA	CA		02/19/2013		0	0	0	0	0	0	0	1,154,332	1,154,332	0	0	0
B2061201	SANTA ROSA	CA		08/13/2012		15,302	0	0	0	0	0	0	15,302	15,302	0	0	0
B2041604	SANTA ROSA	CA		07/25/2012		10,148	0	0	0	0	0	0	10,148	10,148	0	0	0
A8011701	SANTA ROSA	CA		04/11/2008		18,993	0	0	0	0	0	0	18,993	18,993	0	0	0
A7121102	SANTA ROSA	CA		04/10/2008		38,232	0	0	0	0	0	0	38,232	38,232	0	0	0
99042804	SANTA ROSA	CA		07/14/1999		92,513	0	0	0	0	0	0	92,513	92,513	0	0	0
A7051805	SANTA ROSA	CA		07/10/2007		12,746	0	0	0	0	0	0	12,746	12,746	0	0	0
A7051806	SANTA ROSA	CA		07/02/2007		15,929	0	0	0	0	0	0	15,929	15,929	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3073001	SANTA ROSA	CA		10/10/2013		0	0	0	0	0	0	0	2,129,992	2,129,992	0	0	0
A4121503	SANTA ROSA	CA		04/01/2005		64,983	0	0	0	0	0	0	64,983	64,983	0	0	0
A2091903	SANTEE	CA		12/12/2002		39,044	0	0	0	0	0	0	39,044	39,044	0	0	0
B3012405	SANTEE	CA		04/15/2013		0	0	0	0	0	0	0	3,289,331	3,289,331	0	0	0
A8022210	SAUSALITO	CA		05/15/2008		7,275	0	0	0	0	0	0	7,275	7,275	0	0	0
A4010801	SCOTTS VALLEY	CA		03/23/2004		27,471	0	0	0	0	0	0	27,471	27,471	0	0	0
A4031104	SEAL BEACH	CA		05/26/2004		14,546	0	0	0	0	0	0	14,546	14,546	0	0	0
A3121904	SEASIDE	CA		02/26/2004		41,755	0	0	0	0	0	0	41,755	41,755	0	0	0
A3121905	SEASIDE	CA		02/26/2004		19,774	0	0	0	0	0	0	19,774	19,774	0	0	0
B3073101	SEASIDE	CA		11/08/2013		0	0	0	0	0	0	0	640,900	640,900	0	0	0
B2091107	SEBASTOPOL	CA		11/08/2012		15,140	0	0	0	0	0	0	15,140	15,140	0	0	0
A7011205	SHERMAN OAKS	CA		04/05/2007		21,397	0	0	0	0	0	0	21,397	21,397	0	0	0
A5032104	SHERMAN OAKS	CA		06/27/2005		67,503	0	0	0	0	0	0	67,503	67,503	0	0	0
A2040802	SHERMAN OAKS	CA		05/30/2002		49,158	0	0	0	0	0	0	49,158	49,158	0	0	0
A8050601	SHERMAN OAKS	CA		07/01/2008		8,672	0	0	0	0	0	0	8,672	8,672	0	0	0
B0062802	SHERMAN OAKS	CA		09/15/2010		30,905	0	0	0	0	0	0	30,905	30,905	0	0	0
B1060702	SHERMAN OAKS	CA		07/21/2011		74,417	0	0	0	0	0	0	74,417	74,417	0	0	0
B1041105	SHERMAN OAKS	CA		07/05/2011		16,160	0	0	0	0	0	0	16,160	16,160	0	0	0
A4030304	SIGNAL HILL	CA		06/29/2004		99,546	0	0	0	0	0	0	99,546	99,546	0	0	0
A7100303	SIGNAL HILL	CA		01/11/2008		8,602	0	0	0	0	0	0	8,602	8,602	0	0	0
A5051006	SIGNAL HILL	CA		07/28/2005		10,883	0	0	0	0	0	0	10,883	10,883	0	0	0
B2092602	SIGNAL HILL	CA		11/20/2012		20,466	0	0	0	0	0	0	20,466	20,466	0	0	0
B1070615	SIMI VALLEY	CA		09/29/2011		17,229	0	0	0	0	0	0	17,229	17,229	0	0	0
B1022303	SIMI VALLEY	CA		04/21/2011		50,524	0	0	0	0	0	0	50,524	50,524	0	0	0
A7111301	SIMI VALLEY	CA		01/23/2008		5,358	0	0	0	0	0	0	5,358	5,358	0	0	0
A8022202	SIMI VALLEY	CA		05/27/2008		16,729	0	0	0	0	0	0	16,729	16,729	0	0	0
A7042504	SOLVANG	CA		06/26/2007		39,227	0	0	0	0	0	0	39,227	39,227	0	0	0
A7080906	SONORA	CA		10/25/2007		6,319	0	0	0	0	0	0	6,319	6,319	0	0	0
B1021804	SOQUEL	CA		05/31/2011		8,530	0	0	0	0	0	0	8,530	8,530	0	0	0
A2112501	SOUTH EL MONTE	CA		03/10/2003		4,955	0	0	0	0	0	0	4,955	4,955	0	0	0
A1102901	SOUTH EL MONTE	CA		01/28/2002		134,250	0	0	0	0	0	0	134,250	134,250	0	0	0
A2112703	SOUTH LAKE TAHOE	CA		02/28/2003		65,656	0	0	0	0	0	0	65,656	65,656	0	0	0
A9031204	SOUTH PASADENA	CA		05/08/2009		17,374	0	0	0	0	0	0	17,374	17,374	0	0	0
B1102401	SOUTH PASADENA	CA		12/29/2011		111,100	0	0	0	0	0	0	111,100	111,100	0	0	0
B2012601	SOUTH SAN FRANCISCO	CA		03/01/2012		164,602	0	0	0	0	0	0	164,602	164,602	0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010		13,362	0	0	0	0	0	0	13,362	13,362	0	0	0
B3062106	SPRING VALLEY	CA		08/21/2013		0	0	0	0	0	0	0	343,712	343,712	0	0	0
B0020201	STANTON	CA		03/31/2010		50,622	0	0	0	0	0	0	50,622	50,622	0	0	0
B0021803	STANTON	CA		04/29/2010		184,859	0	0	0	0	0	0	184,859	184,859	0	0	0
A6100303	STANTON	CA		01/03/2007		17,301	0	0	0	0	0	0	17,301	17,301	0	0	0
B1040604	STEVENSON RANCH	CA		05/26/2011		18,409	0	0	0	0	0	0	18,409	18,409	0	0	0
A8102401	STOCKTON	CA		12/18/2008		13,396	0	0	0	0	0	0	13,396	13,396	0	0	0
A5110102	STOCKTON	CA		01/30/2006		66,759	0	0	0	0	0	0	66,759	66,759	0	0	0
B3082802	STOCKTON	CA		11/14/2013		0	0	0	0	0	0	0	742,560	742,560	0	0	0
A3041505	STOCKTON	CA		07/01/2003		2,081	0	0	0	0	0	0	2,081	2,081	0	0	0
A3062604	STOCKTON	CA		09/15/2003		139,978	0	0	0	0	0	0	139,978	139,978	0	0	0
B1020803	STOCKTON	CA		05/04/2011		25,111	0	0	0	0	0	0	25,111	25,111	0	0	0
A9030203	STOCKTON	CA		05/28/2009		28,666	0	0	0	0	0	0	28,666	28,666	0	0	0
B1061608	STOCKTON	CA		08/23/2011		16,087	0	0	0	0	0	0	16,087	16,087	0	0	0
A4090306	STOCKTON	CA		12/14/2004		132,904	0	0	0	0	0	0	132,904	132,904	0	0	0
98041501	STOCKTON	CA		06/25/1998		36,874	0	0	0	0	0	0	36,874	36,874	0	0	0
A2051402	STOCKTON	CA		07/30/2002		53,228	0	0	0	0	0	0	53,228	53,228	0	0	0
A5032105	STUDIO CITY	CA		06/27/2005		59,063	0	0	0	0	0	0	59,063	59,063	0	0	0
A5020301	SUN CITY	CA		04/28/2005		21,761	0	0	0	0	0	0	21,761	21,761	0	0	0
B3031812	SUN VALLEY	CA		05/31/2013		0	0	0	0	0	0	0	535,722	535,722	0	0	0
A6012704	SUN VALLEY	CA		04/10/2006		7,014	0	0	0	0	0	0	7,014	7,014	0	0	0
B2051004	SUNNYVALE	CA		07/30/2012		18,570	0	0	0	0	0	0	18,570	18,570	0	0	0
B1020405	SUNNYVALE	CA		04/22/2011		8,528	0	0	0	0	0	0	8,528	8,528	0	0	0
A2081509	SUNNYVALE	CA		10/24/2002		30,159	0	0	0	0	0	0	30,159	30,159	0	0	0
B0050302	SUNNYVALE	CA		07/21/2010		62,415	0	0	0	0	0	0	62,415	62,415	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
A5090605	SUNNYVALE	CA		11/01/2005		68,023	0	0	0	0	0	0	68,023	68,023	0	0	0
A5081201	SUNNYVALE	CA		11/09/2005		37,975	0	0	0	0	0	0	37,975	37,975	0	0	0
A5021707	SUNNYVALE	CA		05/06/2005		33,403	0	0	0	0	0	0	33,403	33,403	0	0	0
A4042208	SUNNYVALE	CA		07/12/2004		45,063	0	0	0	0	0	0	45,063	45,063	0	0	0
A1122401	SUNNYVALE	CA		03/21/2002		3,770	0	0	0	0	0	0	3,770	3,770	0	0	0
A9052102	SUNNYVALE	CA		07/28/2009		18,777	0	0	0	0	0	0	18,777	18,777	0	0	0
A9052103	SUNNYVALE	CA		07/28/2009		13,512	0	0	0	0	0	0	13,512	13,512	0	0	0
A6072702	SUSANVILLE	CA		08/31/2006		26,614	0	0	0	0	0	0	26,614	26,614	0	0	0
A3050701	SYLMAR	CA		07/29/2003		48,374	0	0	0	0	0	0	48,374	48,374	0	0	0
A7050803	TAFT	CA		07/31/2007		6,713	0	0	0	0	0	0	6,713	6,713	0	0	0
A4033105	TAHOE CITY	CA		06/29/2004		12,165	0	0	0	0	0	0	12,165	12,165	0	0	0
A4030407	TAHOE CITY	CA		05/24/2004		35,959	0	0	0	0	0	0	35,959	35,959	0	0	0
A3031801	TARZANA	CA		05/15/2003		67,769	0	0	0	0	0	0	67,769	67,769	0	0	0
B2030602	TARZANA	CA		05/14/2012		10,029	0	0	0	0	0	0	10,029	10,029	0	0	0
B0072005	TARZANA	CA		09/22/2010		5,110	0	0	0	0	0	0	5,110	5,110	0	0	0
A8020402	TEHACHAPI	CA		11/03/2008		14,304	0	0	0	0	0	0	14,304	14,304	0	0	0
A6062903	TEMECULA	CA		08/01/2006		46,238	0	0	0	0	0	0	46,238	46,238	0	0	0
B2121908	TEMECULA	CA		02/13/2013		0	0	0	0	0	0	0	859,968	859,968	0	0	0
B1021105	TEMECULA	CA		04/18/2011		11,204	0	0	0	0	0	0	11,204	11,204	0	0	0
A1031602	TEMECULA	CA		06/11/2001		105,721	0	0	0	0	0	0	105,721	105,721	0	0	0
B2072501	TEMECULA	CA		10/26/2012		7,318	0	0	0	0	0	0	7,318	7,318	0	0	0
A4091006	TEMECULA	CA		12/20/2004		54,794	0	0	0	0	0	0	54,794	54,794	0	0	0
A5052008	TEMECULA	CA		09/16/2005		9,709	0	0	0	0	0	0	9,709	9,709	0	0	0
B1070616	THOUSAND OAKS	CA		09/29/2011		33,575	0	0	0	0	0	0	33,575	33,575	0	0	0
B3043005	THOUSAND OAKS	CA		06/28/2013		0	0	0	0	0	0	0	258,568	258,568	0	0	0
A4092402	THOUSAND OAKS	CA		12/07/2004		15,601	0	0	0	0	0	0	15,601	15,601	0	0	0
A40924023	THOUSAND OAKS	CA		04/03/2008		24,218	0	0	0	0	0	0	24,218	24,218	0	0	0
B3062510	THOUSAND OAKS	CA		09/27/2013		0	0	0	0	0	0	0	1,926,059	1,926,059	0	0	0
B2022804	THOUSAND OAKS	CA		06/05/2012		3,818	0	0	0	0	0	0	3,818	3,818	0	0	0
A7051807	THOUSAND OAKS	CA		07/25/2007		12,053	0	0	0	0	0	0	12,053	12,053	0	0	0
B1020201	THOUSAND OAKS	CA		04/27/2011		40,978	0	0	0	0	0	0	40,978	40,978	0	0	0
A3120801	THOUSAND OAKS	CA		03/01/2004		69,992	0	0	0	0	0	0	69,992	69,992	0	0	0
A3062305	THOUSAND OAKS	CA		09/18/2003		53,440	0	0	0	0	0	0	53,440	53,440	0	0	0
A5112204	THOUSAND OAKS	CA		03/14/2006		14,922	0	0	0	0	0	0	14,922	14,922	0	0	0
A6102706	THOUSAND OAKS	CA		01/10/2007		23,938	0	0	0	0	0	0	23,938	23,938	0	0	0
A8082101	THOUSAND PALMS	CA		10/30/2008		13,370	0	0	0	0	0	0	13,370	13,370	0	0	0
B1040106	THOUSAND PALMS	CA		05/31/2011		11,090	0	0	0	0	0	0	11,090	11,090	0	0	0
A7121204	TORRANCE	CA		02/27/2008		20,045	0	0	0	0	0	0	20,045	20,045	0	0	0
A3072403	TORRANCE	CA		10/23/2003		12,317	0	0	0	0	0	0	12,317	12,317	0	0	0
A3012104	TORRANCE	CA		02/26/2003		150,781	0	0	0	0	0	0	150,781	150,781	0	0	0
B0120305	TORRANCE	CA		01/31/2011		53,364	0	0	0	0	0	0	53,364	53,364	0	0	0
B3081303	TORRANCE	CA		10/29/2013		0	0	0	0	0	0	0	586,052	586,052	0	0	0
A4042414	TORRANCE	CA		07/01/2004		13,237	0	0	0	0	0	0	13,237	13,237	0	0	0
B3013006	TORRANCE	CA		04/10/2013		0	0	0	0	0	0	0	875,965	875,965	0	0	0
A7030602	TORRANCE	CA		05/22/2007		31,925	0	0	0	0	0	0	31,925	31,925	0	0	0
A5050606	TRACY	CA		07/12/2005		48,462	0	0	0	0	0	0	48,462	48,462	0	0	0
B2082401	TRACY	CA		09/28/2012		29,586	0	0	0	0	0	0	29,586	29,586	0	0	0
A2111302	TRACY	CA		01/28/2003		455,463	0	0	0	0	0	0	455,463	455,463	0	0	0
A5082601	TRACY	CA		12/08/2005		10,627	0	0	0	0	0	0	10,627	10,627	0	0	0
B2043004	TRACY	CA		06/25/2012		45,467	0	0	0	0	0	0	45,467	45,467	0	0	0
B3083004	TRUCKEE	CA		11/21/2013		0	0	0	0	0	0	0	198,900	198,900	0	0	0
A3072402	TRUCKEE	CA		10/30/2003		25,502	0	0	0	0	0	0	25,502	25,502	0	0	0
A4020503	TRUCKEE	CA		04/28/2004		23,876	0	0	0	0	0	0	23,876	23,876	0	0	0
A4020504	TRUCKEE	CA		04/28/2004		22,996	0	0	0	0	0	0	22,996	22,996	0	0	0
A8071804	TRUCKEE	CA		01/28/2009		38,285	0	0	0	0	0	0	38,285	38,285	0	0	0
A4042302	TRUCKEE	CA		07/26/2004		36,544	0	0	0	0	0	0	36,544	36,544	0	0	0
A5021005	TRUCKEE	CA		05/12/2005		18,662	0	0	0	0	0	0	18,662	18,662	0	0	0
A5080507	TULARE	CA		10/25/2005		44,737	0	0	0	0	0	0	44,737	44,737	0	0	0
A6080801	TULARE	CA		10/30/2006		6,182	0	0	0	0	0	0	6,182	6,182	0	0	0
A7080907	TURLOCK	CA		10/22/2007		9,080	0	0	0	0	0	0	9,080	9,080	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
B2062501	TUSTIN	CA		09/05/2012		18,280	0	0	0	0	0	0	18,280	18,280	0	0	0
A4082702	TUSTIN	CA		11/29/2004		34,922	0	0	0	0	0	0	34,922	34,922	0	0	0
A6070602	TUSTIN	CA		08/30/2006		24,975	0	0	0	0	0	0	24,975	24,975	0	0	0
B2111903	TUSTIN	CA		01/16/2013		0	0	0	0	0	0	0	930,292	930,292	0	0	0
A5062802	TUSTIN	CA		09/28/2005		44,067	0	0	0	0	0	0	44,067	44,067	0	0	0
A50628023	TUSTIN	CA		03/29/2007		6,088	0	0	0	0	0	0	6,088	6,088	0	0	0
B0032509	TUSTIN	CA		05/26/2010		15,034	0	0	0	0	0	0	15,034	15,034	0	0	0
A8012902	TWENTYNINE PALMS	CA		04/14/2008		26,676	0	0	0	0	0	0	26,676	26,676	0	0	0
A1021604	UNION CITY	CA		03/29/2001		179,514	0	0	0	0	0	0	179,514	179,514	0	0	0
A7092115	UNION CITY	CA		12/05/2007		14,602	0	0	0	0	0	0	14,602	14,602	0	0	0
A7043004	UNION CITY	CA		07/11/2007		17,177	0	0	0	0	0	0	17,177	17,177	0	0	0
A7043005	UNION CITY	CA		07/11/2007		11,950	0	0	0	0	0	0	11,950	11,950	0	0	0
B0090702	UPLAND	CA		11/22/2010		8,282	0	0	0	0	0	0	8,282	8,282	0	0	0
B1020104	UPLAND	CA		03/31/2011		11,803	0	0	0	0	0	0	11,803	11,803	0	0	0
A3030702	UPLAND	CA		05/21/2003		38,203	0	0	0	0	0	0	38,203	38,203	0	0	0
A6040303	VACAVILLE	CA		06/01/2006		27,910	0	0	0	0	0	0	27,910	27,910	0	0	0
A4122402	VACAVILLE	CA		03/15/2005		16,136	0	0	0	0	0	0	16,136	16,136	0	0	0
A4122403	VACAVILLE	CA		03/15/2005		13,946	0	0	0	0	0	0	13,946	13,946	0	0	0
A4081003	VACAVILLE	CA		12/01/2004		33,333	0	0	0	0	0	0	33,333	33,333	0	0	0
A5053102	VACAVILLE	CA		08/24/2005		17,973	0	0	0	0	0	0	17,973	17,973	0	0	0
B1012607	VALENCIA	CA		02/28/2011		125,615	0	0	0	0	0	0	125,615	125,615	0	0	0
B0060303	VALLEJO	CA		07/20/2010		76,229	0	0	0	0	0	0	76,229	76,229	0	0	0
A8121203	VALLEJO	CA		02/20/2009		4,120	0	0	0	0	0	0	4,120	4,120	0	0	0
B1042102	VAN NUYS	CA		07/06/2011		7,383	0	0	0	0	0	0	7,383	7,383	0	0	0
B2051105	VAN NUYS	CA		07/13/2012		10,323	0	0	0	0	0	0	10,323	10,323	0	0	0
A2091606	VAN NUYS	CA		12/16/2002		23,977	0	0	0	0	0	0	23,977	23,977	0	0	0
A2091607	VAN NUYS	CA		12/16/2002		23,977	0	0	0	0	0	0	23,977	23,977	0	0	0
B3043001	VAN NUYS	CA		07/15/2013		0	0	0	0	0	0	0	455,737	455,737	0	0	0
A5101403	VAN NUYS	CA		01/06/2006		25,768	0	0	0	0	0	0	25,768	25,768	0	0	0
B2031401	VAN NUYS	CA		07/06/2012		4,786	0	0	0	0	0	0	4,786	4,786	0	0	0
B1062802	VAN NUYS	CA		10/11/2011		11,744	0	0	0	0	0	0	11,744	11,744	0	0	0
A9032701	VAN NUYS	CA		06/10/2009		17,939	0	0	0	0	0	0	17,939	17,939	0	0	0
B3032801	VAN NUYS	CA		05/29/2013		0	0	0	0	0	0	0	934,814	934,814	0	0	0
B2100301	VAN NUYS	CA		11/29/2012		9,330	0	0	0	0	0	0	9,330	9,330	0	0	0
B2010504	VAN NUYS	CA		03/15/2012		23,399	0	0	0	0	0	0	23,399	23,399	0	0	0
A6112701	VAN NUYS	CA		02/16/2007		21,907	0	0	0	0	0	0	21,907	21,907	0	0	0
A6112702	VAN NUYS	CA		02/16/2007		20,652	0	0	0	0	0	0	20,652	20,652	0	0	0
A2061804	VENICE	CA		08/27/2002		22,128	0	0	0	0	0	0	22,128	22,128	0	0	0
B0071902	VENTURA	CA		10/25/2010		18,743	0	0	0	0	0	0	18,743	18,743	0	0	0
B2061901	VENTURA	CA		08/30/2012		20,701	0	0	0	0	0	0	20,701	20,701	0	0	0
A7040606	VENTURA	CA		10/03/2007		12,557	0	0	0	0	0	0	12,557	12,557	0	0	0
A7040607	VENTURA	CA		10/03/2007		3,018	0	0	0	0	0	0	3,018	3,018	0	0	0
B1110404	VENTURA	CA		02/09/2012		7,214	0	0	0	0	0	0	7,214	7,214	0	0	0
B1113001	VENTURA	CA		02/23/2012		4,004	0	0	0	0	0	0	4,004	4,004	0	0	0
A4071604	VENTURA	CA		09/30/2004		29,104	0	0	0	0	0	0	29,104	29,104	0	0	0
A4032302	VENTURA	CA		05/10/2004		18,876	0	0	0	0	0	0	18,876	18,876	0	0	0
A4032305	VENTURA	CA		06/15/2004		27,384	0	0	0	0	0	0	27,384	27,384	0	0	0
A4090308	VENTURA	CA		12/01/2004		66,500	0	0	0	0	0	0	66,500	66,500	0	0	0
A4100114	VENTURA	CA		01/06/2005		2,382	0	0	0	0	0	0	2,382	2,382	0	0	0
A3021915	VENTURA	CA		04/30/2003		57,064	0	0	0	0	0	0	57,064	57,064	0	0	0
A4021205	VENTURA	CA		05/26/2004		46,350	0	0	0	0	0	0	46,350	46,350	0	0	0
A3062706	VENTURA	CA		09/16/2003		33,484	0	0	0	0	0	0	33,484	33,484	0	0	0
A6011204	VENTURA	CA		03/16/2006		18,924	0	0	0	0	0	0	18,924	18,924	0	0	0
A8110702	VENTURA	CA		01/14/2009		23,004	0	0	0	0	0	0	23,004	23,004	0	0	0
A8120101	VERNON	CA		02/12/2009		6,398	0	0	0	0	0	0	6,398	6,398	0	0	0
A3121604	VERNON	CA		05/19/2004		8,834	0	0	0	0	0	0	8,834	8,834	0	0	0
A2081508	VERNON	CA		11/21/2002		36,122	0	0	0	0	0	0	36,122	36,122	0	0	0
B1022802	VICTORVILLE	CA		05/31/2011		32,762	0	0	0	0	0	0	32,762	32,762	0	0	0
A4030802	VICTORVILLE	CA		04/29/2004		18,213	0	0	0	0	0	0	18,213	18,213	0	0	0
A6040601	VICTORVILLE	CA		06/13/2006		6,870	0	0	0	0	0	0	6,870	6,870	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
B2022705	VICTORVILLE	CA		04/23/2012		9,898	0	0	0	0	0	0	9,898	9,898	0	0	0
B2082704	VICTORVILLE	CA		11/01/2012		24,636	0	0	0	0	0	0	24,636	24,636	0	0	0
A4091702	VISALIA	CA		12/17/2004		103,838	0	0	0	0	0	0	103,838	103,838	0	0	0
A4082704	VISALIA	CA		12/28/2004		74,701	0	0	0	0	0	0	74,701	74,701	0	0	0
B0122202	VISALIA	CA		02/24/2011		68,991	0	0	0	0	0	0	68,991	68,991	0	0	0
A3120302	VISALIA	CA		02/05/2004		19,533	0	0	0	0	0	0	19,533	19,533	0	0	0
B3041505	VISTA	CA		07/10/2013		0	0	0	0	0	0	0	374,928	374,928	0	0	0
B3050201	VISTA	CA		07/01/2013		0	0	0	0	0	0	0	2,144,955	2,144,955	0	0	0
B1040702	VISTA	CA		06/20/2011		18,934	0	0	0	0	0	0	18,934	18,934	0	0	0
B1050301	VISTA	CA		06/10/2011		22,469	0	0	0	0	0	0	22,469	22,469	0	0	0
A4040106	VISTA	CA		05/24/2004		26,933	0	0	0	0	0	0	26,933	26,933	0	0	0
B0071303	VISTA	CA		09/23/2010		6,078	0	0	0	0	0	0	6,078	6,078	0	0	0
99031201	VISTA	CA		06/15/1999		228,130	0	0	0	0	0	0	228,130	228,130	0	0	0
A9101305	WALNUT	CA		12/16/2009		12,151	0	0	0	0	0	0	12,151	12,151	0	0	0
B1120704	WALNUT CREEK	CA		02/09/2012		38,280	0	0	0	0	0	0	38,280	38,280	0	0	0
A4101905	WALNUT CREEK	CA		01/11/2005		11,715	0	0	0	0	0	0	11,715	11,715	0	0	0
B0060105	WALNUT CREEK	CA		07/14/2010		9,504	0	0	0	0	0	0	9,504	9,504	0	0	0
B0121004	WALNUT CREEK	CA		02/24/2011		100,481	0	0	0	0	0	0	100,481	100,481	0	0	0
A3121002	WALNUT CREEK	CA		02/24/2004		90,860	0	0	0	0	0	0	90,860	90,860	0	0	0
A3041107	WALNUT CREEK	CA		07/08/2003		48,200	0	0	0	0	0	0	48,200	48,200	0	0	0
A7112004	WATSONVILLE	CA		02/11/2008		7,717	0	0	0	0	0	0	7,717	7,717	0	0	0
B1020409	WEST COVINA	CA		05/21/2012		65,298	0	0	0	0	0	0	65,298	65,298	0	0	0
A8111202	WEST COVINA	CA		01/27/2009		14,579	0	0	0	0	0	0	14,579	14,579	0	0	0
A4110807	WEST COVINA	CA		01/31/2005		25,106	0	0	0	0	0	0	25,106	25,106	0	0	0
B2030803	WEST HILLS	CA		05/01/2012		54,156	0	0	0	0	0	0	54,156	54,156	0	0	0
B2040202	WEST HOLLYWOOD	CA		06/19/2012		36,241	0	0	0	0	0	0	36,241	36,241	0	0	0
B3050801	WEST HOLLYWOOD	CA		07/23/2013		0	0	0	0	0	0	0	410,165	410,165	0	0	0
B0060701	WEST HOLLYWOOD	CA		07/29/2010		56,814	0	0	0	0	0	0	56,814	56,814	0	0	0
B2062003	WEST HOLLYWOOD	CA		09/06/2012		59,167	0	0	0	0	0	0	59,167	59,167	0	0	0
B3062503	WEST HOLLYWOOD	CA		09/17/2013		0	0	0	0	0	0	0	315,643	315,643	0	0	0
B2010503	WEST HOLLYWOOD	CA		03/08/2012		95,221	0	0	0	0	0	0	95,221	95,221	0	0	0
A7070603	WEST HOLLYWOOD	CA		09/18/2007		22,009	0	0	0	0	0	0	22,009	22,009	0	0	0
A9021902	WEST SACRAMENTO	CA		04/28/2009		7,921	0	0	0	0	0	0	7,921	7,921	0	0	0
B1051101	WEST SACRAMENTO	CA		11/15/2011		38,616	0	0	0	0	0	0	38,616	38,616	0	0	0
A8081506	WEST SACRAMENTO	CA		10/15/2008		18,665	0	0	0	0	0	0	18,665	18,665	0	0	0
A5071101	WEST SACRAMENTO	CA		09/28/2005		75,602	0	0	0	0	0	0	75,602	75,602	0	0	0
A6120806	WESTCHESTER	CA		01/29/2007		17,819	0	0	0	0	0	0	17,819	17,819	0	0	0
A5120101	WESTMINSTER	CA		03/16/2006		34,259	0	0	0	0	0	0	34,259	34,259	0	0	0
A2091802	WESTMINSTER	CA		11/20/2002		26,023	0	0	0	0	0	0	26,023	26,023	0	0	0
A4022402	WESTMINSTER	CA		04/20/2004		82,479	0	0	0	0	0	0	82,479	82,479	0	0	0
B3051604	WHITTIER	CA		08/12/2013		0	0	0	0	0	0	0	581,477	581,477	0	0	0
B0072003	WHITTIER	CA		10/14/2010		4,841	0	0	0	0	0	0	4,841	4,841	0	0	0
B2081304	WHITTIER	CA		11/14/2012		71,446	0	0	0	0	0	0	71,446	71,446	0	0	0
B0010501	WHITTIER	CA		04/12/2010		24,792	0	0	0	0	0	0	24,792	24,792	0	0	0
B2043001	WILDOMAR	CA		06/08/2012		20,638	0	0	0	0	0	0	20,638	20,638	0	0	0
B1060902	WILDOMAR	CA		07/25/2011		48,571	0	0	0	0	0	0	48,571	48,571	0	0	0
A7011212	WILLITS	CA		04/19/2007		15,284	0	0	0	0	0	0	15,284	15,284	0	0	0
A9020305	WOODLAND	CA		04/01/2009		15,200	0	0	0	0	0	0	15,200	15,200	0	0	0
A5062203	WOODLAND	CA		09/06/2005		22,007	0	0	0	0	0	0	22,007	22,007	0	0	0
A4012004	WOODLAND	CA		04/13/2004		787	0	0	0	0	0	0	787	787	0	0	0
A8050703	WOODLAND	CA		07/09/2008		9,260	0	0	0	0	0	0	9,260	9,260	0	0	0
A8050603	WOODLAND HILLS	CA		07/15/2008		29,204	0	0	0	0	0	0	29,204	29,204	0	0	0
A3112101	WOODLAND HILLS	CA		02/05/2004		25,858	0	0	0	0	0	0	25,858	25,858	0	0	0
A6061303	WOODLAND HILLS	CA		08/07/2006		13,618	0	0	0	0	0	0	13,618	13,618	0	0	0
A3041109	WOODLAND HILLS	CA		07/02/2003		16,583	0	0	0	0	0	0	16,583	16,583	0	0	0
B0052501	WOODLAND HILLS	CA		10/01/2010		12,827	0	0	0	0	0	0	12,827	12,827	0	0	0
B1070619	WOODLAND HILLS	CA		09/29/2011		33,575	0	0	0	0	0	0	33,575	33,575	0	0	0
B3031810	WOODLAND HILLS	CA		05/30/2013		0	0	0	0	0	0	0	1,331,184	1,331,184	0	0	0
B3071101	WOODLAND HILLS	CA		09/24/2013		0	0	0	0	0	0	0	540,221	540,221	0	0	0
B2013104	YORBA LINDA	CA		04/12/2012		8,427	0	0	0	0	0	0	8,427	8,427	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
A2013103	YORBA LINDA	CA		04/03/2002		33,963	0	0	0	0	0	0	33,963	33,963	0	0	0
B1022801	YUBA CITY	CA		04/15/2011		25,037	0	0	0	0	0	0	25,037	25,037	0	0	0
B1012705	YUCCA VALLEY	CA		04/25/2011		12,001	0	0	0	0	0	0	12,001	12,001	0	0	0
A6080701	YUCCA VALLEY	CA		09/28/2006		33,596	0	0	0	0	0	0	33,596	33,596	0	0	0
A6031005	ARVADA	CO		05/24/2006		11,269	0	0	0	0	0	0	11,269	11,269	0	0	0
A6020203	ARVADA	CO		04/04/2006		4,419	0	0	0	0	0	0	4,419	4,419	0	0	0
B1031402	ASPEN	CO		05/12/2011		132,582	0	0	0	0	0	0	132,582	132,582	0	0	0
B2051602	AURORA	CO		07/19/2012		27,851	0	0	0	0	0	0	27,851	27,851	0	0	0
A4022401	AURORA	CO		12/15/2004		111,928	0	0	0	0	0	0	111,928	111,928	0	0	0
B3051302	AURORA	CO		07/30/2013		0	0	0	0	0	0	0	928,373	928,373	0	0	0
A5110704	AURORA	CO		02/13/2006		17,288	0	0	0	0	0	0	17,288	17,288	0	0	0
A5092102	AURORA	CO		12/08/2005		20,645	0	0	0	0	0	0	20,645	20,645	0	0	0
A7110501	AURORA	CO		01/30/2008		5,429	0	0	0	0	0	0	5,429	5,429	0	0	0
A7112105	AURORA	CO		01/22/2008		15,735	0	0	0	0	0	0	15,735	15,735	0	0	0
B2031309	AURORA	CO		06/26/2012		12,731	0	0	0	0	0	0	12,731	12,731	0	0	0
B3031401	AURORA	CO		05/30/2013		0	0	0	0	0	0	0	959,030	959,030	0	0	0
A5052003	AURORA	CO		09/16/2005		7,769	0	0	0	0	0	0	7,769	7,769	0	0	0
A4072205	AURORA	CO		09/29/2004		103,754	0	0	0	0	0	0	103,754	103,754	0	0	0
B1111701	AURORA	CO		01/31/2012		26,763	0	0	0	0	0	0	26,763	26,763	0	0	0
B2091105	BOULDER	CO		11/08/2012		49,382	0	0	0	0	0	0	49,382	49,382	0	0	0
A4111002	BOULDER	CO		01/21/2005		125,368	0	0	0	0	0	0	125,368	125,368	0	0	0
B1070603	BOULDER	CO		09/16/2011		49,697	0	0	0	0	0	0	49,697	49,697	0	0	0
B3022707	BOULDER	CO		04/29/2013		0	0	0	0	0	0	0	438,343	438,343	0	0	0
A8041803	BOULDER	CO		06/12/2008		3,899	0	0	0	0	0	0	3,899	3,899	0	0	0
A6030901	BRIGHTON	CO		05/22/2006		7,824	0	0	0	0	0	0	7,824	7,824	0	0	0
A4111902	BROOMFIELD	CO		02/07/2005		21,426	0	0	0	0	0	0	21,426	21,426	0	0	0
B2101807	CASTLE ROCK	CO		12/21/2012		146,136	0	0	0	0	0	0	146,136	146,136	0	0	0
B0072001	CASTLE ROCK	CO		09/30/2010		22,909	0	0	0	0	0	0	22,909	22,909	0	0	0
B2042404	CASTLE ROCK	CO		06/14/2012		14,321	0	0	0	0	0	0	14,321	14,321	0	0	0
B2032601	CENTENNIAL	CO		05/17/2012		32,282	0	0	0	0	0	0	32,282	32,282	0	0	0
B2051002	CENTENNIAL	CO		07/19/2012		108,825	0	0	0	0	0	0	108,825	108,825	0	0	0
B1033105	CENTENNIAL	CO		06/30/2011		15,933	0	0	0	0	0	0	15,933	15,933	0	0	0
A4090909	CENTENNIAL	CO		11/15/2004		26,073	0	0	0	0	0	0	26,073	26,073	0	0	0
A4092407	COLORADO SPRINGS	CO		12/08/2004		49,421	0	0	0	0	0	0	49,421	49,421	0	0	0
A4110507	COLORADO SPRINGS	CO		01/18/2005		62,202	0	0	0	0	0	0	62,202	62,202	0	0	0
A4040502	COLORADO SPRINGS	CO		06/30/2004		48,791	0	0	0	0	0	0	48,791	48,791	0	0	0
B1082904	COLORADO SPRINGS	CO		10/28/2011		15,849	0	0	0	0	0	0	15,849	15,849	0	0	0
A5060103	COLORADO SPRINGS	CO		11/14/2005		52,106	0	0	0	0	0	0	52,106	52,106	0	0	0
A5042204	COLORADO SPRINGS	CO		07/12/2005		18,283	0	0	0	0	0	0	18,283	18,283	0	0	0
B2102501	COLORADO SPRINGS	CO		12/19/2012		268,876	0	0	0	0	0	0	268,876	268,876	0	0	0
A6121102	COLORADO SPRINGS	CO		02/26/2007		67,142	0	0	0	0	0	0	67,142	67,142	0	0	0
A9072101	COLORADO SPRINGS	CO		08/28/2009		34,642	0	0	0	0	0	0	34,642	34,642	0	0	0
A7071103	COLORADO SPRINGS	CO		09/24/2007		6,981	0	0	0	0	0	0	6,981	6,981	0	0	0
A7070602	COLORADO SPRINGS	CO		09/10/2007		21,189	0	0	0	0	0	0	21,189	21,189	0	0	0
A7051808	COLORADO SPRINGS	CO		07/27/2007		11,111	0	0	0	0	0	0	11,111	11,111	0	0	0
A8082902	COLORADO SPRINGS	CO		11/10/2008		29,153	0	0	0	0	0	0	29,153	29,153	0	0	0
A6070708	COLORADO SPRINGS	CO		09/15/2006		7,998	0	0	0	0	0	0	7,998	7,998	0	0	0
A6090701	COLORADO SPRINGS	CO		11/03/2006		17,595	0	0	0	0	0	0	17,595	17,595	0	0	0
A6102701	COLORADO SPRINGS	CO		01/17/2007		43,690	0	0	0	0	0	0	43,690	43,690	0	0	0
A8020101	COLORADO SPRINGS	CO		04/09/2008		18,374	0	0	0	0	0	0	18,374	18,374	0	0	0
A5121602	COLORADO SPRINGS	CO		02/07/2006		28,397	0	0	0	0	0	0	28,397	28,397	0	0	0
B0120701	COLORADO SPRINGS	CO		02/10/2011		35,733	0	0	0	0	0	0	35,733	35,733	0	0	0
A3010902	COLORADO SPRINGS	CO		02/28/2003		31,016	0	0	0	0	0	0	31,016	31,016	0	0	0
B0030402	COMMERCE CITY	CO		04/22/2010		19,993	0	0	0	0	0	0	19,993	19,993	0	0	0
B2042302	COMMERCE CITY	CO		07/18/2012		8,404	0	0	0	0	0	0	8,404	8,404	0	0	0
B3013001	COMMERCE CITY	CO		03/28/2013		0	0	0	0	0	0	0	269,133	269,133	0	0	0
B3081402	COMMERCE CITY	CO		11/06/2013		0	0	0	0	0	0	0	442,000	442,000	0	0	0
A7041602	DELTA	CO		07/24/2007		14,713	0	0	0	0	0	0	14,713	14,713	0	0	0
B3071802	DENVER	CO		09/30/2013		0	0	0	0	0	0	0	579,956	579,956	0	0	0
A7091103	DENVER	CO		12/13/2007		22,875	0	0	0	0	0	0	22,875	22,875	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
A1111507	DENVER	CO		02/04/2002		58,032	0	0	0	0	0	0	58,032	58,032	0	0	0
A2071901	DENVER	CO		10/21/2002		73,165	0	0	0	0	0	0	73,165	73,165	0	0	0
B2082803	DENVER	CO		11/21/2012		10,839	0	0	0	0	0	0	10,839	10,839	0	0	0
B2082804	DENVER	CO		11/21/2012		25,872	0	0	0	0	0	0	25,872	25,872	0	0	0
B2091001	DENVER	CO		11/15/2012		7,021	0	0	0	0	0	0	7,021	7,021	0	0	0
B2071901	DENVER	CO		09/18/2012		16,369	0	0	0	0	0	0	16,369	16,369	0	0	0
A6121101	DENVER	CO		02/16/2007		15,546	0	0	0	0	0	0	15,546	15,546	0	0	0
B1110102	DENVER	CO		12/13/2011		5,189	0	0	0	0	0	0	5,189	5,189	0	0	0
B2101808	DENVER	CO		12/21/2012		115,897	0	0	0	0	0	0	115,897	115,897	0	0	0
B1070604	DENVER	CO		09/26/2011		8,324	0	0	0	0	0	0	8,324	8,324	0	0	0
B1070602	DENVER	CO		09/22/2011		16,293	0	0	0	0	0	0	16,293	16,293	0	0	0
B1071202	DENVER	CO		09/27/2011		28,373	0	0	0	0	0	0	28,373	28,373	0	0	0
B1062402	DENVER	CO		09/01/2011		29,649	0	0	0	0	0	0	29,649	29,649	0	0	0
B3030503	DENVER	CO		05/15/2013		0	0	0	0	0	0	0	253,979	253,979	0	0	0
B3040401	DENVER	CO		06/14/2013		0	0	0	0	0	0	0	125,177	125,177	0	0	0
B3040402	DENVER	CO		06/14/2013		0	0	0	0	0	0	0	292,079	292,079	0	0	0
B3040403	DENVER	CO		06/14/2013		0	0	0	0	0	0	0	315,259	315,259	0	0	0
B3011503	DENVER	CO		02/26/2013		0	0	0	0	0	0	0	354,179	354,179	0	0	0
B2122001	DENVER	CO		02/20/2013		0	0	0	0	0	0	0	376,457	376,457	0	0	0
B2111602	DENVER	CO		01/10/2013		0	0	0	0	0	0	0	286,687	286,687	0	0	0
A8082009	DENVER	CO		10/02/2008		10,401	0	0	0	0	0	0	10,401	10,401	0	0	0
B1031604	DENVER	CO		07/08/2011		24,657	0	0	0	0	0	0	24,657	24,657	0	0	0
B1032502	DENVER	CO		06/15/2011		18,732	0	0	0	0	0	0	18,732	18,732	0	0	0
B1052502	DENVER	CO		07/21/2011		11,094	0	0	0	0	0	0	11,094	11,094	0	0	0
B1052503	DENVER	CO		07/21/2011		8,447	0	0	0	0	0	0	8,447	8,447	0	0	0
B2051104	DENVER	CO		07/03/2012		10,369	0	0	0	0	0	0	10,369	10,369	0	0	0
B0062903	DENVER	CO		08/17/2010		39,303	0	0	0	0	0	0	39,303	39,303	0	0	0
B2042502	DENVER	CO		06/29/2012		44,784	0	0	0	0	0	0	44,784	44,784	0	0	0
B2031602	DENVER	CO		06/06/2012		8,584	0	0	0	0	0	0	8,584	8,584	0	0	0
A5120602	DENVER	CO		01/25/2006		6,478	0	0	0	0	0	0	6,478	6,478	0	0	0
A7120412	DENVER	CO		01/18/2008		42,556	0	0	0	0	0	0	42,556	42,556	0	0	0
A5060702	DENVER	CO		08/25/2005		109,457	0	0	0	0	0	0	109,457	109,457	0	0	0
A5071401	DENVER	CO		02/23/2006		94,384	0	0	0	0	0	0	94,384	94,384	0	0	0
A3072102	DENVER	CO		10/14/2003		45,386	0	0	0	0	0	0	45,386	45,386	0	0	0
A3082501	DENVER	CO		10/28/2003		14,401	0	0	0	0	0	0	14,401	14,401	0	0	0
B1030103	DENVER	CO		04/22/2011		4,725	0	0	0	0	0	0	4,725	4,725	0	0	0
B1030104	DENVER	CO		04/27/2011		32,703	0	0	0	0	0	0	32,703	32,703	0	0	0
B1030105	DENVER	CO		04/22/2011		5,435	0	0	0	0	0	0	5,435	5,435	0	0	0
B1030106	DENVER	CO		04/22/2011		9,581	0	0	0	0	0	0	9,581	9,581	0	0	0
B3050204	DENVER	CO		07/19/2013		0	0	0	0	0	0	0	329,812	329,812	0	0	0
B1021703	ENGLEWOOD	CO		03/17/2011		25,001	0	0	0	0	0	0	25,001	25,001	0	0	0
B2032101	ENGLEWOOD	CO		05/30/2012		5,873	0	0	0	0	0	0	5,873	5,873	0	0	0
B2051103	ENGLEWOOD	CO		07/03/2012		8,449	0	0	0	0	0	0	8,449	8,449	0	0	0
B2060601	ENGLEWOOD	CO		09/27/2012		20,349	0	0	0	0	0	0	20,349	20,349	0	0	0
B2111603	ENGLEWOOD	CO		01/10/2013		0	0	0	0	0	0	0	478,733	478,733	0	0	0
B3011802	ENGLEWOOD	CO		03/12/2013		0	0	0	0	0	0	0	559,849	559,849	0	0	0
A4050607	ENGLEWOOD	CO		07/22/2004		28,469	0	0	0	0	0	0	28,469	28,469	0	0	0
A4050608	ENGLEWOOD	CO		07/22/2004		26,801	0	0	0	0	0	0	26,801	26,801	0	0	0
B2110601	ENGLEWOOD	CO		01/10/2013		0	0	0	0	0	0	0	286,687	286,687	0	0	0
A5060601	FIRESTONE	CO		08/24/2005		34,576	0	0	0	0	0	0	34,576	34,576	0	0	0
A8080806	FORT COLLINS	CO		10/28/2008		68,756	0	0	0	0	0	0	68,756	68,756	0	0	0
A4020601	FORT COLLINS	CO		04/20/2004		48,794	0	0	0	0	0	0	48,794	48,794	0	0	0
A6021301	FORT COLLINS	CO		04/21/2006		124,175	0	0	0	0	0	0	124,175	124,175	0	0	0
B0072903	FREDERICK	CO		10/20/2010		12,773	0	0	0	0	0	0	12,773	12,773	0	0	0
B2091103	GLENWOOD SPRINGS	CO		11/29/2012		26,051	0	0	0	0	0	0	26,051	26,051	0	0	0
B2091104	GOLDEN	CO		11/08/2012		49,382	0	0	0	0	0	0	49,382	49,382	0	0	0
A8061203	GOLDEN	CO		08/20/2008		8,430	0	0	0	0	0	0	8,430	8,430	0	0	0
A8011807	GRAND JUNCTION	CO		07/25/2008		42,080	0	0	0	0	0	0	42,080	42,080	0	0	0
A8061308	GREELEY	CO		08/25/2008		4,311	0	0	0	0	0	0	4,311	4,311	0	0	0
A5032401	GREELEY	CO		06/02/2005		7,253	0	0	0	0	0	0	7,253	7,253	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
A3060302	GREENWOOD VILLAGE	CO		08/14/2003		64,112	0	0	0	0	0	0	64,112	64,112	0	0	0
A6122303	HENDERSON	CO		03/29/2007		35,748	0	0	0	0	0	0	35,748	35,748	0	0	0
A5070703	LAFAYETTE	CO		09/19/2005		31,871	0	0	0	0	0	0	31,871	31,871	0	0	0
B2053101	LAFAYETTE	CO		10/05/2012		64,002	0	0	0	0	0	0	64,002	64,002	0	0	0
A8050801	LAKEWOOD	CO		09/30/2008		19,965	0	0	0	0	0	0	19,965	19,965	0	0	0
A7022602	LAKEWOOD	CO		05/02/2007		15,144	0	0	0	0	0	0	15,144	15,144	0	0	0
B2102204	LITTLETON	CO		12/19/2012		382,576	0	0	0	0	0	0	382,576	382,576	0	0	0
B1071401	LITTLETON	CO		09/29/2011		10,058	0	0	0	0	0	0	10,058	10,058	0	0	0
A4041908	LITTLETON	CO		07/22/2004		14,908	0	0	0	0	0	0	14,908	14,908	0	0	0
A4110804	LITTLETON	CO		01/21/2005		136,765	0	0	0	0	0	0	136,765	136,765	0	0	0
A1111302	LITTLETON	CO		01/16/2002		40,325	0	0	0	0	0	0	40,325	40,325	0	0	0
A6120403	LITTLETON	CO		01/26/2007		15,305	0	0	0	0	0	0	15,305	15,305	0	0	0
A9042704	LITTLETON	CO		07/15/2009		3,152	0	0	0	0	0	0	3,152	3,152	0	0	0
B2052203	LITTLETON	CO		08/02/2012		14,799	0	0	0	0	0	0	14,799	14,799	0	0	0
A9120302	LONE TREE	CO		01/29/2010		56,172	0	0	0	0	0	0	56,172	56,172	0	0	0
B0012701	LONGMONT	CO		03/24/2010		61,008	0	0	0	0	0	0	61,008	61,008	0	0	0
A7033002	LONGMONT	CO		06/15/2007		29,659	0	0	0	0	0	0	29,659	29,659	0	0	0
A6120802	LONGMONT	CO		02/01/2007		10,447	0	0	0	0	0	0	10,447	10,447	0	0	0
A4030303	LOUISVILLE	CO		05/11/2004		16,435	0	0	0	0	0	0	16,435	16,435	0	0	0
A4031804	NORTHGLENN	CO		06/08/2004		53,287	0	0	0	0	0	0	53,287	53,287	0	0	0
B2062802	PARKER	CO		08/30/2012		20,589	0	0	0	0	0	0	20,589	20,589	0	0	0
B0041401	PARKER	CO		06/15/2010		21,768	0	0	0	0	0	0	21,768	21,768	0	0	0
B2042405	PARKER	CO		06/14/2012		19,741	0	0	0	0	0	0	19,741	19,741	0	0	0
B2042406	PARKER	CO		06/14/2012		18,819	0	0	0	0	0	0	18,819	18,819	0	0	0
B2052202	PARKER	CO		08/02/2012		39,151	0	0	0	0	0	0	39,151	39,151	0	0	0
B2051102	PARKER	CO		06/27/2012		7,701	0	0	0	0	0	0	7,701	7,701	0	0	0
A6110303	PARKER	CO		01/05/2007		17,762	0	0	0	0	0	0	17,762	17,762	0	0	0
A6070601	PARKER	CO		09/08/2006		13,145	0	0	0	0	0	0	13,145	13,145	0	0	0
A8080805	PLATTEVILLE	CO		10/28/2008		11,796	0	0	0	0	0	0	11,796	11,796	0	0	0
A7080705	PUEBLO	CO		10/05/2007		24,008	0	0	0	0	0	0	24,008	24,008	0	0	0
B0072706	SUPERIOR	CO		10/29/2010		12,634	0	0	0	0	0	0	12,634	12,634	0	0	0
A2070301	THORNTON	CO		11/13/2002		52,785	0	0	0	0	0	0	52,785	52,785	0	0	0
A4041907	THORNTON	CO		07/22/2004		14,908	0	0	0	0	0	0	14,908	14,908	0	0	0
A5012001	THORNTON	CO		03/29/2005		16,097	0	0	0	0	0	0	16,097	16,097	0	0	0
B0080302	WESTMINSTER	CO		10/14/2010		6,579	0	0	0	0	0	0	6,579	6,579	0	0	0
A7050103	WESTMINSTER	CO		07/18/2007		11,198	0	0	0	0	0	0	11,198	11,198	0	0	0
A8061001	WESTMINSTER	CO		08/27/2008		26,766	0	0	0	0	0	0	26,766	26,766	0	0	0
B2061801	WESTMINSTER	CO		08/13/2012		25,315	0	0	0	0	0	0	25,315	25,315	0	0	0
A5101206	WHEAT RIDGE	CO		12/12/2005		6,112	0	0	0	0	0	0	6,112	6,112	0	0	0
A5012801	WHEAT RIDGE	CO		03/30/2005		34,173	0	0	0	0	0	0	34,173	34,173	0	0	0
A4031803	WHEAT RIDGE	CO		05/18/2004		50,032	0	0	0	0	0	0	50,032	50,032	0	0	0
A7033001	WHEAT RIDGE	CO		05/29/2007		13,732	0	0	0	0	0	0	13,732	13,732	0	0	0
A6010501	WINDSOR	CO		02/28/2006		19,449	0	0	0	0	0	0	19,449	19,449	0	0	0
B3013003	WOODLAND PARK	CO		08/29/2013		0	0	0	0	0	0	0	6,231	6,231	0	0	0
A9121701	AVON	CT		04/27/2010		71,376	0	0	0	0	0	0	71,376	71,376	0	0	0
A8061208	BETHEL	CT		08/12/2008		5,975	0	0	0	0	0	0	5,975	5,975	0	0	0
A7121902	DANBURY	CT		02/12/2008		16,949	0	0	0	0	0	0	16,949	16,949	0	0	0
A7021604	KENT	CT		04/26/2007		6,571	0	0	0	0	0	0	6,571	6,571	0	0	0
A3012701	NEW HAVEN	CT		03/12/2003		25,562	0	0	0	0	0	0	25,562	25,562	0	0	0
A7072701	NEW LONDON	CT		11/08/2007		209,020	0	0	104,040	0	(104,040)	0	104,980	104,980	0	0	0
A3101002	NORWALK	CT		02/12/2004		31,813	0	0	0	0	0	0	31,813	31,813	0	0	0
A3092304	STAMFORD	CT		03/30/2004		88,524	0	0	0	0	0	0	88,524	88,524	0	0	0
B0080612	STRATFORD	CT		10/26/2010		6,344	0	0	0	0	0	0	6,344	6,344	0	0	0
A8112602	WINDSOR	CT		01/30/2009		111,420	0	0	0	0	0	0	111,420	111,420	0	0	0
A8081501	WINDSOR LOCKS	CT		10/06/2008		33,500	0	0	0	0	0	0	33,500	33,500	0	0	0
A2090401	WASHINGTON	DC		11/20/2002		82,968	0	0	0	0	0	0	82,968	82,968	0	0	0
B1011106	WASHINGTON	DC		03/11/2011		18,001	0	0	0	0	0	0	18,001	18,001	0	0	0
B0040901	WASHINGTON	DC		06/22/2010		13,000	0	0	0	0	0	0	13,000	13,000	0	0	0
A5091206	WASHINGTON	DC		12/05/2005		52,934	0	0	0	0	0	0	52,934	52,934	0	0	0
A5090102	WASHINGTON	DC		12/16/2005		43,283	0	0	0	0	0	0	43,283	43,283	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
B3070302	WASHINGTON	DC		09/26/2013		0	0	0	0	0	0	0	430,594	430,594	0	0	0
A7010904	WASHINGTON	DC		03/22/2007		47,511	0	0	0	0	0	0	47,511	47,511	0	0	0
B1110901	WASHINGTON	DC		12/22/2011		15,458	0	0	0	0	0	0	15,458	15,458	0	0	0
A4040226	WASHINGTON	DC		07/30/2004		130,753	0	0	0	0	0	0	130,753	130,753	0	0	0
A5030402	WASHINGTON	DC		06/29/2005		58,006	0	0	0	0	0	0	58,006	58,006	0	0	0
A5050901	BEAR	DE		08/05/2005		31,422	0	0	0	0	0	0	31,422	31,422	0	0	0
B0120815	DOVER	DE		03/21/2011		34,919	0	0	0	0	0	0	34,919	34,919	0	0	0
B0120818	DOVER	DE		03/21/2011		24,182	0	0	0	0	0	0	24,182	24,182	0	0	0
B0120817	HARRINGTON	DE		03/21/2011		52,896	0	0	0	0	0	0	52,896	52,896	0	0	0
A7022805	LEWES	DE		05/10/2007		12,032	0	0	0	0	0	0	12,032	12,032	0	0	0
A7022806	LEWES	DE		05/10/2007		12,032	0	0	0	0	0	0	12,032	12,032	0	0	0
A1082202	NEW CASTLE	DE		10/31/2001		76,514	0	0	0	0	0	0	76,514	76,514	0	0	0
B1101301	ALTAMONTE SPRINGS	FL		12/20/2011		14,231	0	0	0	0	0	0	14,231	14,231	0	0	0
A5013102	APOPKA	FL		04/08/2005		15,162	0	0	0	0	0	0	15,162	15,162	0	0	0
A7021202	ATLANTIC BEACH	FL		04/24/2007		14,381	0	0	0	0	0	0	14,381	14,381	0	0	0
B0120802	ATLANTIS	FL		03/01/2011		34,279	0	0	0	0	0	0	34,279	34,279	0	0	0
B3013101	AUBURNDALE	FL		04/22/2013		0	0	0	0	0	0	0	393,456	393,456	0	0	0
A6020903	BARTOW	FL		05/12/2006		22,778	0	0	0	0	0	0	22,778	22,778	0	0	0
A4080910	BITHLO	FL		11/01/2004		11,966	0	0	0	0	0	0	11,966	11,966	0	0	0
A5052004	BOCA RATON	FL		09/29/2005		9,709	0	0	0	0	0	0	9,709	9,709	0	0	0
B0071410	BOCA RATON	FL		09/29/2010		24,858	0	0	0	0	0	0	24,858	24,858	0	0	0
B2022806	BONITA SPRINGS	FL		05/25/2012		16,840	0	0	0	0	0	0	16,840	16,840	0	0	0
A7110702	BRADENTON	FL		01/25/2008		3,907	0	0	0	0	0	0	3,907	3,907	0	0	0
B2122104	BRANDON	FL		03/20/2013		0	0	0	0	0	0	0	434,433	434,433	0	0	0
B2100103	BRANDON	FL		12/14/2012		629,925	0	0	0	0	0	0	629,925	629,925	0	0	0
B2013101	BROOKSVILLE	FL		03/28/2012		35,311	0	0	0	0	0	0	35,311	35,311	0	0	0
B1029905	CALLAWAY	FL		10/14/2011		2,728	0	0	0	0	0	0	2,728	2,728	0	0	0
B1020106	CAPE CORAL	FL		03/29/2011		12,703	0	0	0	0	0	0	12,703	12,703	0	0	0
B0032503	CAPE CORAL	FL		07/23/2010		37,978	0	0	0	0	0	0	37,978	37,978	0	0	0
A4031703	CAPE CORAL	FL		06/16/2004		35,200	0	0	0	0	0	0	35,200	35,200	0	0	0
B2113002	CASSELBERRY	FL		01/30/2013		0	0	0	0	0	0	0	1,015,650	1,015,650	0	0	0
A5070602	CHIEFLAND	FL		09/22/2005		42,488	0	0	0	0	0	0	42,488	42,488	0	0	0
B1029917	CINCO BAYOU	FL		10/07/2011		827	0	0	0	0	0	0	827	827	0	0	0
B1029942	CINCO BAYOU	FL		09/30/2011		1,283	0	0	0	0	0	0	1,283	1,283	0	0	0
A3051907	CLEARWATER	FL		08/14/2003		13,235	0	0	0	0	0	0	13,235	13,235	0	0	0
A5061303	CLEARWATER	FL		08/31/2005		32,686	0	0	0	0	0	0	32,686	32,686	0	0	0
B3090501	CLEARWATER	FL		11/22/2013		0	0	0	0	0	0	0	424,320	424,320	0	0	0
A4112403	CLEARWATER	FL		02/17/2005		7,961	0	0	0	0	0	0	7,961	7,961	0	0	0
A4120203	CLERMONT	FL		03/24/2005		43,652	0	0	0	0	0	0	43,652	43,652	0	0	0
A8021104	COCONUT CREEK	FL		04/25/2008		35,146	0	0	0	0	0	0	35,146	35,146	0	0	0
A8022214	CORAL GABLES	FL		05/12/2008		13,471	0	0	0	0	0	0	13,471	13,471	0	0	0
A8022215	CORAL GABLES	FL		05/12/2008		5,118	0	0	0	0	0	0	5,118	5,118	0	0	0
A8022216	CORAL GABLES	FL		05/12/2008		7,033	0	0	0	0	0	0	7,033	7,033	0	0	0
A8022217	CORAL GABLES	FL		05/12/2008		5,484	0	0	0	0	0	0	5,484	5,484	0	0	0
A7112701	CORAL GABLES	FL		01/18/2008		7,443	0	0	0	0	0	0	7,443	7,443	0	0	0
A6040405	CORAL GABLES	FL		06/26/2006		11,645	0	0	0	0	0	0	11,645	11,645	0	0	0
A4040230	CORAL GABLES	FL		07/08/2004		44,303	0	0	0	0	0	0	44,303	44,303	0	0	0
A40402303	CORAL GABLES	FL		11/21/2008		10,065	0	0	0	0	0	0	10,065	10,065	0	0	0
B2012901	CORAL GABLES	FL		03/22/2012		20,818	0	0	0	0	0	0	20,818	20,818	0	0	0
B2083004	CORAL GABLES	FL		11/20/2012		15,555	0	0	0	0	0	0	15,555	15,555	0	0	0
A3050602	CORAL SPRINGS	FL		07/31/2003		65,179	0	0	0	0	0	0	65,179	65,179	0	0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		28,772	0	0	0	0	0	0	28,772	28,772	0	0	0
B1029951	CRESTVIEW	FL		03/31/2011		10,298	0	0	0	0	0	0	10,298	10,298	0	0	0
B1029955	CRESTVIEW	FL		10/07/2011		1,593	0	0	0	0	0	0	1,593	1,593	0	0	0
B1029919	CRESTVIEW	FL		03/31/2011		15,713	0	0	0	0	0	0	15,713	15,713	0	0	0
B1029920	CRESTVIEW	FL		03/31/2011		10,298	0	0	0	0	0	0	10,298	10,298	0	0	0
B1029921	CRESTVIEW	FL		03/31/2011		11,377	0	0	0	0	0	0	11,377	11,377	0	0	0
B1029922	CRESTVIEW	FL		03/31/2011		8,945	0	0	0	0	0	0	8,945	8,945	0	0	0
B1029913	CRESTVIEW	FL		03/31/2011		17,338	0	0	0	0	0	0	17,338	17,338	0	0	0
A6042105	DAYTONA BEACH	FL		07/14/2006		6,468	0	0	0	0	0	0	6,468	6,468	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
A4072301	DAYTONA BEACH	FL		10/01/2004		14,115	0	0	0	0	0	0	14,115	14,115	0	0	0
B1062302	DAYTONA BEACH SHORES	FL		08/05/2011		21,851	0	0	0	0	0	0	21,851	21,851	0	0	0
A5052006	DELAND	FL		10/07/2005		7,920	0	0	0	0	0	0	7,920	7,920	0	0	0
B3020801	DELRAY BEACH	FL		04/05/2013		0	0	0	0	0	0	0	256,702	256,702	0	0	0
A8022219	DELRAY BEACH	FL		05/15/2008		4,198	0	0	0	0	0	0	4,198	4,198	0	0	0
B1080201	DELTONA	FL		10/13/2011		46,102	0	0	0	0	0	0	46,102	46,102	0	0	0
B1029915	DESTIN	FL		05/24/2011		13,026	0	0	0	0	0	0	13,026	13,026	0	0	0
B1029926	DESTIN	FL		10/14/2011		3,479	0	0	0	0	0	0	3,479	3,479	0	0	0
B1029945	DESTIN	FL		05/24/2011		14,771	0	0	0	0	0	0	14,771	14,771	0	0	0
B3030703	EDGEWATER	FL		05/30/2013		0	0	0	0	0	0	0	259,529	259,529	0	0	0
A5020901	FLORIDA CITY	FL		04/22/2005		18,097	0	0	0	0	0	0	18,097	18,097	0	0	0
B3081904	FLORIDA CITY	FL		11/05/2013		0	0	0	0	0	0	0	331,500	331,500	0	0	0
B3030402	FORT MEYERS	FL		05/13/2013		0	0	0	0	0	0	0	163,637	163,637	0	0	0
B3032803	FORT MEYERS	FL		06/13/2013		0	0	0	0	0	0	0	245,206	245,206	0	0	0
B3020103	FORT MEYERS	FL		04/24/2013		0	0	0	0	0	0	0	446,670	446,670	0	0	0
B1110702	FORT MYERS	FL		01/18/2012		9,217	0	0	0	0	0	0	9,217	9,217	0	0	0
B1110703	FORT MYERS	FL		01/18/2012		9,217	0	0	0	0	0	0	9,217	9,217	0	0	0
B3073002	FORT MYERS	FL		10/18/2013		0	0	0	0	0	0	0	760,284	760,284	0	0	0
A7042505	FORT MYERS	FL		07/31/2007		6,195	0	0	0	0	0	0	6,195	6,195	0	0	0
A7082202	FORT MYERS	FL		11/16/2007		28,524	0	0	0	0	0	0	28,524	28,524	0	0	0
B1030701	FORT MYERS	FL		05/20/2011		7,775	0	0	0	0	0	0	7,775	7,775	0	0	0
A3060601	FORT MYERS	FL		08/15/2003		138,947	0	0	0	0	0	0	138,947	138,947	0	0	0
B3052301	FORT MYERS	FL		08/05/2013		0	0	0	0	0	0	0	315,891	315,891	0	0	0
A5083106	FORT MYERS	FL		11/17/2005		13,501	0	0	0	0	0	0	13,501	13,501	0	0	0
A50831063	FORT MYERS	FL		12/21/2007		6,876	0	0	0	0	0	0	6,876	6,876	0	0	0
A7060501	FORT PIERCE	FL		08/15/2007		12,658	0	0	0	0	0	0	12,658	12,658	0	0	0
B1091303	FORT PIERCE	FL		11/23/2011		72,365	0	0	0	0	0	0	72,365	72,365	0	0	0
B2062004	FORT WALTON BEACH	FL		10/31/2012		21,249	0	0	0	0	0	0	21,249	21,249	0	0	0
A7091402	FORT WALTON BEACH	FL		01/14/2008		16,175	0	0	0	0	0	0	16,175	16,175	0	0	0
B1029956	FORT WALTON BEACH	FL		03/31/2011		11,924	0	0	0	0	0	0	11,924	11,924	0	0	0
B1029958	FORT WALTON BEACH	FL		03/31/2011		9,029	0	0	0	0	0	0	9,029	9,029	0	0	0
B1029927	FORT WALTON BEACH	FL		09/30/2011		2,362	0	0	0	0	0	0	2,362	2,362	0	0	0
B1029916	FORT WALTON BEACH	FL		10/14/2011		1,868	0	0	0	0	0	0	1,868	1,868	0	0	0
B1029923	FORT WALTON BEACH	FL		03/31/2011		10,298	0	0	0	0	0	0	10,298	10,298	0	0	0
B1029924	FORT WALTON BEACH	FL		09/30/2011		1,891	0	0	0	0	0	0	1,891	1,891	0	0	0
B1029929	FREEPORT	FL		05/24/2011		13,272	0	0	0	0	0	0	13,272	13,272	0	0	0
B1029962	FREEPORT	FL		10/14/2011		1,667	0	0	0	0	0	0	1,667	1,667	0	0	0
A3021912	FT LAUDERDALE	FL		04/15/2003		19,631	0	0	0	0	0	0	19,631	19,631	0	0	0
A5091901	FT LAUDERDALE	FL		11/29/2005		9,334	0	0	0	0	0	0	9,334	9,334	0	0	0
A5071903	FT LAUDERDALE	FL		11/14/2005		47,095	0	0	0	0	0	0	47,095	47,095	0	0	0
A2032603	FT LAUDERDALE	FL		05/30/2002		68,517	0	0	0	0	0	0	68,517	68,517	0	0	0
97102702	FT LAUDERDALE	FL		04/20/1998		34,695	0	0	0	0	0	0	34,695	34,695	0	0	0
B3081302	FT. MYERS	FL		10/25/2013		0	0	0	0	0	0	0	2,192,685	2,192,685	0	0	0
A3121201	GAINESVILLE	FL		01/12/2004		12,660	0	0	0	0	0	0	12,660	12,660	0	0	0
A8052001	GAINESVILLE	FL		07/15/2008		12,112	0	0	0	0	0	0	12,112	12,112	0	0	0
A8071101	GAINESVILLE	FL		09/10/2008		15,413	0	0	0	0	0	0	15,413	15,413	0	0	0
A6080301	GAINESVILLE	FL		09/28/2006		42,242	0	0	0	0	0	0	42,242	42,242	0	0	0
A6052601	GAINESVILLE	FL		08/17/2006		47,681	0	0	0	0	0	0	47,681	47,681	0	0	0
B1029937	GULF BREEZE	FL		05/06/2011		22,425	0	0	0	0	0	0	22,425	22,425	0	0	0
B1029938	GULF BREEZE	FL		09/30/2011		1,334	0	0	0	0	0	0	1,334	1,334	0	0	0
A9042004	HAINES CITY	FL		06/30/2009		14,656	0	0	0	0	0	0	14,656	14,656	0	0	0
A7061403	HALLANDALE	FL		08/28/2007		38,311	0	0	0	0	0	0	38,311	38,311	0	0	0
A7012608	HIALEAH	FL		03/30/2007		29,039	0	0	0	0	0	0	29,039	29,039	0	0	0
B0020801	HIALEAH	FL		03/30/2010		16,601	0	0	0	0	0	0	16,601	16,601	0	0	0
A4100710	HIALEAH	FL		11/10/2004		13,241	0	0	0	0	0	0	13,241	13,241	0	0	0
A4100711	HIALEAH	FL		11/10/2004		19,573	0	0	0	0	0	0	19,573	19,573	0	0	0
A4100712	HIALEAH	FL		11/10/2004		21,763	0	0	0	0	0	0	21,763	21,763	0	0	0
A4100713	HIALEAH	FL		11/10/2004		32,495	0	0	0	0	0	0	32,495	32,495	0	0	0
A4100714	HIALEAH	FL		11/10/2004		27,458	0	0	0	0	0	0	27,458	27,458	0	0	0
A4061004	HIALEAH	FL		08/24/2004		23,976	0	0	0	0	0	0	23,976	23,976	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
A4033018	HIALEAH	FL		06/17/2004		29,439	0	0	0	0	0	0	29,439	29,439	0	0	0
A4022002	HIALEAH	FL		05/04/2004		30,907	0	0	0	0	0	0	30,907	30,907	0	0	0
A3021802	HIALEAH	FL		07/10/2003		34,724	0	0	0	0	0	0	34,724	34,724	0	0	0
A3060604	HIALEAH GARDENS	FL		08/29/2003		38,840	0	0	0	0	0	0	38,840	38,840	0	0	0
A2110407	HOLLYWOOD	FL		01/24/2003		39,711	0	0	0	0	0	0	39,711	39,711	0	0	0
A4033019	HOLLYWOOD	FL		08/23/2004		34,753	0	0	0	0	0	0	34,753	34,753	0	0	0
A9021203	HOLLYWOOD	FL		04/16/2009		13,793	0	0	0	0	0	0	13,793	13,793	0	0	0
A5032101	JACKSONVILLE	FL		05/23/2005		35,231	0	0	0	0	0	0	35,231	35,231	0	0	0
B1062301	JACKSONVILLE	FL		09/23/2011		16,321	0	0	0	0	0	0	16,321	16,321	0	0	0
B3032501	JACKSONVILLE	FL		06/04/2013		0	0	0	0	0	0	0	170,219	170,219	0	0	0
B3041901	JACKSONVILLE	FL		06/28/2013		0	0	0	0	0	0	0	204,062	204,062	0	0	0
B0020506	JACKSONVILLE	FL		03/26/2010		17,992	0	0	0	0	0	0	17,992	17,992	0	0	0
B0022602	JACKSONVILLE	FL		04/23/2010		49,679	0	0	0	0	0	0	49,679	49,679	0	0	0
B0022603	JACKSONVILLE	FL		04/23/2010		50,606	0	0	0	0	0	0	50,606	50,606	0	0	0
A7013005	JACKSONVILLE	FL		03/30/2007		6,574	0	0	0	0	0	0	6,574	6,574	0	0	0
A7032304	JACKSONVILLE	FL		05/30/2007		12,863	0	0	0	0	0	0	12,863	12,863	0	0	0
A7052901	JACKSONVILLE	FL		07/16/2007		8,291	0	0	0	0	0	0	8,291	8,291	0	0	0
A9101301	JACKSONVILLE	FL		12/09/2009		20,258	0	0	0	0	0	0	20,258	20,258	0	0	0
A2042401	JACKSONVILLE	FL		06/27/2002		65,241	0	0	0	0	0	0	65,241	65,241	0	0	0
A7100402	JACKSONVILLE	FL		11/30/2007		7,129	0	0	0	0	0	0	7,129	7,129	0	0	0
B0082506	JACKSONVILLE	FL		11/17/2010		16,995	0	0	0	0	0	0	16,995	16,995	0	0	0
B0072905	JACKSONVILLE	FL		10/28/2010		4,131	0	0	0	0	0	0	4,131	4,131	0	0	0
B0072906	JACKSONVILLE	FL		10/28/2010		4,514	0	0	0	0	0	0	4,514	4,514	0	0	0
A2092705	JACKSONVILLE	FL		12/12/2002		25,509	0	0	0	0	0	0	25,509	25,509	0	0	0
A3030305	JACKSONVILLE	FL		05/20/2003		23,415	0	0	0	0	0	0	23,415	23,415	0	0	0
B1012704	JACKSONVILLE	FL		03/25/2011		77,152	0	0	0	0	0	0	77,152	77,152	0	0	0
A4030905	JACKSONVILLE	FL		05/27/2004		15,383	0	0	0	0	0	0	15,383	15,383	0	0	0
A7120701	JACKSONVILLE	FL		02/26/2008		7,926	0	0	0	0	0	0	7,926	7,926	0	0	0
A6021602	JACKSONVILLE	FL		05/10/2006		8,482	0	0	0	0	0	0	8,482	8,482	0	0	0
A6031401	JACKSONVILLE	FL		06/09/2006		6,659	0	0	0	0	0	0	6,659	6,659	0	0	0
B0070103	JENSEN BEACH	FL		09/10/2010		15,161	0	0	0	0	0	0	15,161	15,161	0	0	0
A4030506	JUPITER	FL		05/27/2004		53,816	0	0	0	0	0	0	53,816	53,816	0	0	0
A2111508	JUPITER	FL		02/10/2003		44,778	0	0	0	0	0	0	44,778	44,778	0	0	0
B1011403	KISSIMMEE	FL		04/05/2011		55,259	0	0	0	0	0	0	55,259	55,259	0	0	0
A8121018	KISSIMMEE	FL		03/30/2009		17,867	0	0	0	0	0	0	17,867	17,867	0	0	0
B0080402	KISSIMMEE	FL		11/30/2010		56,135	0	0	0	0	0	0	56,135	56,135	0	0	0
A7090702	KISSIMMEE	FL		10/16/2007		12,051	0	0	0	0	0	0	12,051	12,051	0	0	0
A1110701	KISSIMMEE	FL		06/28/2002		145,189	0	0	0	0	0	0	145,189	145,189	0	0	0
A9090914	KISSIMMEE	FL		09/30/2009		27,798	0	0	0	0	0	0	27,798	27,798	0	0	0
B3061302	KISSIMMEE	FL		09/06/2013		0	0	0	0	0	0	0	1,033,842	1,033,842	0	0	0
A4092701	KISSIMMEE	FL		12/07/2004		17,157	0	0	0	0	0	0	17,157	17,157	0	0	0
B2082901	LAKE CITY	FL		12/07/2012		245,368	0	0	0	0	0	0	245,368	245,368	0	0	0
B2050904	LAKE MARY	FL		07/20/2012		15,587	0	0	0	0	0	0	15,587	15,587	0	0	0
B2090402	LAKE WORTH	FL		10/31/2012		28,844	0	0	0	0	0	0	28,844	28,844	0	0	0
B3020601	LAKELAND	FL		04/09/2013		0	0	0	0	0	0	0	510,380	510,380	0	0	0
B2061401	LAKELAND	FL		08/24/2012		48,632	0	0	0	0	0	0	48,632	48,632	0	0	0
B2032301	LAKELAND	FL		06/29/2012		19,070	0	0	0	0	0	0	19,070	19,070	0	0	0
B2031307	LAKELAND	FL		04/11/2012		16,593	0	0	0	0	0	0	16,593	16,593	0	0	0
B1029946	LAMONT	FL		10/14/2011		1,253	0	0	0	0	0	0	1,253	1,253	0	0	0
B1042702	LARGO	FL		07/14/2011		12,325	0	0	0	0	0	0	12,325	12,325	0	0	0
A4112301	LARGO	FL		01/28/2005		17,338	0	0	0	0	0	0	17,338	17,338	0	0	0
B3020704	LAUDERHILL	FL		05/22/2013		0	0	0	0	0	0	0	802,168	802,168	0	0	0
A2110405	LAUDERHILL	FL		01/22/2003		18,069	0	0	0	0	0	0	18,069	18,069	0	0	0
B1050401	LIVE OAK	FL		06/15/2011		34,872	0	0	0	0	0	0	34,872	34,872	0	0	0
A7082401	LONGWOOD	FL		11/30/2007		8,712	0	0	0	0	0	0	8,712	8,712	0	0	0
A7080106	LONGWOOD	FL		10/24/2007		5,389	0	0	0	0	0	0	5,389	5,389	0	0	0
A5071204	LUTZ	FL		10/05/2005		24,567	0	0	0	0	0	0	24,567	24,567	0	0	0
A4081104	LYNN HAVEN	FL		11/16/2004		24,631	0	0	0	0	0	0	24,631	24,631	0	0	0
B2010501	MADEIRA BEACH	FL		04/11/2012		60,163	0	0	0	0	0	0	60,163	60,163	0	0	0
A7042006	MAITLAND	FL		06/28/2007		17,990	0	0	0	0	0	0	17,990	17,990	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
B1029948	MARIANNA	FL		10/14/2011		1,520	0	0	0	0	0	0	1,520	1,520	0	0	0
A7080910	MEDLEY	FL		10/05/2007		17,985	0	0	0	0	0	0	17,985	17,985	0	0	0
B1092201	MELBOURNE	FL		11/18/2011		34,767	0	0	0	0	0	0	34,767	34,767	0	0	0
A3061302	MELBOURNE	FL		08/28/2003		33,495	0	0	0	0	0	0	33,495	33,495	0	0	0
A6062305	MELBOURNE	FL		09/08/2006		8,008	0	0	0	0	0	0	8,008	8,008	0	0	0
B2110902	MELBOURNE	FL		02/27/2013		0	0	0	0	0	0	0	1,749,745	1,749,745	0	0	0
A8030713	MELBOURNE	FL		06/25/2008		4,348	0	0	0	0	0	0	4,348	4,348	0	0	0
B2122106	MERRITT ISLAND	FL		03/20/2013		0	0	0	0	0	0	0	263,526	263,526	0	0	0
B2101502	MERRITT ISLAND	FL		12/19/2012		275,208	0	0	0	0	0	0	275,208	275,208	0	0	0
A6122702	MIAMI	FL		03/19/2007		7,985	0	0	0	0	0	0	7,985	7,985	0	0	0
A6121405	MIAMI	FL		02/28/2007		6,332	0	0	0	0	0	0	6,332	6,332	0	0	0
A4041308	MIAMI	FL		07/08/2004		49,870	0	0	0	0	0	0	49,870	49,870	0	0	0
B3032002	MIAMI	FL		05/29/2013		0	0	0	0	0	0	0	142,920	142,920	0	0	0
B1063009	MIAMI	FL		09/26/2011		31,799	0	0	0	0	0	0	31,799	31,799	0	0	0
A2072505	MIAMI	FL		09/26/2002		157,850	0	0	0	0	0	0	157,850	157,850	0	0	0
A7082203	MIAMI	FL		11/07/2007		15,167	0	0	0	0	0	0	15,167	15,167	0	0	0
99051902	MIAMI	FL		09/02/1999		33,856	0	0	0	0	0	0	33,856	33,856	0	0	0
99111802	MIAMI	FL		12/22/1999		30,587	0	0	0	0	0	0	30,587	30,587	0	0	0
B2121301	MIAMI	FL		02/15/2013		0	0	0	0	0	0	0	1,053,599	1,053,599	0	0	0
B3011501	MIAMI	FL		03/08/2013		0	0	0	0	0	0	0	487,450	487,450	0	0	0
A8030506	MIAMI	FL		05/23/2008		13,760	0	0	0	0	0	0	13,760	13,760	0	0	0
A6030603	MIAMI	FL		05/18/2006		23,936	0	0	0	0	0	0	23,936	23,936	0	0	0
B2053002	MIAMI	FL		12/07/2012		914,001	0	0	0	0	0	0	914,001	914,001	0	0	0
A3061909	MIAMI	FL		09/18/2003		22,981	0	0	0	0	0	0	22,981	22,981	0	0	0
A3061911	MIAMI	FL		09/18/2003		18,385	0	0	0	0	0	0	18,385	18,385	0	0	0
A3091503	MIAMI	FL		11/25/2003		47,070	0	0	0	0	0	0	47,070	47,070	0	0	0
A4012904	MIAMI	FL		06/09/2004		96,578	0	0	0	0	0	0	96,578	96,578	0	0	0
A6040403	MIAMI	FL		06/26/2006		3,979	0	0	0	0	0	0	3,979	3,979	0	0	0
A6040404	MIAMI	FL		06/26/2006		7,456	0	0	0	0	0	0	7,456	7,456	0	0	0
A6040406	MIAMI	FL		06/26/2006		6,465	0	0	0	0	0	0	6,465	6,465	0	0	0
A3030705	MIAMI	FL		05/14/2003		80,492	0	0	0	0	0	0	80,492	80,492	0	0	0
A8080101	MIAMI	FL		10/23/2008		24,464	0	0	0	0	0	0	24,464	24,464	0	0	0
A5082903	MIAMI	FL		11/15/2005		68,989	0	0	0	0	0	0	68,989	68,989	0	0	0
A7120502	MIAMI	FL		02/11/2008		7,360	0	0	0	0	0	0	7,360	7,360	0	0	0
A7120705	MIAMI	FL		02/13/2008		15,176	0	0	0	0	0	0	15,176	15,176	0	0	0
A7103102	MIAMI	FL		01/16/2008		9,403	0	0	0	0	0	0	9,403	9,403	0	0	0
A7103103	MIAMI	FL		01/16/2008		9,403	0	0	0	0	0	0	9,403	9,403	0	0	0
A7103104	MIAMI	FL		01/16/2008		4,701	0	0	0	0	0	0	4,701	4,701	0	0	0
A7103105	MIAMI	FL		01/16/2008		4,701	0	0	0	0	0	0	4,701	4,701	0	0	0
A7100502	MIAMI BEACH	FL		11/15/2007		49,689	0	0	0	0	0	0	49,689	49,689	0	0	0
B3042904	MIAMI GARDENS	FL		07/31/2013		0	0	0	0	0	0	0	159,291	159,291	0	0	0
B3042905	MIAMI GARDENS	FL		07/31/2013		0	0	0	0	0	0	0	364,257	364,257	0	0	0
B1041903	MIDDLEBURG	FL		06/28/2011		43,125	0	0	0	0	0	0	43,125	43,125	0	0	0
B1029944	MILLIGAN	FL		03/31/2011		9,218	0	0	0	0	0	0	9,218	9,218	0	0	0
B1029935	MILTON	FL		09/30/2011		1,597	0	0	0	0	0	0	1,597	1,597	0	0	0
A7011702	MINNEOLA	FL		03/27/2007		6,613	0	0	0	0	0	0	6,613	6,613	0	0	0
A5111502	MIRAMAR	FL		01/20/2006		33,247	0	0	0	0	0	0	33,247	33,247	0	0	0
B1051102	NAPLES	FL		07/15/2011		8,664	0	0	0	0	0	0	8,664	8,664	0	0	0
B3022203	NAPLES	FL		05/01/2013		0	0	0	0	0	0	0	2,004,880	2,004,880	0	0	0
A7052408	NAPLES	FL		08/15/2007		9,397	0	0	0	0	0	0	9,397	9,397	0	0	0
A8030601	NAVARRE	FL		09/18/2008		12,803	0	0	0	0	0	0	12,803	12,803	0	0	0
A5042004	NEW PORT RICHEY	FL		07/29/2005		23,470	0	0	0	0	0	0	23,470	23,470	0	0	0
A7082702	NEW SMYRNA BEACH	FL		10/18/2007		23,383	0	0	0	0	0	0	23,383	23,383	0	0	0
B1029943	NICEVILLE	FL		10/07/2011		1,180	0	0	0	0	0	0	1,180	1,180	0	0	0
B1029952	NICEVILLE	FL		10/14/2011		1,845	0	0	0	0	0	0	1,845	1,845	0	0	0
A2013102	NORTH MIAMI	FL		02/28/2002		114,751	0	0	0	0	0	0	114,751	114,751	0	0	0
A4011503	NORTH MIAMI BEACH	FL		03/22/2004		55,106	0	0	0	0	0	0	55,106	55,106	0	0	0
A6032402	OCALA	FL		06/09/2006		23,275	0	0	0	0	0	0	23,275	23,275	0	0	0
A8093003	OCALA	FL		11/04/2008		33,809	0	0	0	0	0	0	33,809	33,809	0	0	0
B3030704	OCALA	FL		05/16/2013		0	0	0	0	0	0	0	275,533	275,533	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
A7050701	OCOEE	FL		07/20/2007		14,994	0	0	0	0	0	0	14,994	14,994	0	0	0
A7051803	OCOEE	FL		07/10/2007		12,174	0	0	0	0	0	0	12,174	12,174	0	0	0
A5021703	OLDSMAR	FL		05/11/2005		40,972	0	0	0	0	0	0	40,972	40,972	0	0	0
A50217033	OLDSMAR	FL		09/28/2007		37,438	0	0	0	0	0	0	37,438	37,438	0	0	0
B0011902	ORANGE PARK	FL		03/22/2010		14,579	0	0	0	0	0	0	14,579	14,579	0	0	0
A9103007	ORANGE PARK	FL		12/29/2009		20,245	0	0	0	0	0	0	20,245	20,245	0	0	0
B0120101	ORANGE PARK	FL		12/30/2010		30,661	0	0	0	0	0	0	30,661	30,661	0	0	0
B3041902	ORLANDO	FL		07/11/2013		0	0	0	0	0	0	0	170,446	170,446	0	0	0
A4021301	ORLANDO	FL		03/30/2004		34,157	0	0	0	0	0	0	34,157	34,157	0	0	0
A3040702	ORLANDO	FL		06/27/2003		21,551	0	0	0	0	0	0	21,551	21,551	0	0	0
A2100210	ORLANDO	FL		12/19/2002		62,366	0	0	0	0	0	0	62,366	62,366	0	0	0
A2100211	ORLANDO	FL		12/19/2002		54,783	0	0	0	0	0	0	54,783	54,783	0	0	0
A5071303	ORLANDO	FL		10/13/2005		31,504	0	0	0	0	0	0	31,504	31,504	0	0	0
A5070801	ORLANDO	FL		08/26/2005		8,655	0	0	0	0	0	0	8,655	8,655	0	0	0
A8082903	ORLANDO	FL		11/13/2008		61,391	0	0	0	0	0	0	61,391	61,391	0	0	0
B1042805	ORLANDO	FL		07/15/2011		10,272	0	0	0	0	0	0	10,272	10,272	0	0	0
A6062205	ORLANDO	FL		09/29/2006		12,651	0	0	0	0	0	0	12,651	12,651	0	0	0
A6060101	ORLANDO	FL		08/18/2006		22,541	0	0	0	0	0	0	22,541	22,541	0	0	0
A8022212	ORLANDO	FL		04/23/2008		9,379	0	0	0	0	0	0	9,379	9,379	0	0	0
A8022213	ORLANDO	FL		05/13/2008		10,736	0	0	0	0	0	0	10,736	10,736	0	0	0
B0022303	ORLANDO	FL		08/02/2010		18,991	0	0	0	0	0	0	18,991	18,991	0	0	0
B2091201	ORLANDO	FL		12/11/2012		900,650	0	0	0	0	0	0	900,650	900,650	0	0	0
A4092702	ORLANDO	FL		12/07/2004		19,317	0	0	0	0	0	0	19,317	19,317	0	0	0
A4072901	ORLANDO	FL		10/29/2004		31,262	0	0	0	0	0	0	31,262	31,262	0	0	0
B3031405	ORLANDO	FL		05/31/2013		0	0	0	0	0	0	0	665,376	665,376	0	0	0
A9100601	ORLANDO	FL		12/23/2009		12,239	0	0	0	0	0	0	12,239	12,239	0	0	0
A2041102	ORLANDO	FL		06/21/2002		126,873	0	0	0	0	0	0	126,873	126,873	0	0	0
B0072606	ORLANDO	FL		11/30/2010		124,315	0	0	0	0	0	0	124,315	124,315	0	0	0
B3020502	PALM BAY	FL		05/28/2013		0	0	0	0	0	0	0	226,910	226,910	0	0	0
A6031001	PALM BAY	FL		05/16/2006		20,146	0	0	0	0	0	0	20,146	20,146	0	0	0
B3042902	PALM BAY	FL		07/29/2013		0	0	0	0	0	0	0	162,490	162,490	0	0	0
B1050602	PALM COAST	FL		07/20/2011		12,886	0	0	0	0	0	0	12,886	12,886	0	0	0
A9032402	PALM COAST	FL		05/11/2009		10,278	0	0	0	0	0	0	10,278	10,278	0	0	0
B2121706	PALM HARBOR	FL		02/25/2013		0	0	0	0	0	0	0	11,270	11,270	0	0	0
B1070502	PALMETTO	FL		09/08/2011		40,487	0	0	0	0	0	0	40,487	40,487	0	0	0
A7011207	PANAMA CITY	FL		05/18/2007		79,419	0	0	0	0	0	0	79,419	79,419	0	0	0
B1029903	PANAMA CITY	FL		10/14/2011		1,993	0	0	0	0	0	0	1,993	1,993	0	0	0
B1029904	PANAMA CITY	FL		10/14/2011		1,748	0	0	0	0	0	0	1,748	1,748	0	0	0
B1029901	PANAMA CITY	FL		05/25/2011		19,502	0	0	0	0	0	0	19,502	19,502	0	0	0
B1029908	PANAMA CITY	FL		10/14/2011		1,800	0	0	0	0	0	0	1,800	1,800	0	0	0
B1029910	PANAMA CITY	FL		10/14/2011		1,346	0	0	0	0	0	0	1,346	1,346	0	0	0
B1029911	PANAMA CITY	FL		10/14/2011		1,982	0	0	0	0	0	0	1,982	1,982	0	0	0
B1029909	PANAMA CITY BEACH	FL		05/25/2011		14,171	0	0	0	0	0	0	14,171	14,171	0	0	0
B1029902	PANAMA CITY BEACH	FL		10/14/2011		2,613	0	0	0	0	0	0	2,613	2,613	0	0	0
B1029906	PANAMA CITY BEACH	FL		05/25/2011		26,219	0	0	0	0	0	0	26,219	26,219	0	0	0
B1029907	PANAMA CITY BEACH	FL		10/14/2011		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
B1029949	PANAMA CITY BEACH	FL		10/14/2011		1,604	0	0	0	0	0	0	1,604	1,604	0	0	0
B1021501	PANAMA CITY BEACH	FL		04/29/2011		28,004	0	0	0	0	0	0	28,004	28,004	0	0	0
B0033102	PASADENA	FL		05/28/2010		18,304	0	0	0	0	0	0	18,304	18,304	0	0	0
B0032606	PEMBROKE PINES	FL		06/14/2010		29,571	0	0	0	0	0	0	29,571	29,571	0	0	0
A8080407	PEMBROKE PINES	FL		10/23/2008		55,497	0	0	0	0	0	0	55,497	55,497	0	0	0
A2051701	PEMBROKE PINES	FL		09/13/2002		71,882	0	0	0	0	0	0	71,882	71,882	0	0	0
B0080601	PENSACOLA	FL		10/29/2010		29,342	0	0	0	0	0	0	29,342	29,342	0	0	0
A7091403	PENSACOLA	FL		01/14/2008		7,759	0	0	0	0	0	0	7,759	7,759	0	0	0
A7040503	PENSACOLA	FL		05/25/2007		9,688	0	0	0	0	0	0	9,688	9,688	0	0	0
B1029959	PENSACOLA	FL		09/30/2011		1,497	0	0	0	0	0	0	1,497	1,497	0	0	0
B1029961	PENSACOLA	FL		05/06/2011		33,285	0	0	0	0	0	0	33,285	33,285	0	0	0
B1029933	PENSACOLA	FL		09/30/2011		885	0	0	0	0	0	0	885	885	0	0	0
B1029939	PENSACOLA	FL		09/30/2011		1,660	0	0	0	0	0	0	1,660	1,660	0	0	0
A7121016	PENSACOLA	FL		02/28/2008		4,049	0	0	0	0	0	0	4,049	4,049	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9040706	PERRY	FL		06/16/2009		7,832	0	0	0	0	0	0	7,832	7,832	0	0	0
A5070101	PINELLAS PARK	FL		10/12/2005		25,374	0	0	0	0	0	0	25,374	25,374	0	0	0
B2012604	PLANT CITY	FL		04/06/2012		8,012	0	0	0	0	0	0	8,012	8,012	0	0	0
B0010604	PLANT CITY	FL		03/24/2010		19,363	0	0	0	0	0	0	19,363	19,363	0	0	0
A7060801	POMPANO BEACH	FL		08/28/2007		25,840	0	0	0	0	0	0	25,840	25,840	0	0	0
B0111503	POMPANO BEACH	FL		02/28/2011		23,459	0	0	0	0	0	0	23,459	23,459	0	0	0
B2112904	POMPANO BEACH	FL		01/31/2013		0	0	0	0	0	0	0	1,253,090	1,253,090	0	0	0
A8022220	PORT CHARLOTTE	FL		05/15/2008		18,796	0	0	0	0	0	0	18,796	18,796	0	0	0
A7091903	PORT CHARLOTTE	FL		11/27/2007		5,522	0	0	0	0	0	0	5,522	5,522	0	0	0
A9070101	PORT ORANGE	FL		09/22/2009		25,260	0	0	0	0	0	0	25,260	25,260	0	0	0
A6030801	PORT RICHEY	FL		05/30/2006		5,601	0	0	0	0	0	0	5,601	5,601	0	0	0
B1052402	PORT ST LUCIE	FL		08/18/2011		34,027	0	0	0	0	0	0	34,027	34,027	0	0	0
A6092001	PORT ST LUCIE	FL		11/30/2006		16,508	0	0	0	0	0	0	16,508	16,508	0	0	0
B1029931	PORT ST. JOE	FL		05/25/2011		10,665	0	0	0	0	0	0	10,665	10,665	0	0	0
B1029953	QUINCY	FL		10/07/2011		1,973	0	0	0	0	0	0	1,973	1,973	0	0	0
A8030706	RIVERVIEW	FL		06/02/2008		16,464	0	0	0	0	0	0	16,464	16,464	0	0	0
B1091302	ROCKLEDGE	FL		11/23/2011		48,389	0	0	0	0	0	0	48,389	48,389	0	0	0
A7060804	ROSEMARY BEACH	FL		09/07/2007		9,305	0	0	0	0	0	0	9,305	9,305	0	0	0
B3052104	SAINT PETERSBURG	FL		07/09/2013		0	0	0	0	0	0	0	1,213,833	1,213,833	0	0	0
A6061304	SANFORD	FL		08/21/2006		73,231	0	0	0	0	0	0	73,231	73,231	0	0	0
B2072701	SANFORD	FL		11/01/2012		48,624	0	0	0	0	0	0	48,624	48,624	0	0	0
B1029950	SANTA ROSA	FL		05/24/2011		19,796	0	0	0	0	0	0	19,796	19,796	0	0	0
A7051604	SANTA ROSA BEACH	FL		08/02/2007		21,266	0	0	0	0	0	0	21,266	21,266	0	0	0
A7102017	SARASOTA	FL		04/10/2008		124,697	0	0	0	0	0	0	124,697	124,697	0	0	0
B1080802	SARASOTA	FL		10/20/2011		28,425	0	0	0	0	0	0	28,425	28,425	0	0	0
B2042005	SARASOTA	FL		06/28/2012		28,051	0	0	0	0	0	0	28,051	28,051	0	0	0
A6030704	SARASOTA	FL		05/23/2006		27,614	0	0	0	0	0	0	27,614	27,614	0	0	0
B2091702	SEBASTIAN	FL		12/17/2012		749,288	0	0	0	0	0	0	749,288	749,288	0	0	0
B3011801	SEMINOLE	FL		03/29/2013		0	0	0	0	0	0	0	612,690	612,690	0	0	0
B1029940	SHALIMAR	FL		03/31/2011		10,844	0	0	0	0	0	0	10,844	10,844	0	0	0
B1029914	SHALIMAR	FL		09/30/2011		2,018	0	0	0	0	0	0	2,018	2,018	0	0	0
B2031304	SPRING HILL	FL		07/18/2012		26,314	0	0	0	0	0	0	26,314	26,314	0	0	0
A8012303	SPRING HILL	FL		04/14/2008		26,680	0	0	0	0	0	0	26,680	26,680	0	0	0
A7073103	ST AUGUSTINE	FL		10/05/2007		2,654	0	0	0	0	0	0	2,654	2,654	0	0	0
A7041704	ST PETERSBURG	FL		06/14/2007		8,078	0	0	0	0	0	0	8,078	8,078	0	0	0
B1030402	ST PETERSBURG	FL		06/28/2011		14,087	0	0	0	0	0	0	14,087	14,087	0	0	0
A4020501	ST PETERSBURG	FL		04/12/2004		50,365	0	0	0	0	0	0	50,365	50,365	0	0	0
B1100102	ST. AUGUSTINE	FL		11/18/2011		9,888	0	0	0	0	0	0	9,888	9,888	0	0	0
B3071001	STUART	FL		09/23/2013		0	0	0	0	0	0	0	798,319	798,319	0	0	0
B2101201	SUNRISE	FL		12/20/2012		291,982	0	0	0	0	0	0	291,982	291,982	0	0	0
A5050404	SURFSIDE	FL		07/25/2005		31,624	0	0	0	0	0	0	31,624	31,624	0	0	0
B3031805	TALLAHASSEE	FL		06/07/2013		0	0	0	0	0	0	0	117,188	117,188	0	0	0
B3031806	TALLAHASSEE	FL		05/30/2013		0	0	0	0	0	0	0	557,609	557,609	0	0	0
B3031807	TALLAHASSEE	FL		05/30/2013		0	0	0	0	0	0	0	864,557	864,557	0	0	0
A7060403	TALLAHASSEE	FL		09/28/2007		10,337	0	0	0	0	0	0	10,337	10,337	0	0	0
B2112703	TALLAHASSEE	FL		02/08/2013		0	0	0	0	0	0	0	1,078,604	1,078,604	0	0	0
B1032201	TALLAHASSEE	FL		05/10/2011		29,161	0	0	0	0	0	0	29,161	29,161	0	0	0
A8021502	TALLAHASSEE	FL		04/25/2008		36,392	0	0	0	0	0	0	36,392	36,392	0	0	0
B0120803	TAMARAC	FL		03/01/2011		29,739	0	0	0	0	0	0	29,739	29,739	0	0	0
B0111605	TAMPA	FL		02/04/2011		18,753	0	0	0	0	0	0	18,753	18,753	0	0	0
A8061701	TAMPA	FL		08/22/2008		9,755	0	0	0	0	0	0	9,755	9,755	0	0	0
A4021103	TAMPA	FL		04/19/2004		41,861	0	0	0	0	0	0	41,861	41,861	0	0	0
A7112102	TAMPA	FL		01/31/2008		7,208	0	0	0	0	0	0	7,208	7,208	0	0	0
A5112303	TAMPA	FL		02/23/2006		19,891	0	0	0	0	0	0	19,891	19,891	0	0	0
A5061010	TAMPA	FL		09/22/2005		19,016	0	0	0	0	0	0	19,016	19,016	0	0	0
B3082303	TAMPA	FL		11/20/2013		0	0	0	0	0	0	0	663,000	663,000	0	0	0
B1040104	TAMPA	FL		06/15/2011		8,548	0	0	0	0	0	0	8,548	8,548	0	0	0
B1060203	TAMPA	FL		08/11/2011		24,987	0	0	0	0	0	0	24,987	24,987	0	0	0
A8082008	TAMPA	FL		10/20/2008		53,152	0	0	0	0	0	0	53,152	53,152	0	0	0
A8082204	TAMPA	FL		10/31/2008		14,560	0	0	0	0	0	0	14,560	14,560	0	0	0

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A8081102	TAMPA	FL		10/02/2008		10,936	0	0	0	0	0	0	10,936	10,936	0	0	0
B2112905	TAMPA	FL		01/31/2013		0	0	0	0	0	0	0	934,101	934,101	0	0	0
A9040806	TAMPA	FL		06/10/2009		12,628	0	0	0	0	0	0	12,628	12,628	0	0	0
B0080301	TAMPA	FL		09/27/2010		11,976	0	0	0	0	0	0	11,976	11,976	0	0	0
B0082505	TAMPA	FL		11/23/2010		31,429	0	0	0	0	0	0	31,429	31,429	0	0	0
98102903	TAMPA	FL		02/25/1999		52,797	0	0	0	0	0	0	52,797	52,797	0	0	0
B1082202	TAMPA	FL		10/11/2011		33,970	0	0	0	0	0	0	33,970	33,970	0	0	0
B1063013	TAMPA	FL		08/11/2011		40,970	0	0	0	0	0	0	40,970	40,970	0	0	0
B2100102	TAMPA	FL		12/14/2012		509,936	0	0	0	0	0	0	509,936	509,936	0	0	0
B0010605	TAMPA	FL		03/24/2010		23,571	0	0	0	0	0	0	23,571	23,571	0	0	0
B0011401	TAMPA	FL		03/30/2010		52,733	0	0	0	0	0	0	52,733	52,733	0	0	0
A6041203	TARPON SPRINGS	FL		06/20/2006		26,807	0	0	0	0	0	0	26,807	26,807	0	0	0
B2122105	TITUSVILLE	FL		03/20/2013		0	0	0	0	0	0	0	219,491	219,491	0	0	0
B3011001	VALRICO	FL		03/15/2013		0	0	0	0	0	0	0	746,791	746,791	0	0	0
B2121201	VENICE	FL		02/14/2013		0	0	0	0	0	0	0	534,957	534,957	0	0	0
B2053001	VENICE	FL		07/31/2012		15,318	0	0	0	0	0	0	15,318	15,318	0	0	0
B3021301	VENICE	FL		04/25/2013		0	0	0	0	0	0	0	571,687	571,687	0	0	0
B2082203	VENICE	FL		10/26/2012		23,238	0	0	0	0	0	0	23,238	23,238	0	0	0
B2072402	VERO BEACH	FL		09/21/2012		16,906	0	0	0	0	0	0	16,906	16,906	0	0	0
B3071002	VERO BEACH	FL		09/23/2013		0	0	0	0	0	0	0	622,219	622,219	0	0	0
A7102306	WESLEY CHAPEL	FL		12/21/2007		7,957	0	0	0	0	0	0	7,957	7,957	0	0	0
B2100104	WEST PALM BEACH	FL		12/05/2012		132,551	0	0	0	0	0	0	132,551	132,551	0	0	0
B2052204	WEST PALM BEACH	FL		08/17/2012		17,993	0	0	0	0	0	0	17,993	17,993	0	0	0
A5060903	WEST PALM BEACH	FL		09/08/2005		16,454	0	0	0	0	0	0	16,454	16,454	0	0	0
A7051804	WINTER GARDEN	FL		07/10/2007		9,409	0	0	0	0	0	0	9,409	9,409	0	0	0
A7042704	WINTER HAVEN	FL		07/12/2007		5,958	0	0	0	0	0	0	5,958	5,958	0	0	0
A1033001	WINTER HAVEN	FL		07/05/2001		50,606	0	0	0	0	0	0	50,606	50,606	0	0	0
A9100602	WINTER PARK	FL		12/23/2009		13,640	0	0	0	0	0	0	13,640	13,640	0	0	0
A5090101	WINTER PARK	FL		11/03/2005		6,262	0	0	0	0	0	0	6,262	6,262	0	0	0
B2031903	WINTER PARK	FL		05/10/2012		32,445	0	0	0	0	0	0	32,445	32,445	0	0	0
B0052702	WINTER PARK	FL		08/26/2010		52,756	0	0	0	0	0	0	52,756	52,756	0	0	0
B1029941	WRIGHT	FL		09/30/2011		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
A6042901	ACWORTH	GA		07/06/2006		17,523	0	0	0	0	0	0	17,523	17,523	0	0	0
B1042001	ACWORTH	GA		07/08/2011		21,495	0	0	0	0	0	0	21,495	21,495	0	0	0
B3040201	ACWORTH	GA		05/30/2013		0	0	0	0	0	0	0	327,416	327,416	0	0	0
A6100713	ADAIRSVILLE	GA		11/29/2006		50,980	0	0	0	0	0	0	50,980	50,980	0	0	0
A5120901	ALAPHARETTA	GA		02/15/2006		13,123	0	0	0	0	0	0	13,123	13,123	0	0	0
B2050202	ALBANY	GA		08/30/2012		43,536	0	0	0	0	0	0	43,536	43,536	0	0	0
A8021905	ALPHARETTA	GA		05/13/2008		26,426	0	0	0	0	0	0	26,426	26,426	0	0	0
A8030401	ALPHARETTA	GA		05/15/2008		42,517	0	0	0	0	0	0	42,517	42,517	0	0	0
B1040107	ALPHARETTA	GA		06/01/2011		21,919	0	0	0	0	0	0	21,919	21,919	0	0	0
B0031802	ALPHARETTA	GA		05/25/2010		56,573	0	0	0	0	0	0	56,573	56,573	0	0	0
A5090901	ALPHARETTA	GA		12/01/2005		14,878	0	0	0	0	0	0	14,878	14,878	0	0	0
A4021701	ALPHARETTA	GA		04/15/2004		76,410	0	0	0	0	0	0	76,410	76,410	0	0	0
A3100703	ALPHARETTA	GA		12/18/2003		28,489	0	0	0	0	0	0	28,489	28,489	0	0	0
A2100206	ALPHARETTA	GA		12/19/2002		42,987	0	0	0	0	0	0	42,987	42,987	0	0	0
B3050102	ALPHARETTA	GA		08/14/2013		0	0	0	0	0	0	0	247,539	247,539	0	0	0
B3050103	ALPHARETTA	GA		08/14/2013		0	0	0	0	0	0	0	1,067,256	1,067,256	0	0	0
A9022301	ALPHARETTA	GA		04/23/2009		24,870	0	0	0	0	0	0	24,870	24,870	0	0	0
A4033016	ALPHARETTA	GA		06/25/2004		110,234	0	0	0	0	0	0	110,234	110,234	0	0	0
B2100302	ALPHARETTA	GA		11/28/2012		27,980	0	0	0	0	0	0	27,980	27,980	0	0	0
B2103115	ALPHARETTA	GA		01/31/2013		0	0	0	0	0	0	0	1,498,501	1,498,501	0	0	0
99061502	ALPHARETTA	GA		09/16/1999		40,623	0	0	0	0	0	0	40,623	40,623	0	0	0
B2071902	ALPHARETTA	GA		09/20/2012		28,611	0	0	0	0	0	0	28,611	28,611	0	0	0
B2020904	ALTANTA	GA		04/11/2012		8,322	0	0	0	0	0	0	8,322	8,322	0	0	0
A6041103	AMERICUS	GA		07/19/2006		8,894	0	0	0	0	0	0	8,894	8,894	0	0	0
B1042604	ATHENS	GA		07/07/2011		21,697	0	0	0	0	0	0	21,697	21,697	0	0	0
B0090801	ATHENS	GA		11/18/2010		23,882	0	0	0	0	0	0	23,882	23,882	0	0	0
B0090802	ATHENS	GA		11/18/2010		21,936	0	0	0	0	0	0	21,936	21,936	0	0	0
B2012101	ATHENS	GA		04/26/2012		7,154	0	0	0	0	0	0	7,154	7,154	0	0	0

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B2070304	ATHENS	GA		09/10/2012		28,609	0	0	0	0	0	0	28,609	28,609	0	0	0
A7091705	ATHENS	GA		12/03/2007		44,301	0	0	0	0	0	0	44,301	44,301	0	0	0
A7091706	ATHENS	GA		11/20/2007		7,821	0	0	0	0	0	0	7,821	7,821	0	0	0
B0072201	ATLANTA	GA		09/28/2010		64,039	0	0	0	0	0	0	64,039	64,039	0	0	0
99011104	ATLANTA	GA		03/22/1999		88,601	0	0	0	0	0	0	88,601	88,601	0	0	0
A7081605	ATLANTA	GA		10/31/2007		30,852	0	0	0	0	0	0	30,852	30,852	0	0	0
A7081002	ATLANTA	GA		09/06/2007		9,905	0	0	0	0	0	0	9,905	9,905	0	0	0
B2072602	ATLANTA	GA		10/25/2012		31,556	0	0	0	0	0	0	31,556	31,556	0	0	0
B2082002	ATLANTA	GA		10/12/2012		15,815	0	0	0	0	0	0	15,815	15,815	0	0	0
B2011301	ATLANTA	GA		03/07/2012		33,262	0	0	0	0	0	0	33,262	33,262	0	0	0
A9090913	ATLANTA	GA		12/31/2009		66,102	0	0	0	0	0	0	66,102	66,102	0	0	0
A9090903	ATLANTA	GA		11/20/2009		10,764	0	0	0	0	0	0	10,764	10,764	0	0	0
A9090906	ATLANTA	GA		11/20/2009		10,868	0	0	0	0	0	0	10,868	10,868	0	0	0
A9090907	ATLANTA	GA		11/20/2009		8,104	0	0	0	0	0	0	8,104	8,104	0	0	0
A9081801	ATLANTA	GA		11/10/2009		10,242	0	0	0	0	0	0	10,242	10,242	0	0	0
B2020902	ATLANTA	GA		04/11/2012		37,927	0	0	0	0	0	0	37,927	37,927	0	0	0
B3053101	ATLANTA	GA		08/21/2013		0	0	0	0	0	0	0	302,548	302,548	0	0	0
A7041003	ATLANTA	GA		06/27/2007		26,996	0	0	0	0	0	0	26,996	26,996	0	0	0
A7052902	ATLANTA	GA		07/27/2007		3,699	0	0	0	0	0	0	3,699	3,699	0	0	0
A7052108	ATLANTA	GA		07/20/2007		16,865	0	0	0	0	0	0	16,865	16,865	0	0	0
B2102901	ATLANTA	GA		01/17/2013		0	0	0	0	0	0	0	668,984	668,984	0	0	0
B1120703	ATLANTA	GA		02/01/2012		41,894	0	0	0	0	0	0	41,894	41,894	0	0	0
A7032006	ATLANTA	GA		05/14/2007		20,516	0	0	0	0	0	0	20,516	20,516	0	0	0
A7032801	ATLANTA	GA		07/06/2007		26,090	0	0	0	0	0	0	26,090	26,090	0	0	0
A7020602	ATLANTA	GA		04/05/2007		13,309	0	0	0	0	0	0	13,309	13,309	0	0	0
A4072601	ATLANTA	GA		10/12/2004		53,329	0	0	0	0	0	0	53,329	53,329	0	0	0
A4050702	ATLANTA	GA		09/15/2004		118,852	0	0	0	0	0	0	118,852	118,852	0	0	0
A5021501	ATLANTA	GA		05/03/2005		16,309	0	0	0	0	0	0	16,309	16,309	0	0	0
B1062403	ATLANTA	GA		08/18/2011		73,345	0	0	0	0	0	0	73,345	73,345	0	0	0
B1062404	ATLANTA	GA		08/18/2011		26,416	0	0	0	0	0	0	26,416	26,416	0	0	0
B1071501	ATLANTA	GA		09/29/2011		6,037	0	0	0	0	0	0	6,037	6,037	0	0	0
B1082402	ATLANTA	GA		10/28/2011		18,233	0	0	0	0	0	0	18,233	18,233	0	0	0
A8081101	ATLANTA	GA		10/02/2008		17,051	0	0	0	0	0	0	17,051	17,051	0	0	0
A8072812	ATLANTA	GA		09/18/2008		18,005	0	0	0	0	0	0	18,005	18,005	0	0	0
A8050201	ATLANTA	GA		07/24/2008		10,172	0	0	0	0	0	0	10,172	10,172	0	0	0
B1012104	ATLANTA	GA		03/22/2011		32,550	0	0	0	0	0	0	32,550	32,550	0	0	0
B1022202	ATLANTA	GA		04/28/2011		16,080	0	0	0	0	0	0	16,080	16,080	0	0	0
A6042903	ATLANTA	GA		06/29/2006		17,087	0	0	0	0	0	0	17,087	17,087	0	0	0
A6042904	ATLANTA	GA		06/29/2006		8,989	0	0	0	0	0	0	8,989	8,989	0	0	0
A4011501	ATLANTA	GA		07/22/2004		36,425	0	0	0	0	0	0	36,425	36,425	0	0	0
A3112601	ATLANTA	GA		01/23/2004		86,534	0	0	0	0	0	0	86,534	86,534	0	0	0
B3052902	ATLANTA	GA		08/21/2013		0	0	0	0	0	0	0	164,854	164,854	0	0	0
A7120602	ATLANTA	GA		02/28/2008		4,083	0	0	0	0	0	0	4,083	4,083	0	0	0
B2031301	ATLANTA	GA		05/22/2012		11,340	0	0	0	0	0	0	11,340	11,340	0	0	0
B2030701	ATLANTA	GA		05/01/2012		44,040	0	0	0	0	0	0	44,040	44,040	0	0	0
B0051102	ATLANTA	GA		06/30/2010		15,005	0	0	0	0	0	0	15,005	15,005	0	0	0
B2040406	ATLANTA	GA		05/24/2012		32,481	0	0	0	0	0	0	32,481	32,481	0	0	0
A8082010	ATLANTA	GA		11/12/2008		27,940	0	0	0	0	0	0	27,940	27,940	0	0	0
B1031701	ATLANTA	GA		05/31/2011		16,994	0	0	0	0	0	0	16,994	16,994	0	0	0
B2121903	ATLANTA	GA		02/20/2013		0	0	0	0	0	0	0	465,320	465,320	0	0	0
A6042902	ATLANTA	GA		06/29/2006		34,777	0	0	0	0	0	0	34,777	34,777	0	0	0
A8020801	ATLANTA	GA		04/15/2008		89,299	0	0	0	0	0	0	89,299	89,299	0	0	0
A8030501	ATLANTA	GA		04/28/2008		36,186	0	0	0	0	0	0	36,186	36,186	0	0	0
A8021501	ATLANTA	GA		04/21/2008		8,984	0	0	0	0	0	0	8,984	8,984	0	0	0
B2060811	ATLANTA	GA		07/31/2012		8,776	0	0	0	0	0	0	8,776	8,776	0	0	0
A6032704	AUGUSTA	GA		06/22/2006		108,044	0	0	0	0	0	0	108,044	108,044	0	0	0
A5100401	AUGUSTA	GA		12/15/2005		18,616	0	0	0	0	0	0	18,616	18,616	0	0	0
A4100704	AUGUSTA	GA		12/15/2004		55,653	0	0	0	0	0	0	55,653	55,653	0	0	0
B2100202	AUGUSTA	GA		12/18/2012		563,230	0	0	0	0	0	0	563,230	563,230	0	0	0
B3061203	AUGUSTA	GA		09/12/2013		0	0	0	0	0	0	0	1,503,657	1,503,657	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2071102	AUGUSTA	GA		09/27/2012		186,765	0	0	0	0	0	0	186,765	186,765	0	0	0
B3042501	AUSTELL	GA		07/30/2013		0	0	0	0	0	0	0	346,202	346,202	0	0	0
B0060204	AUSTELL	GA		12/20/2010		16,140	0	0	0	0	0	0	16,140	16,140	0	0	0
B1120801	BALDWIN	GA		03/14/2012		8,940	0	0	0	0	0	0	8,940	8,940	0	0	0
A6042906	BETHLEHEM	GA		07/06/2006		29,530	0	0	0	0	0	0	29,530	29,530	0	0	0
B3040904	BLUE RIDGE	GA		07/01/2013		0	0	0	0	0	0	0	1,644,087	1,644,087	0	0	0
B0120102	BRUNSWICK	GA		12/30/2010		21,467	0	0	0	0	0	0	21,467	21,467	0	0	0
B1090702	BRUNSWICK	GA		11/18/2011		12,113	0	0	0	0	0	0	12,113	12,113	0	0	0
B2011804	BRUNSWICK	GA		03/29/2012		139,208	0	0	0	0	0	0	139,208	139,208	0	0	0
A7080209	BUFORD	GA		09/28/2007		28,438	0	0	0	0	0	0	28,438	28,438	0	0	0
A7080210	BUFORD	GA		09/28/2007		26,155	0	0	0	0	0	0	26,155	26,155	0	0	0
A7080214	BUFORD	GA		09/28/2007		36,337	0	0	0	0	0	0	36,337	36,337	0	0	0
A4050601	BUFORD	GA		07/15/2004		32,961	0	0	0	0	0	0	32,961	32,961	0	0	0
A5121501	BUFORD	GA		03/06/2006		18,155	0	0	0	0	0	0	18,155	18,155	0	0	0
A7121205	CALHOUN	GA		04/25/2008		10,154	0	0	0	0	0	0	10,154	10,154	0	0	0
A5083107	CALHOUN	GA		12/02/2005		25,202	0	0	0	0	0	0	25,202	25,202	0	0	0
A8041802	CALHOUN	GA		06/19/2008		7,120	0	0	0	0	0	0	7,120	7,120	0	0	0
A6100716	CALHOUN	GA		11/29/2006		48,876	0	0	0	0	0	0	48,876	48,876	0	0	0
A6101411	CALHOUN	GA		01/31/2007		17,193	0	0	0	0	0	0	17,193	17,193	0	0	0
A5052009	CALHOUN	GA		07/27/2005		17,659	0	0	0	0	0	0	17,659	17,659	0	0	0
A7080213	CANTON	GA		09/28/2007		31,912	0	0	0	0	0	0	31,912	31,912	0	0	0
B3061701	CANTON	GA		09/03/2013		0	0	0	0	0	0	0	1,407,536	1,407,536	0	0	0
A8021304	CANTON	GA		03/21/2008		6,477	0	0	0	0	0	0	6,477	6,477	0	0	0
A6042907	CANTON	GA		06/30/2006		23,046	0	0	0	0	0	0	23,046	23,046	0	0	0
A5083104	CARROLLTON	GA		12/02/2005		17,026	0	0	0	0	0	0	17,026	17,026	0	0	0
A5083101	CEDARTOWN	GA		12/02/2005		18,330	0	0	0	0	0	0	18,330	18,330	0	0	0
A6101426	CEDARTOWN	GA		01/31/2007		13,211	0	0	0	0	0	0	13,211	13,211	0	0	0
A6121613	CEDARTOWN	GA		02/27/2007		52,455	0	0	0	0	0	0	52,455	52,455	0	0	0
A8072807	CENTERVILLE	GA		09/18/2008		17,004	0	0	0	0	0	0	17,004	17,004	0	0	0
B0090310	COLLEGE PARK	GA		11/30/2010		13,994	0	0	0	0	0	0	13,994	13,994	0	0	0
B0052502	COLLEGE PARK	GA		07/29/2010		13,664	0	0	0	0	0	0	13,664	13,664	0	0	0
A9090904	COLLEGE PARK	GA		11/20/2009		31,112	0	0	0	0	0	0	31,112	31,112	0	0	0
A8020603	COLUMBAS	GA		04/01/2008		18,748	0	0	0	0	0	0	18,748	18,748	0	0	0
A9111901	COMMERCE	GA		12/30/2009		44,213	0	0	0	0	0	0	44,213	44,213	0	0	0
B2122103	CONYERS	GA		03/20/2013		0	0	0	0	0	0	0	158,639	158,639	0	0	0
B0113002	CONYERS	GA		01/28/2011		33,472	0	0	0	0	0	0	33,472	33,472	0	0	0
B3050701	CONYERS	GA		07/24/2013		0	0	0	0	0	0	0	183,871	183,871	0	0	0
A7122602	CUMMING	GA		03/11/2008		11,543	0	0	0	0	0	0	11,543	11,543	0	0	0
A6042908	CUMMING	GA		07/06/2006		12,814	0	0	0	0	0	0	12,814	12,814	0	0	0
A6042909	CUMMING	GA		06/30/2006		28,394	0	0	0	0	0	0	28,394	28,394	0	0	0
A7080206	CUMMING	GA		09/28/2007		31,912	0	0	0	0	0	0	31,912	31,912	0	0	0
A7080207	CUMMING	GA		09/28/2007		16,783	0	0	0	0	0	0	16,783	16,783	0	0	0
A1120503	CUMMING	GA		02/21/2002		34,204	0	0	0	0	0	0	34,204	34,204	0	0	0
B1110203	CUMMING	GA		02/29/2012		50,932	0	0	0	0	0	0	50,932	50,932	0	0	0
A7080211	DACULA	GA		09/28/2007		24,565	0	0	0	0	0	0	24,565	24,565	0	0	0
A7080212	DACULA	GA		09/28/2007		31,903	0	0	0	0	0	0	31,903	31,903	0	0	0
A8021303	DACULA	GA		03/21/2008		7,105	0	0	0	0	0	0	7,105	7,105	0	0	0
A8022702	DACULA	GA		05/16/2008		95,351	0	0	0	0	0	0	95,351	95,351	0	0	0
A8072805	DACULA	GA		09/18/2008		17,004	0	0	0	0	0	0	17,004	17,004	0	0	0
A8072806	DALLAS	GA		09/18/2008		16,011	0	0	0	0	0	0	16,011	16,011	0	0	0
B1101303	DALLAS	GA		12/22/2011		9,270	0	0	0	0	0	0	9,270	9,270	0	0	0
A7013001	DALTON	GA		04/16/2007		59,115	0	0	0	0	0	0	59,115	59,115	0	0	0
A4070801	DALTON	GA		09/17/2004		112,875	0	0	0	0	0	0	112,875	112,875	0	0	0
A5083103	DALTON	GA		12/02/2005		34,367	0	0	0	0	0	0	34,367	34,367	0	0	0
A5100702	DECATUR	GA		12/14/2005		25,992	0	0	0	0	0	0	25,992	25,992	0	0	0
B3082805	DECATUR	GA		11/13/2013		0	0	0	0	0	0	0	342,550	342,550	0	0	0
B3052901	DECATUR	GA		09/03/2013		0	0	0	0	0	0	0	2,000,138	2,000,138	0	0	0
B0070202	DECATUR	GA		08/26/2010		15,158	0	0	0	0	0	0	15,158	15,158	0	0	0
A6042910	DECATUR	GA		06/29/2006		38,447	0	0	0	0	0	0	38,447	38,447	0	0	0
B2060812	DECATUR	GA		07/31/2012		17,262	0	0	0	0	0	0	17,262	17,262	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8082502	DECATUR	GA		11/12/2008		24,369	0	0	0	0	0	0	24,369	24,369	0	0	0
B0022204	DECATUR	GA		04/29/2010		11,083	0	0	0	0	0	0	11,083	11,083	0	0	0
A7080217	DECATUR	GA		09/28/2007		22,296	0	0	0	0	0	0	22,296	22,296	0	0	0
A9081802	DECATUR	GA		11/10/2009		3,859	0	0	0	0	0	0	3,859	3,859	0	0	0
A9081803	DECATUR	GA		11/10/2009		12,473	0	0	0	0	0	0	12,473	12,473	0	0	0
A9081809	DECATUR	GA		11/10/2009		3,315	0	0	0	0	0	0	3,315	3,315	0	0	0
A1103102	DECATUR	GA		01/14/2002		50,305	0	0	0	0	0	0	50,305	50,305	0	0	0
B0072901	DECATUR	GA		11/15/2010		28,596	0	0	0	0	0	0	28,596	28,596	0	0	0
B2081501	DECATUR	GA		10/25/2012		13,856	0	0	0	0	0	0	13,856	13,856	0	0	0
B2081602	DECATUR	GA		11/14/2012		13,371	0	0	0	0	0	0	13,371	13,371	0	0	0
B2081603	DECATUR	GA		11/14/2012		10,216	0	0	0	0	0	0	10,216	10,216	0	0	0
B0010705	DORAVILLE	GA		03/05/2010		18,231	0	0	0	0	0	0	18,231	18,231	0	0	0
B2031305	DORAVILLE	GA		05/03/2012		21,466	0	0	0	0	0	0	21,466	21,466	0	0	0
B1051901	DOUGLASVILLE	GA		07/26/2011		20,342	0	0	0	0	0	0	20,342	20,342	0	0	0
B3013004	DOUGLASVILLE	GA		04/29/2013		0	0	0	0	0	0	0	198,385	198,385	0	0	0
B2052907	DOUGLASVILLE	GA		08/02/2012		13,344	0	0	0	0	0	0	13,344	13,344	0	0	0
A7022303	DOUGLASVILLE	GA		04/24/2007		18,747	0	0	0	0	0	0	18,747	18,747	0	0	0
A4100601	DOUGLASVILLE	GA		12/10/2004		25,895	0	0	0	0	0	0	25,895	25,895	0	0	0
B2082001	DULUTH	GA		10/31/2012		34,938	0	0	0	0	0	0	34,938	34,938	0	0	0
A8020604	DULUTH	GA		04/01/2008		36,998	0	0	0	0	0	0	36,998	36,998	0	0	0
B2031902	DULUTH	GA		05/30/2012		33,286	0	0	0	0	0	0	33,286	33,286	0	0	0
A8090505	DUNWOODY	GA		10/16/2008		14,529	0	0	0	0	0	0	14,529	14,529	0	0	0
A3070203	EAST ELLIJAY	GA		10/01/2003		19,568	0	0	0	0	0	0	19,568	19,568	0	0	0
A3070204	EAST ELLIJAY	GA		10/01/2003		49,591	0	0	0	0	0	0	49,591	49,591	0	0	0
A7092113	EAST ELLIJAY	GA		12/18/2007		7,492	0	0	0	0	0	0	7,492	7,492	0	0	0
A2053101	EAST POINT	GA		09/16/2002		40,567	0	0	0	0	0	0	40,567	40,567	0	0	0
A9090905	EAST POINT	GA		11/20/2009		7,085	0	0	0	0	0	0	7,085	7,085	0	0	0
A2090505	EAST POINT	GA		11/19/2002		27,568	0	0	0	0	0	0	27,568	27,568	0	0	0
A6042911	ELLENWOOD	GA		06/29/2006		26,758	0	0	0	0	0	0	26,758	26,758	0	0	0
A6042912	ELLENWOOD	GA		06/30/2006		26,207	0	0	0	0	0	0	26,207	26,207	0	0	0
A6042913	ELLENWOOD	GA		06/29/2006		28,394	0	0	0	0	0	0	28,394	28,394	0	0	0
A6042914	ELLENWOOD	GA		06/29/2006		27,089	0	0	0	0	0	0	27,089	27,089	0	0	0
A6042915	ELLENWOOD	GA		06/29/2006		17,257	0	0	0	0	0	0	17,257	17,257	0	0	0
B0060103	EVANS	GA		08/31/2010		56,978	0	0	0	0	0	0	56,978	56,978	0	0	0
A8072804	FAIRBURN	GA		09/18/2008		16,011	0	0	0	0	0	0	16,011	16,011	0	0	0
A7060802	FAIRBURN	GA		08/21/2007		23,092	0	0	0	0	0	0	23,092	23,092	0	0	0
A8072810	FOREST PARK	GA		09/18/2008		17,004	0	0	0	0	0	0	17,004	17,004	0	0	0
B3061403	FORT VALLEY	GA		08/22/2013		0	0	0	0	0	0	0	537,086	537,086	0	0	0
A6101415	FRANKLIN	GA		01/31/2007		11,319	0	0	0	0	0	0	11,319	11,319	0	0	0
B3031808	GAINESVILLE	GA		06/06/2013		0	0	0	0	0	0	0	1,458,375	1,458,375	0	0	0
B1110202	GAINESVILLE	GA		02/29/2012		43,974	0	0	0	0	0	0	43,974	43,974	0	0	0
B2051101	GARDEN CITY	GA		07/09/2012		32,168	0	0	0	0	0	0	32,168	32,168	0	0	0
A7080215	GRIFFIN	GA		09/28/2007		25,767	0	0	0	0	0	0	25,767	25,767	0	0	0
B3032103	GROVETOWN	GA		06/05/2013		0	0	0	0	0	0	0	351,762	351,762	0	0	0
A7082304	HAMPTON	GA		10/19/2007		10,814	0	0	0	0	0	0	10,814	10,814	0	0	0
A9081805	HAPEVILLE	GA		11/10/2009		4,039	0	0	0	0	0	0	4,039	4,039	0	0	0
B3061703	HARTWELL	GA		09/20/2013		0	0	0	0	0	0	0	423,708	423,708	0	0	0
A5102406	HEPHZIBAH	GA		01/17/2006		12,287	0	0	0	0	0	0	12,287	12,287	0	0	0
A6042916	HOLLY SPRINGS	GA		06/29/2006		24,038	0	0	0	0	0	0	24,038	24,038	0	0	0
A6042917	HOSCHTON	GA		06/29/2006		18,893	0	0	0	0	0	0	18,893	18,893	0	0	0
B2021601	JASPER	GA		05/24/2012		8,489	0	0	0	0	0	0	8,489	8,489	0	0	0
A6042918	JEFFERSON	GA		06/29/2006		31,573	0	0	0	0	0	0	31,573	31,573	0	0	0
B0052806	JOHNS CREEK	GA		08/06/2010		27,595	0	0	0	0	0	0	27,595	27,595	0	0	0
B1100601	JOHNS CREEK	GA		01/31/2012		32,262	0	0	0	0	0	0	32,262	32,262	0	0	0
B1100602	JOHNS CREEK	GA		01/31/2012		21,331	0	0	0	0	0	0	21,331	21,331	0	0	0
A9081804	JONESBORO	GA		11/10/2009		5,967	0	0	0	0	0	0	5,967	5,967	0	0	0
A6042919	JONESBORO	GA		06/29/2006		34,514	0	0	0	0	0	0	34,514	34,514	0	0	0
A6042920	JONESBORO	GA		06/29/2006		29,496	0	0	0	0	0	0	29,496	29,496	0	0	0
A6042921	JONESBORO	GA		06/30/2006		20,528	0	0	0	0	0	0	20,528	20,528	0	0	0
A5062901	JONESBORO	GA		12/06/2005		74,575	0	0	0	0	0	0	74,575	74,575	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3051305	JONESBORO	GA		08/16/2013		0	0	0	0	0	0	0	2,430	2,430	0	0	0
A5061501	KENNESAW	GA		08/30/2005		14,554	0	0	0	0	0	0	14,554	14,554	0	0	0
B2060809	KENNESAW	GA		08/30/2012		27,097	0	0	0	0	0	0	27,097	27,097	0	0	0
B0062504	KINGSLAND	GA		09/17/2010		14,097	0	0	0	0	0	0	14,097	14,097	0	0	0
A8020702	LAVONIA	GA		04/04/2008		10,527	0	0	0	0	0	0	10,527	10,527	0	0	0
B1041901	LAWRENCEVILLE	GA		05/31/2011		103,688	0	0	0	0	0	0	103,688	103,688	0	0	0
A3091102	LAWRENCEVILLE	GA		12/17/2003		42,664	0	0	0	0	0	0	42,664	42,664	0	0	0
A7080208	LAWRENCEVILLE	GA		09/28/2007		18,882	0	0	0	0	0	0	18,882	18,882	0	0	0
A7041601	LAWRENCEVILLE	GA		06/13/2007		37,288	0	0	0	0	0	0	37,288	37,288	0	0	0
99021503	LAWRENCEVILLE	GA		05/04/1999		88,544	0	0	0	0	0	0	88,544	88,544	0	0	0
B0020105	LAWRENCEVILLE	GA		03/31/2010		31,504	0	0	0	0	0	0	31,504	31,504	0	0	0
A7011101	LAWRENCEVILLE	GA		03/20/2007		6,854	0	0	0	0	0	0	6,854	6,854	0	0	0
A4090701	LAWRENCEVILLE	GA		11/29/2004		24,128	0	0	0	0	0	0	24,128	24,128	0	0	0
A4072008	LAWRENCEVILLE	GA		09/17/2004		34,252	0	0	0	0	0	0	34,252	34,252	0	0	0
A9042301	LILBURN	GA		06/30/2009		80,454	0	0	0	0	0	0	80,454	80,454	0	0	0
B3041503	LITHIA SPRINGS	GA		06/21/2013		0	0	0	0	0	0	0	161,532	161,532	0	0	0
A5080804	LITHIA SPRINGS	GA		10/31/2005		20,719	0	0	0	0	0	0	20,719	20,719	0	0	0
A8080408	LITHONIA	GA		10/01/2008		15,439	0	0	0	0	0	0	15,439	15,439	0	0	0
B2102401	LITHONIA	GA		12/28/2012		716,182	0	0	0	0	0	0	716,182	716,182	0	0	0
A9081808	LITHONIA	GA		11/10/2009		4,823	0	0	0	0	0	0	4,823	4,823	0	0	0
B3071701	LITHONIA	GA		10/10/2013		0	0	0	0	0	0	0	538,727	538,727	0	0	0
A7082406	LITHONIA	GA		10/31/2007		14,149	0	0	0	0	0	0	14,149	14,149	0	0	0
A7080216	LOCUST GROVE	GA		09/28/2007		33,336	0	0	0	0	0	0	33,336	33,336	0	0	0
A6071901	LOGANVILLE	GA		08/24/2006		19,683	0	0	0	0	0	0	19,683	19,683	0	0	0
A8072811	MABLETON	GA		09/18/2008		17,004	0	0	0	0	0	0	17,004	17,004	0	0	0
A3071604	MABLETON	GA		10/10/2003		82,771	0	0	0	0	0	0	82,771	82,771	0	0	0
A7081303	MABLETON	GA		11/20/2007		8,514	0	0	0	0	0	0	8,514	8,514	0	0	0
B0090210	MACON	GA		11/18/2010		9,239	0	0	0	0	0	0	9,239	9,239	0	0	0
A7062705	MACON	GA		08/23/2007		15,268	0	0	0	0	0	0	15,268	15,268	0	0	0
A4083101	MACON	GA		12/01/2004		26,613	0	0	0	0	0	0	26,613	26,613	0	0	0
A4110404	MACON	GA		01/26/2005		89,944	0	0	0	0	0	0	89,944	89,944	0	0	0
A3071601	MACON	GA		10/06/2003		30,178	0	0	0	0	0	0	30,178	30,178	0	0	0
A6101418	MACON	GA		01/29/2007		46,634	0	0	0	0	0	0	46,634	46,634	0	0	0
A8092201	MARIETTA	GA		10/30/2008		105,227	0	0	0	0	0	0	105,227	105,227	0	0	0
B0030102	MARIETTA	GA		05/07/2010		6,182	0	0	0	0	0	0	6,182	6,182	0	0	0
A7120303	MARIETTA	GA		01/30/2008		104,697	0	0	0	0	0	0	104,697	104,697	0	0	0
A4110104	MARIETTA	GA		01/27/2005		51,201	0	0	0	0	0	0	51,201	51,201	0	0	0
A4100705	MARIETTA	GA		12/13/2004		39,192	0	0	0	0	0	0	39,192	39,192	0	0	0
A4060202	MARIETTA	GA		08/26/2004		40,996	0	0	0	0	0	0	40,996	40,996	0	0	0
B3040902	MARIETTA	GA		06/28/2013		0	0	0	0	0	0	0	187,825	187,825	0	0	0
B3030801	MARIETTA	GA		05/14/2013		0	0	0	0	0	0	0	393,974	393,974	0	0	0
A9031001	MARIETTA	GA		05/06/2009		13,208	0	0	0	0	0	0	13,208	13,208	0	0	0
B3062502	MARIETTA	GA		09/12/2013		0	0	0	0	0	0	0	592,949	592,949	0	0	0
B3080101	MARIETTA	GA		10/21/2013		0	0	0	0	0	0	0	698,070	698,070	0	0	0
B2061902	MARIETTA	GA		08/24/2012		35,120	0	0	0	0	0	0	35,120	35,120	0	0	0
B2062001	MARIETTA	GA		09/24/2012		29,600	0	0	0	0	0	0	29,600	29,600	0	0	0
B0071304	MARIETTA	GA		09/14/2010		21,399	0	0	0	0	0	0	21,399	21,399	0	0	0
A7100103	MARIETTA	GA		04/25/2008		7,233	0	0	0	0	0	0	7,233	7,233	0	0	0
A4080912	MARTINEZ	GA		11/05/2004		14,376	0	0	0	0	0	0	14,376	14,376	0	0	0
A4080913	MARTINEZ	GA		11/05/2004		15,461	0	0	0	0	0	0	15,461	15,461	0	0	0
B0042802	MARTINEZ	GA		07/30/2010		39,629	0	0	0	0	0	0	39,629	39,629	0	0	0
A4020502	MARTINEZ	GA		05/18/2004		23,696	0	0	0	0	0	0	23,696	23,696	0	0	0
B0060104	MARTINEZ	GA		08/31/2010		42,734	0	0	0	0	0	0	42,734	42,734	0	0	0
B0060102	MARTINEZ	GA		08/31/2010		47,486	0	0	0	0	0	0	47,486	47,486	0	0	0
A6042922	MCDONOUGH	GA		06/30/2006		16,723	0	0	0	0	0	0	16,723	16,723	0	0	0
A6042923	MCDONOUGH	GA		06/30/2006		25,453	0	0	0	0	0	0	25,453	25,453	0	0	0
A6042924	MCDONOUGH	GA		07/27/2006		11,970	0	0	0	0	0	0	11,970	11,970	0	0	0
A9033002	MCDONOUGH	GA		06/10/2009		103,278	0	0	0	0	0	0	103,278	103,278	0	0	0
A7011201	MCDONOUGH	GA		03/20/2007		11,156	0	0	0	0	0	0	11,156	11,156	0	0	0
A70112013	MCDONOUGH	GA		01/01/2009		227	0	0	0	0	0	0	227	227	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
B2081503	MORROW	GA		09/25/2012		32,639	0	0	0	0	0	0	32,639	32,639	0	0	0
a9090908	MORROW	GA		11/20/2009		37,250	0	0	0	0	0	0	37,250	37,250	0	0	0
A9090909	MORROW	GA		12/31/2009		33,138	0	0	0	0	0	0	33,138	33,138	0	0	0
A8020602	MORROW	GA		03/17/2008		14,962	0	0	0	0	0	0	14,962	14,962	0	0	0
A8030502	NEWNAN	GA		06/05/2008		6,225	0	0	0	0	0	0	6,225	6,225	0	0	0
A3041603	NORCROSS	GA		06/25/2003		23,874	0	0	0	0	0	0	23,874	23,874	0	0	0
A3021405	NORCROSS	GA		04/24/2003		28,151	0	0	0	0	0	0	28,151	28,151	0	0	0
A8072809	NORCROSS	GA		09/25/2008		17,004	0	0	0	0	0	0	17,004	17,004	0	0	0
B3070301	NORCROSS	GA		09/03/2013		0	0	0	0	0	0	0	4,149,197	4,149,197	0	0	0
B2082801	NORCROSS	GA		10/30/2012		55,136	0	0	0	0	0	0	55,136	55,136	0	0	0
A7022007	NORCROSS	GA		04/16/2007		37,209	0	0	0	0	0	0	37,209	37,209	0	0	0
B0020104	NORCROSS	GA		04/29/2010		60,956	0	0	0	0	0	0	60,956	60,956	0	0	0
A4061801	NORCROSS	GA		09/30/2004		68,787	0	0	0	0	0	0	68,787	68,787	0	0	0
A6022101	PEACHTREE CITY	GA		05/31/2006		13,881	0	0	0	0	0	0	13,881	13,881	0	0	0
B2102601	PEMBROKE	GA		12/14/2012		305,515	0	0	0	0	0	0	305,515	305,515	0	0	0
A4122702	PERRY	GA		03/31/2005		37,855	0	0	0	0	0	0	37,855	37,855	0	0	0
A9123002	POOLER	GA		03/22/2010		16,048	0	0	0	0	0	0	16,048	16,048	0	0	0
A6042925	POWDER SPRINGS	GA		06/30/2006		20,436	0	0	0	0	0	0	20,436	20,436	0	0	0
A6042926	REX	GA		06/29/2006		17,918	0	0	0	0	0	0	17,918	17,918	0	0	0
A4012604	RICHMOND HILL	GA		04/20/2004		46,454	0	0	0	0	0	0	46,454	46,454	0	0	0
A5083102	RINGGOLD	GA		12/02/2005		17,026	0	0	0	0	0	0	17,026	17,026	0	0	0
A6100712	RINGGOLD	GA		11/29/2006		48,876	0	0	0	0	0	0	48,876	48,876	0	0	0
B3082304	RIVERDALE	GA		10/30/2013		0	0	0	0	0	0	0	1,076,921	1,076,921	0	0	0
B2071204	RIVERDALE	GA		09/05/2012		34,244	0	0	0	0	0	0	34,244	34,244	0	0	0
A9081807	RIVERDALE	GA		11/10/2009		3,735	0	0	0	0	0	0	3,735	3,735	0	0	0
B2022803	ROCKMART	GA		04/30/2012		10,082	0	0	0	0	0	0	10,082	10,082	0	0	0
A7032107	ROME	GA		06/28/2007		48,495	0	0	0	0	0	0	48,495	48,495	0	0	0
A6121614	ROME	GA		02/27/2007		7,794	0	0	0	0	0	0	7,794	7,794	0	0	0
A6121615	ROME	GA		02/27/2007		6,953	0	0	0	0	0	0	6,953	6,953	0	0	0
A6121616	ROME	GA		02/27/2007		6,932	0	0	0	0	0	0	6,932	6,932	0	0	0
A6121617	ROME	GA		02/28/2007		8,497	0	0	0	0	0	0	8,497	8,497	0	0	0
A6121618	ROME	GA		02/27/2007		15,054	0	0	0	0	0	0	15,054	15,054	0	0	0
A6121619	ROME	GA		02/27/2007		5,319	0	0	0	0	0	0	5,319	5,319	0	0	0
A6121621	ROME	GA		02/27/2007		11,508	0	0	0	0	0	0	11,508	11,508	0	0	0
A6121622	ROME	GA		02/27/2007		26,883	0	0	0	0	0	0	26,883	26,883	0	0	0
A6121601	ROME	GA		02/27/2007		5,497	0	0	0	0	0	0	5,497	5,497	0	0	0
A6121603	ROME	GA		02/27/2007		5,843	0	0	0	0	0	0	5,843	5,843	0	0	0
A6121604	ROME	GA		02/27/2007		25,670	0	0	0	0	0	0	25,670	25,670	0	0	0
A6121606	ROME	GA		02/27/2007		6,091	0	0	0	0	0	0	6,091	6,091	0	0	0
A6121607	ROME	GA		02/28/2007		12,043	0	0	0	0	0	0	12,043	12,043	0	0	0
A6121609	ROME	GA		02/27/2007		11,686	0	0	0	0	0	0	11,686	11,686	0	0	0
A6121610	ROME	GA		02/27/2007		9,032	0	0	0	0	0	0	9,032	9,032	0	0	0
A6121611	ROME	GA		02/27/2007		8,963	0	0	0	0	0	0	8,963	8,963	0	0	0
A5022501	ROME	GA		05/16/2005		44,064	0	0	0	0	0	0	44,064	44,064	0	0	0
B1020701	ROME	GA		04/28/2011		73,563	0	0	0	0	0	0	73,563	73,563	0	0	0
A6100717	ROME	GA		11/29/2006		44,668	0	0	0	0	0	0	44,668	44,668	0	0	0
A6100718	ROME	GA		11/29/2006		39,424	0	0	0	0	0	0	39,424	39,424	0	0	0
A6100710	ROME	GA		11/29/2006		43,098	0	0	0	0	0	0	43,098	43,098	0	0	0
A6100711	ROME	GA		11/29/2006		48,876	0	0	0	0	0	0	48,876	48,876	0	0	0
A6100701	ROME	GA		11/30/2006		43,098	0	0	0	0	0	0	43,098	43,098	0	0	0
A6100702	ROME	GA		11/30/2006		34,057	0	0	0	0	0	0	34,057	34,057	0	0	0
A6100707	ROME	GA		11/29/2006		44,839	0	0	0	0	0	0	44,839	44,839	0	0	0
A6101416	ROME	GA		01/31/2007		18,895	0	0	0	0	0	0	18,895	18,895	0	0	0
A6101412	ROME	GA		02/27/2007		21,313	0	0	0	0	0	0	21,313	21,313	0	0	0
A6101427	ROME	GA		01/30/2007		9,259	0	0	0	0	0	0	9,259	9,259	0	0	0
A6101428	ROME	GA		01/30/2007		32,758	0	0	0	0	0	0	32,758	32,758	0	0	0
A6101430	ROME	GA		01/30/2007		37,903	0	0	0	0	0	0	37,903	37,903	0	0	0
A6101431	ROME	GA		02/27/2007		9,735	0	0	0	0	0	0	9,735	9,735	0	0	0
A6101432	ROME	GA		01/31/2007		38,723	0	0	0	0	0	0	38,723	38,723	0	0	0
A6101433	ROME	GA		01/30/2007		11,389	0	0	0	0	0	0	11,389	11,389	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
A6101434	ROME	GA		01/30/2007		10,682	0	0	0	0	0	0	10,682	10,682	0	0	0
A6101435	ROME	GA		01/30/2007		13,489	0	0	0	0	0	0	13,489	13,489	0	0	0
A6101401	ROME	GA		01/26/2007		9,438	0	0	0	0	0	0	9,438	9,438	0	0	0
A6101402	ROME	GA		01/26/2007		18,328	0	0	0	0	0	0	18,328	18,328	0	0	0
A6101403	ROME	GA		01/26/2007		11,568	0	0	0	0	0	0	11,568	11,568	0	0	0
A6101404	ROME	GA		01/26/2007		17,262	0	0	0	0	0	0	17,262	17,262	0	0	0
A6101405	ROME	GA		01/26/2007		11,209	0	0	0	0	0	0	11,209	11,209	0	0	0
A6101406	ROME	GA		01/26/2007		9,079	0	0	0	0	0	0	9,079	9,079	0	0	0
A6101407	ROME	GA		01/26/2007		5,775	0	0	0	0	0	0	5,775	5,775	0	0	0
A6101408	ROME	GA		01/26/2007		16,088	0	0	0	0	0	0	16,088	16,088	0	0	0
A6101409	ROME	GA		01/26/2007		8,402	0	0	0	0	0	0	8,402	8,402	0	0	0
A6101410	ROME	GA		02/27/2007		18,710	0	0	0	0	0	0	18,710	18,710	0	0	0
A6101420	ROME	GA		01/29/2007		11,209	0	0	0	0	0	0	11,209	11,209	0	0	0
A6101421	ROME	GA		01/31/2007		5,625	0	0	0	0	0	0	5,625	5,625	0	0	0
A6101423	ROME	GA		01/30/2007		7,118	0	0	0	0	0	0	7,118	7,118	0	0	0
A6101424	ROME	GA		01/30/2007		11,209	0	0	0	0	0	0	11,209	11,209	0	0	0
A8082007	ROSWELL	GA		10/23/2008		16,228	0	0	0	0	0	0	16,228	16,228	0	0	0
B0051403	ROSWELL	GA		06/30/2010		27,185	0	0	0	0	0	0	27,185	27,185	0	0	0
A8070303	ROSWELL	GA		08/28/2008		6,698	0	0	0	0	0	0	6,698	6,698	0	0	0
A4070902	ROSWELL	GA		10/01/2004		74,303	0	0	0	0	0	0	74,303	74,303	0	0	0
B3062501	ROSWELL	GA		09/12/2013		0	0	0	0	0	0	0	611,821	611,821	0	0	0
A7082409	ROSWELL	GA		11/26/2007		9,929	0	0	0	0	0	0	9,929	9,929	0	0	0
B3030802	SANDY SPRINGS	GA		05/03/2013		0	0	0	0	0	0	0	1,369,694	1,369,694	0	0	0
B0031005	SANDY SPRINGS	GA		05/04/2010		18,574	0	0	0	0	0	0	18,574	18,574	0	0	0
A7120401	SAVANNAH	GA		01/31/2008		28,989	0	0	0	0	0	0	28,989	28,989	0	0	0
A8020605	SAVANNAH	GA		04/01/2008		23,993	0	0	0	0	0	0	23,993	23,993	0	0	0
A9123001	SAVANNAH	GA		03/22/2010		20,125	0	0	0	0	0	0	20,125	20,125	0	0	0
B0071301	SMYRNA	GA		08/12/2010		48,004	0	0	0	0	0	0	48,004	48,004	0	0	0
A9090910	SMYRNA	GA		11/20/2009		23,478	0	0	0	0	0	0	23,478	23,478	0	0	0
A7060404	SMYRNA	GA		08/14/2007		12,290	0	0	0	0	0	0	12,290	12,290	0	0	0
A8012901	SMYRNA	GA		04/04/2008		18,079	0	0	0	0	0	0	18,079	18,079	0	0	0
A6042927	SMYRNA	GA		06/30/2006		33,853	0	0	0	0	0	0	33,853	33,853	0	0	0
B2052906	SMYRNA	GA		07/31/2012		10,060	0	0	0	0	0	0	10,060	10,060	0	0	0
A8120504	SMYRNA	GA		02/02/2009		74,733	0	0	0	0	0	0	74,733	74,733	0	0	0
B3082305	SMYRNA	GA		10/30/2013		0	0	0	0	0	0	0	253,509	253,509	0	0	0
A3040202	STATESBORO	GA		06/17/2003		62,753	0	0	0	0	0	0	62,753	62,753	0	0	0
A6101417	STATESBORO	GA		01/29/2007		18,328	0	0	0	0	0	0	18,328	18,328	0	0	0
B0072301	STATESBORO	GA		09/15/2010		25,108	0	0	0	0	0	0	25,108	25,108	0	0	0
B1122102	STOCKBRIDGE	GA		03/01/2012		30,388	0	0	0	0	0	0	30,388	30,388	0	0	0
A9081806	STONE MOUNTAIN	GA		11/10/2009		5,483	0	0	0	0	0	0	5,483	5,483	0	0	0
A8082803	STONE MOUNTAIN	GA		10/29/2008		12,397	0	0	0	0	0	0	12,397	12,397	0	0	0
A3110302	STONE MOUNTAIN	GA		01/20/2004		36,082	0	0	0	0	0	0	36,082	36,082	0	0	0
B0042102	STONE MOUNTAIN	GA		06/01/2010		56,815	0	0	0	0	0	0	56,815	56,815	0	0	0
A8053003	SUGAR HILL	GA		08/15/2008		15,039	0	0	0	0	0	0	15,039	15,039	0	0	0
A6101413	SUMMERVILLE	GA		01/31/2007		12,962	0	0	0	0	0	0	12,962	12,962	0	0	0
A2121704	SUWANEE	GA		02/26/2003		21,680	0	0	0	0	0	0	21,680	21,680	0	0	0
B2100101	SUWANEE	GA		12/06/2012		239,188	0	0	0	0	0	0	239,188	239,188	0	0	0
A7022106	SUWANEE	GA		04/24/2007		29,381	0	0	0	0	0	0	29,381	29,381	0	0	0
B2110726	TIFTON	GA		12/28/2012		60,422	0	0	0	0	0	0	60,422	60,422	0	0	0
A7082205	TIFTON	GA		10/18/2007		21,875	0	0	0	0	0	0	21,875	21,875	0	0	0
B0111504	TUCKER	GA		12/28/2010		26,295	0	0	0	0	0	0	26,295	26,295	0	0	0
A7080218	UNION CITY	GA		09/28/2007		27,489	0	0	0	0	0	0	27,489	27,489	0	0	0
B2072002	UNION CITY	GA		10/24/2012		20,533	0	0	0	0	0	0	20,533	20,533	0	0	0
B1092907	UNION CITY	GA		12/19/2011		11,625	0	0	0	0	0	0	11,625	11,625	0	0	0
B1061703	VILLA RICA	GA		08/19/2011		12,715	0	0	0	0	0	0	12,715	12,715	0	0	0
A7120305	WARNER ROBBINS	GA		02/08/2008		26,054	0	0	0	0	0	0	26,054	26,054	0	0	0
B2100207	WARNER ROBINS	GA		12/28/2012		197,586	0	0	0	0	0	0	197,586	197,586	0	0	0
B3062801	WATKINSVILLE	GA		09/27/2013		0	0	0	0	0	0	0	451,343	451,343	0	0	0
A8012301	WATKINSVILLE	GA		03/24/2008		18,302	0	0	0	0	0	0	18,302	18,302	0	0	0
A8030503	WATKINSVILLE	GA		06/19/2008		6,085	0	0	0	0	0	0	6,085	6,085	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
A8030504	WATKINSVILLE	GA		06/30/2008		7,587	0	0	0	0	0	0	7,587	7,587	0	0	0
B2041211	WAYCROSS	GA		08/13/2012		28,054	0	0	0	0	0	0	28,054	28,054	0	0	0
A8072808	WINDER	GA		09/18/2008		16,011	0	0	0	0	0	0	16,011	16,011	0	0	0
A8012304	WOODSTOCK	GA		04/22/2008		75,881	0	0	0	0	0	0	75,881	75,881	0	0	0
B0052803	WOODSTOCK	GA		08/18/2010		33,600	0	0	0	0	0	0	33,600	33,600	0	0	0
A6022102	WOODSTOCK	GA		05/16/2006		16,888	0	0	0	0	0	0	16,888	16,888	0	0	0
B2060810	WOODSTOCK	GA		07/31/2012		8,626	0	0	0	0	0	0	8,626	8,626	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013		0	0	0	0	0	0	0	505,746	505,746	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013		0	0	0	0	0	0	0	1,235,438	1,235,438	0	0	0
A7092601	WOODSTOCK	GA		12/13/2007		36,003	0	0	0	0	0	0	36,003	36,003	0	0	0
A5012902	ANKENY	IA		04/29/2005		11,074	0	0	0	0	0	0	11,074	11,074	0	0	0
B3031804	COUNCIL BLUFFS	IA		05/30/2013		0	0	0	0	0	0	0	966,221	966,221	0	0	0
A3092502	COUNCIL BLUFFS	IA		12/12/2003		25,923	0	0	0	0	0	0	25,923	25,923	0	0	0
A7121901	DES MOINES	IA		02/08/2008		4,413	0	0	0	0	0	0	4,413	4,413	0	0	0
B3041504	DES MOINES	IA		06/03/2013		0	0	0	0	0	0	0	3,414,573	3,414,573	0	0	0
A7060102	MARSHALLTOWN	IA		08/10/2007		66,087	0	0	0	0	0	0	66,087	66,087	0	0	0
A7041301	AMMON	ID		01/16/2008		17,116	0	0	0	0	0	0	17,116	17,116	0	0	0
A4033009	AMMON	ID		06/25/2004		28,558	0	0	0	0	0	0	28,558	28,558	0	0	0
A5071804	AMMON	ID		06/29/2006		18,318	0	0	0	0	0	0	18,318	18,318	0	0	0
A50718043	AMMON	ID		12/31/2008		1,661	0	0	0	0	0	0	1,661	1,661	0	0	0
15912	BLACKFOOT	ID		12/12/1988		5,245	0	0	0	0	0	0	5,245	5,245	0	0	0
A7100203	BOISE	ID		12/20/2007		7,400	0	0	0	0	0	0	7,400	7,400	0	0	0
A2051703	BOISE	ID		07/26/2002		4,536	0	0	0	0	0	0	4,536	4,536	0	0	0
B2070305	BOISE	ID		09/06/2012		15,739	0	0	0	0	0	0	15,739	15,739	0	0	0
A7010202	BOISE	ID		03/20/2007		21,294	0	0	0	0	0	0	21,294	21,294	0	0	0
A7010203	BOISE	ID		03/20/2007		23,095	0	0	0	0	0	0	23,095	23,095	0	0	0
A7010204	BOISE	ID		03/20/2007		17,871	0	0	0	0	0	0	17,871	17,871	0	0	0
A9122202	BOISE	ID		03/12/2010		26,688	0	0	0	0	0	0	26,688	26,688	0	0	0
A4030503	BOISE	ID		04/30/2004		79,945	0	0	0	0	0	0	79,945	79,945	0	0	0
A8111102	BOISE	ID		01/20/2009		6,404	0	0	0	0	0	0	6,404	6,404	0	0	0
B2060501	BOISE	ID		08/02/2012		4,993	0	0	0	0	0	0	4,993	4,993	0	0	0
A8021403	BOISE	ID		04/08/2008		12,181	0	0	0	0	0	0	12,181	12,181	0	0	0
A6010602	COEUR D ALENE	ID		03/02/2006		10,045	0	0	0	0	0	0	10,045	10,045	0	0	0
A4080915	COEUR D ALENE	ID		10/22/2004		49,068	0	0	0	0	0	0	49,068	49,068	0	0	0
B1082502	COEUR D ALENE	ID		12/22/2011		71,843	0	0	0	0	0	0	71,843	71,843	0	0	0
A8052003	EAGLE	ID		08/13/2008		7,654	0	0	0	0	0	0	7,654	7,654	0	0	0
B2061904	GARDEN CITY	ID		09/26/2012		69,499	0	0	0	0	0	0	69,499	69,499	0	0	0
B0042703	GRANVILLE	ID		06/24/2010		32,131	0	0	0	0	0	0	32,131	32,131	0	0	0
A6032905	HAYDEN	ID		07/31/2006		12,086	0	0	0	0	0	0	12,086	12,086	0	0	0
B3031503	HOMEDALE	ID		05/22/2013		0	0	0	0	0	0	0	144,789	144,789	0	0	0
A7012902	IDAHO FALLS	ID		04/05/2007		16,537	0	0	0	0	0	0	16,537	16,537	0	0	0
A9022706	KETCHUM	ID		05/21/2009		29,191	0	0	0	0	0	0	29,191	29,191	0	0	0
A6072502	MERIDIAN	ID		12/07/2006		11,938	0	0	0	0	0	0	11,938	11,938	0	0	0
A6100304	NAMPA	ID		12/04/2006		85,474	0	0	0	0	0	0	85,474	85,474	0	0	0
A2122603	NAMPA	ID		02/26/2003		29,359	0	0	0	0	0	0	29,359	29,359	0	0	0
A7012905	NAMPA	ID		04/30/2007		12,246	0	0	0	0	0	0	12,246	12,246	0	0	0
A7011704	POCATELLO	ID		04/10/2007		11,231	0	0	0	0	0	0	11,231	11,231	0	0	0
A7030108	POCATELLO	ID		04/30/2007		36,259	0	0	0	0	0	0	36,259	36,259	0	0	0
A4033010	POCATELLO	ID		06/22/2005		41,581	0	0	0	0	0	0	41,581	41,581	0	0	0
A9100101	POCATELLO	ID		12/10/2009		22,903	0	0	0	0	0	0	22,903	22,903	0	0	0
A5090603	POCATELLO	ID		12/06/2005		20,948	0	0	0	0	0	0	20,948	20,948	0	0	0
A7101901	POST FALLS	ID		11/28/2007		18,496	0	0	0	0	0	0	18,496	18,496	0	0	0
A5070503	REXBURG	ID		09/29/2005		18,504	0	0	0	0	0	0	18,504	18,504	0	0	0
B1060802	ALGONQUIN	IL		09/09/2011		24,544	0	0	0	0	0	0	24,544	24,544	0	0	0
B1041507	ALSIP	IL		08/25/2011		12,535	0	0	0	0	0	0	12,535	12,535	0	0	0
A5012901	ALTON	IL		04/28/2005		11,074	0	0	0	0	0	0	11,074	11,074	0	0	0
B1031605	ARLINGTON HEIGHTS	IL		06/08/2011		49,885	0	0	0	0	0	0	49,885	49,885	0	0	0
B0120302	ARLINGTON HEIGHTS	IL		02/25/2011		28,865	0	0	0	0	0	0	28,865	28,865	0	0	0
B1022405	ARLINGTON HEIGHTS	IL		05/31/2011		20,272	0	0	0	0	0	0	20,272	20,272	0	0	0
A4091501	AURORA	IL		10/25/2004		18,973	0	0	0	0	0	0	18,973	18,973	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
B3051708	BEDFORD	IL		07/25/2013		0	0	0	0	0	0	0	723,224	723,224	0	0	0
A9092502	BOLINGBROOK	IL		12/15/2009		51,160	0	0	0	0	0	0	51,160	51,160	0	0	0
A2062602	BRIDGEVIEW	IL		09/11/2002		36,062	0	0	0	0	0	0	36,062	36,062	0	0	0
B2090501	BUFFALO GROVE	IL		11/28/2012		32,813	0	0	0	0	0	0	32,813	32,813	0	0	0
99020808	BURR RIDGE	IL		04/28/1999		57,656	0	0	0	0	0	0	57,656	57,656	0	0	0
A4011401	CARBONDALE	IL		03/30/2004		15,459	0	0	0	0	0	0	15,459	15,459	0	0	0
A7040608	CHAMPAIGN	IL		06/18/2007		8,783	0	0	0	0	0	0	8,783	8,783	0	0	0
A7040609	CHAMPAIGN	IL		06/18/2007		5,480	0	0	0	0	0	0	5,480	5,480	0	0	0
A7030201	CHAMPAIGN	IL		08/27/2007		43,508	0	0	0	0	0	0	43,508	43,508	0	0	0
A4051004	CHANNAHON	IL		05/28/2004		90,077	0	0	0	0	0	0	90,077	90,077	0	0	0
A4050501	CHICAGO	IL		08/02/2004		18,555	0	0	0	0	0	0	18,555	18,555	0	0	0
A4050502	CHICAGO	IL		08/02/2004		23,464	0	0	0	0	0	0	23,464	23,464	0	0	0
A4061001	CHICAGO	IL		08/20/2004		37,845	0	0	0	0	0	0	37,845	37,845	0	0	0
B1061606	CHICAGO	IL		08/11/2011		18,400	0	0	0	0	0	0	18,400	18,400	0	0	0
B1070607	CHICAGO	IL		01/31/2012		22,101	0	0	0	0	0	0	22,101	22,101	0	0	0
B1070608	CHICAGO	IL		12/14/2011		12,036	0	0	0	0	0	0	12,036	12,036	0	0	0
B1070609	CHICAGO	IL		12/14/2011		11,035	0	0	0	0	0	0	11,035	11,035	0	0	0
B1082603	CHICAGO	IL		09/28/2011		31,721	0	0	0	0	0	0	31,721	31,721	0	0	0
B1082604	CHICAGO	IL		09/28/2011		25,922	0	0	0	0	0	0	25,922	25,922	0	0	0
A7030703	CHICAGO	IL		05/29/2007		52,965	0	0	0	0	0	0	52,965	52,965	0	0	0
A7022807	CHICAGO	IL		05/24/2007		15,849	0	0	0	0	0	0	15,849	15,849	0	0	0
A7022808	CHICAGO	IL		05/24/2007		34,867	0	0	0	0	0	0	34,867	34,867	0	0	0
A9061701	CHICAGO	IL		09/03/2009		8,421	0	0	0	0	0	0	8,421	8,421	0	0	0
A90617013	CHICAGO	IL		08/31/2010		18,731	0	0	0	0	0	0	18,731	18,731	0	0	0
B2012704	CHICAGO	IL		04/19/2012		72,819	0	0	0	0	0	0	72,819	72,819	0	0	0
B3081502	CHICAGO	IL		10/30/2013		0	0	0	0	0	0	0	355,931	355,931	0	0	0
B2062901	CHICAGO	IL		07/31/2012		45,215	0	(2,882)	0	0	(2,882)	0	42,333	42,333	0	0	0
B2071203	CHICAGO	IL		08/17/2012		22,424	0	0	0	0	0	0	22,424	22,424	0	0	0
A2121703	CHICAGO	IL		02/28/2003		33,744	0	0	0	0	0	0	33,744	33,744	0	0	0
A2091001	CHICAGO	IL		12/16/2002		41,017	0	0	0	0	0	0	41,017	41,017	0	0	0
A3040208	CHICAGO	IL		06/24/2003		28,458	0	0	0	0	0	0	28,458	28,458	0	0	0
B1011401	CHICAGO	IL		03/31/2011		35,832	0	0	0	0	0	0	35,832	35,832	0	0	0
B1030107	CHICAGO	IL		05/12/2011		29,161	0	0	0	0	0	0	29,161	29,161	0	0	0
A8071805	CHICAGO	IL		09/17/2008		2,664	0	0	0	0	0	0	2,664	2,664	0	0	0
A5101001	CHICAGO	IL		12/19/2005		19,166	0	0	0	0	0	0	19,166	19,166	0	0	0
B2032302	CHICAGO	IL		06/22/2012		26,459	0	0	0	0	0	0	26,459	26,459	0	0	0
B2031204	CHICAGO	IL		06/21/2012		35,018	0	0	0	0	0	0	35,018	35,018	0	0	0
B1041303	CHICAGO	IL		07/21/2011		13,919	0	0	0	0	0	0	13,919	13,919	0	0	0
B1041304	CHICAGO	IL		07/29/2011		6,965	0	0	0	0	0	0	6,965	6,965	0	0	0
B1041202	CHICAGO	IL		06/30/2011		27,887	0	0	0	0	0	0	27,887	27,887	0	0	0
B1060601	CHICAGO	IL		08/12/2011		20,638	0	0	0	0	0	0	20,638	20,638	0	0	0
B1060602	CHICAGO	IL		08/26/2011		28,311	0	0	0	0	0	0	28,311	28,311	0	0	0
B1061604	CHICAGO	IL		08/11/2011		41,183	0	0	0	0	0	0	41,183	41,183	0	0	0
B1061605	CHICAGO	IL		08/11/2011		42,084	0	0	0	0	0	0	42,084	42,084	0	0	0
B2111401	CHICAGO	IL		12/31/2012		299,468	0	0	0	0	0	0	299,468	299,468	0	0	0
B2111402	CHICAGO	IL		12/31/2012		163,209	0	0	0	0	0	0	163,209	163,209	0	0	0
B2111403	CHICAGO	IL		12/31/2012		316,462	0	0	0	0	0	0	316,462	316,462	0	0	0
B2111404	CHICAGO	IL		12/31/2012		344,954	0	0	0	0	0	0	344,954	344,954	0	0	0
A8022107	CHICAGO	IL		05/19/2008		52,123	0	0	0	0	0	0	52,123	52,123	0	0	0
B0051204	CHICAGO	IL		09/29/2010		18,415	0	0	0	0	0	0	18,415	18,415	0	0	0
B0060802	CHICAGO	IL		09/30/2010		31,749	0	0	0	0	0	0	31,749	31,749	0	0	0
B0060404	CHICAGO	IL		08/19/2010		22,423	0	0	0	0	0	0	22,423	22,423	0	0	0
B2060101	CHICAGO	IL		07/26/2012		20,567	0	0	0	0	0	0	20,567	20,567	0	0	0
B2061805	CHICAGO	IL		09/14/2012		22,308	0	0	0	0	0	0	22,308	22,308	0	0	0
A3011603	COUNTRYSIDE	IL		03/24/2003		19,825	0	0	0	0	0	0	19,825	19,825	0	0	0
A8011002	CRYSTAL LAKE	IL		03/31/2008		8,244	0	0	0	0	0	0	8,244	8,244	0	0	0
B1032404	DOWNERS GROVE	IL		06/13/2011		19,397	0	0	0	0	0	0	19,397	19,397	0	0	0
B3061201	DOWNERS GROVE	IL		08/29/2013		0	0	0	0	0	0	0	1,355,003	1,355,003	0	0	0
B0011201	ELGIN	IL		02/26/2010		22,866	0	0	0	0	0	0	22,866	22,866	0	0	0
A9101302	ELMHURST	IL		12/29/2009		78,296	0	0	0	0	0	0	78,296	78,296	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
B2060402	ELMHURST	IL		08/22/2012		59,077	0	0	0	0	0	0	59,077	59,077	0	0	0
B1041106	FOX RIVER GROVE	IL		06/10/2011		26,643	0	0	0	0	0	0	26,643	26,643	0	0	0
B1041508	FRANKFORT	IL		08/25/2011		12,535	0	0	0	0	0	0	12,535	12,535	0	0	0
A8010802	GALESBURG	IL		03/13/2008		4,465	0	0	0	0	0	0	4,465	4,465	0	0	0
A9071401	GENEVA	IL		09/30/2009		81,455	0	0	0	0	0	0	81,455	81,455	0	0	0
B1082207	GENEVA	IL		06/29/2012		2,208	0	0	0	0	0	0	2,208	2,208	0	0	0
B2091801	GLENVIEW	IL		10/25/2012		22,062	0	0	0	0	0	0	22,062	22,062	0	0	0
B0011202	HINSDALE	IL		03/26/2010		10,904	0	0	0	0	0	0	10,904	10,904	0	0	0
A9042708	HOFFMAN ESTATES	IL		07/16/2009		23,182	0	0	0	0	0	0	23,182	23,182	0	0	0
B2061806	HOFFMAN ESTATES	IL		12/27/2012		26,782	0	0	0	0	0	0	26,782	26,782	0	0	0
B0010801	HOMEWOOD	IL		02/25/2010		34,841	0	0	0	0	0	0	34,841	34,841	0	0	0
B1070610	HOMEWOOD	IL		12/14/2011		17,653	0	0	0	0	0	0	17,653	17,653	0	0	0
A4032504	HOMEWOOD	IL		05/20/2004		5,232	0	0	0	0	0	0	5,232	5,232	0	0	0
B2032803	HUNTLEY	IL		04/26/2012		33,207	0	0	0	0	0	0	33,207	33,207	0	0	0
B0032904	JOLIET	IL		05/28/2010		68,956	0	0	0	0	0	0	68,956	68,956	0	0	0
B00329043	JOLIET	IL		12/14/2011		43,584	0	0	0	0	0	0	43,584	43,584	0	0	0
A7060806	LAKE IN THE HILLS	IL		07/30/2007		14,295	0	0	0	0	0	0	14,295	14,295	0	0	0
B2012705	LOMBARD	IL		04/13/2012		26,747	0	0	0	0	0	0	26,747	26,747	0	0	0
B2012706	LOMBARD	IL		04/13/2012		10,243	0	0	0	0	0	0	10,243	10,243	0	0	0
B0052101	LOVES PARK	IL		07/21/2010		3,494	0	0	0	0	0	0	3,494	3,494	0	0	0
A9030413	MACHESNEY PARK	IL		04/29/2009		9,428	0	0	0	0	0	0	9,428	9,428	0	0	0
B2110725	MARKHAM	IL		02/26/2013		0	0	0	0	0	0	0	474,989	474,989	0	0	0
B1022804	MOUNT PROSPECT	IL		04/14/2011		14,003	0	0	0	0	0	0	14,003	14,003	0	0	0
B1031606	MUNDELEIN	IL		06/28/2011		28,579	0	0	0	0	0	0	28,579	28,579	0	0	0
B1070605	MUNDELEIN	IL		01/31/2012		12,553	0	0	0	0	0	0	12,553	12,553	0	0	0
A4120101	NAPERVILLE	IL		02/22/2005		33,517	0	0	0	0	0	0	33,517	33,517	0	0	0
A7062801	NAPERVILLE	IL		09/12/2007		6,444	0	0	0	0	0	0	6,444	6,444	0	0	0
B1070606	NILES	IL		01/31/2012		19,339	0	0	0	0	0	0	19,339	19,339	0	0	0
B1110804	NILES	IL		04/20/2012		12,797	0	0	0	0	0	0	12,797	12,797	0	0	0
B1061603	NILES	IL		08/11/2011		17,914	0	0	0	0	0	0	17,914	17,914	0	0	0
A8031008	NORMAL	IL		06/20/2008		25,910	0	0	0	0	0	0	25,910	25,910	0	0	0
B2061807	NORRIDGE	IL		12/27/2012		306,222	0	0	0	0	0	0	306,222	306,222	0	0	0
B2012402	NORTHFIELD	IL		03/15/2012		23,348	0	0	0	0	0	0	23,348	23,348	0	0	0
A5111002	OAKBROOK TERRACE	IL		01/25/2006		22,892	0	0	0	0	0	0	22,892	22,892	0	0	0
B1022406	ORLAND PARK	IL		05/31/2011		34,803	0	0	0	0	0	0	34,803	34,803	0	0	0
B2070205	OSWEGO	IL		09/05/2012		14,948	0	0	0	0	0	0	14,948	14,948	0	0	0
A1091701	PALATINE	IL		12/05/2001		26,985	0	0	0	0	0	0	26,985	26,985	0	0	0
B1022304	PLAINFIELD	IL		05/31/2011		18,952	0	0	0	0	0	0	18,952	18,952	0	0	0
B3071104	ROCK ISLAND	IL		09/18/2013		0	0	0	0	0	0	0	1,391,813	1,391,813	0	0	0
B2110724	ROCK ISLAND	IL		12/28/2012		382,099	0	0	0	0	0	0	382,099	382,099	0	0	0
A9030414	ROCKFORD	IL		04/29/2009		9,164	0	0	0	0	0	0	9,164	9,164	0	0	0
B1012702	ROCKFORD	IL		03/30/2011		22,199	0	0	0	0	0	0	22,199	22,199	0	0	0
A5091501	ROCKFORD	IL		04/28/2006		15,698	0	0	0	0	0	0	15,698	15,698	0	0	0
B0090208	ROLLING MEADOWS	IL		12/13/2010		15,467	0	0	0	0	0	0	15,467	15,467	0	0	0
B3080701	SOUTH HOLLAND	IL		10/30/2013		0	0	0	0	0	0	0	1,772,841	1,772,841	0	0	0
A7013006	SPRINGFIELD	IL		04/13/2007		9,373	0	0	0	0	0	0	9,373	9,373	0	0	0
B3022202	TINLEY PARK	IL		04/17/2013		0	0	0	0	0	0	0	656,453	656,453	0	0	0
A6030709	VILLA PARK	IL		05/19/2006		12,097	0	0	0	0	0	0	12,097	12,097	0	0	0
B0040702	WAUKEGAN	IL		06/21/2010		92,797	0	0	0	0	0	0	92,797	92,797	0	0	0
B0071208	WEST CHICAGO	IL		10/29/2010		9,900	0	0	0	0	0	0	9,900	9,900	0	0	0
A5021802	YORKVILLE	IL		05/06/2005		33,394	0	0	0	0	0	0	33,394	33,394	0	0	0
A8012306	ANGOLA	IN		03/05/2008		3,929	0	0	0	0	0	0	3,929	3,929	0	0	0
A3090401	AVON	IN		12/01/2003		12,786	0	0	0	0	0	0	12,786	12,786	0	0	0
A3061601	AVON	IN		09/10/2003		(359,075)	0	0	0	0	0	0	(359,075)	(359,075)	0	0	0
A2081503	BATESVILLE	IN		11/21/2002		7,204	0	0	0	0	0	0	7,204	7,204	0	0	0
A7010903	BATESVILLE	IN		03/26/2007		15,642	0	0	0	0	0	0	15,642	15,642	0	0	0
A2010204	BEECH GROVE	IN		03/25/2002		47,837	0	0	0	0	0	0	47,837	47,837	0	0	0
A3021402	BROWNSBURG	IN		05/22/2003		31,678	0	0	0	0	0	0	31,678	31,678	0	0	0
B0062506	BROWNSBURG	IN		09/28/2010		74,649	0	0	0	0	0	0	74,649	74,649	0	0	0
A6082802	CARMEL	IN		10/10/2006		45,403	0	0	0	0	0	0	45,403	45,403	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
A8080804	CHESTERFIELD	IN		10/28/2008		11,405	0	0	0	0	0	0	11,405	11,405	0	0	0
A2031101	CLARKSVILLE	IN		05/28/2002		121,213	0	0	0	0	0	0	121,213	121,213	0	0	0
A7031903	CLARKSVILLE	IN		06/14/2007		8,699	0	0	0	0	0	0	8,699	8,699	0	0	0
B3070906	COLUMBUS	IN		09/30/2013		0	0	0	0	0	0	0	1,021,029	1,021,029	0	0	0
A8012104	CROWN POINT	IN		04/15/2008		8,382	0	0	0	0	0	0	8,382	8,382	0	0	0
A4030504	EVANSVILLE	IN		05/24/2004		57,127	0	0	0	0	0	0	57,127	57,127	0	0	0
A40305043	EVANSVILLE	IN		08/11/2010		25,379	0	0	0	0	0	0	25,379	25,379	0	0	0
B0070702	EVANSVILLE	IN		09/29/2010		14,842	0	0	0	0	0	0	14,842	14,842	0	0	0
B1091903	FISHERS	IN		12/15/2011		24,941	0	0	0	0	0	0	24,941	24,941	0	0	0
A9022709	FORT WAYNE	IN		04/30/2009		70,608	0	0	0	0	0	0	70,608	70,608	0	0	0
A7011905	FORT WAYNE	IN		03/30/2007		12,167	0	0	0	0	0	0	12,167	12,167	0	0	0
B0082504	FORT WAYNE	IN		11/30/2010		52,980	0	0	0	0	0	0	52,980	52,980	0	0	0
A5072805	FORT WAYNE	IN		09/28/2005		11,287	0	0	0	0	0	0	11,287	11,287	0	0	0
A4112902	GARY	IN		02/17/2005		11,640	0	0	0	0	0	0	11,640	11,640	0	0	0
A9121001	GRANGER	IN		02/26/2010		32,562	0	0	0	0	0	0	32,562	32,562	0	0	0
A2081501	GREENDALE	IN		11/21/2002		15,433	0	0	0	0	0	0	15,433	15,433	0	0	0
A1121301	GREENFIELD	IN		03/06/2002		124,800	0	0	0	0	0	0	124,800	124,800	0	0	0
A7082704	GREENSBURG	IN		11/20/2007		12,522	0	0	0	0	0	0	12,522	12,522	0	0	0
A2010203	INDIANAPOLIS	IN		04/01/2002		42,279	0	0	0	0	0	0	42,279	42,279	0	0	0
99120302	INDIANAPOLIS	IN		04/21/2000		35,691	0	0	0	0	0	0	35,691	35,691	0	0	0
A7102401	INDIANAPOLIS	IN		12/20/2007		11,207	0	0	0	0	0	0	11,207	11,207	0	0	0
B1122005	INDIANAPOLIS	IN		03/01/2012		29,054	0	0	0	0	0	0	29,054	29,054	0	0	0
B0020301	INDIANAPOLIS	IN		03/30/2010		76,677	0	0	0	0	0	0	76,677	76,677	0	0	0
B2110705	INDIANAPOLIS	IN		12/28/2012		767,040	0	0	0	0	0	0	767,040	767,040	0	0	0
B2103111	INDIANAPOLIS	IN		01/16/2013		0	0	0	0	0	0	0	518,865	518,865	0	0	0
A4112901	INDIANAPOLIS	IN		02/17/2005		18,328	0	0	0	0	0	0	18,328	18,328	0	0	0
B1071104	INDIANAPOLIS	IN		09/15/2011		13,874	0	0	0	0	0	0	13,874	13,874	0	0	0
B3032602	INDIANAPOLIS	IN		06/25/2013		0	0	0	0	0	0	0	417,424	417,424	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005		10,025	0	0	0	0	0	0	10,025	10,025	0	0	0
A2081606	INDIANAPOLIS	IN		11/26/2002		80,702	0	0	0	0	0	0	80,702	80,702	0	0	0
A2122702	INDIANAPOLIS	IN		03/13/2003		29,142	0	0	0	0	0	0	29,142	29,142	0	0	0
B0111502	INDIANAPOLIS	IN		02/23/2011		12,303	0	0	0	0	0	0	12,303	12,303	0	0	0
A4031201	INDIANAPOLIS	IN		05/07/2004		16,966	0	0	0	0	0	0	16,966	16,966	0	0	0
B1030804	INDIANAPOLIS	IN		04/29/2011		42,218	0	0	0	0	0	0	42,218	42,218	0	0	0
B3052001	INDIANAPOLIS	IN		09/13/2013		0	0	0	0	0	0	0	174,446	174,446	0	0	0
A6102401	INDIANAPOLIS	IN		12/14/2006		20,390	0	0	0	0	0	0	20,390	20,390	0	0	0
A8090802	INDIANAPOLIS	IN		11/05/2008		12,745	0	0	0	0	0	0	12,745	12,745	0	0	0
A8031006	INDIANAPOLIS	IN		06/20/2008		11,266	0	0	0	0	0	0	11,266	11,266	0	0	0
A8031007	INDIANAPOLIS	IN		06/20/2008		23,346	0	0	0	0	0	0	23,346	23,346	0	0	0
A6013002	INDIANAPOLIS	IN		04/14/2006		7,645	0	0	0	0	0	0	7,645	7,645	0	0	0
B1022805	JEFFERSONVILLE	IN		05/09/2011		6,091	0	0	0	0	0	0	6,091	6,091	0	0	0
A8082602	LAWRENCE	IN		10/30/2008		68,906	0	0	0	0	0	0	68,906	68,906	0	0	0
A7091002	LEBANON	IN		12/28/2007		7,061	0	0	0	0	0	0	7,061	7,061	0	0	0
A8011702	MARTINSVILLE	IN		03/17/2008		4,717	0	0	0	0	0	0	4,717	4,717	0	0	0
A8092303	MUNCIE	IN		11/21/2008		35,589	0	0	0	0	0	0	35,589	35,589	0	0	0
B2041210	RUSHVILLE	IN		08/29/2012		17,552	0	0	0	0	0	0	17,552	17,552	0	0	0
B2110717	SOUTH BEND	IN		12/28/2012		574,089	0	0	0	0	0	0	574,089	574,089	0	0	0
B1092701	SOUTH BEND	IN		12/13/2011		11,944	0	0	0	0	0	0	11,944	11,944	0	0	0
A7083104	TERRE HAUTE	IN		12/04/2007		65,718	0	0	0	0	0	0	65,718	65,718	0	0	0
A2010202	ZIONSVILLE	IN		03/20/2002		67,133	0	0	0	0	0	0	67,133	67,133	0	0	0
B2022101	EL DORADO	KS		05/07/2012		34,129	0	0	0	0	0	0	34,129	34,129	0	0	0
B0062202	FAIRWAY	KS		08/31/2010		23,740	0	0	0	0	0	0	23,740	23,740	0	0	0
A6032707	KANSAS CITY	KS		06/16/2006		8,434	0	0	0	0	0	0	8,434	8,434	0	0	0
B2110720	KANSAS CITY	KS		12/28/2012		498,179	0	0	0	0	0	0	498,179	498,179	0	0	0
A7100201	LANSING	KS		12/13/2007		9,264	0	0	0	0	0	0	9,264	9,264	0	0	0
B3042401	LEAWOOD	KS		06/28/2013		0	0	0	0	0	0	0	1,050,689	1,050,689	0	0	0
B1030303	LENEXA	KS		05/17/2011		17,192	0	0	0	0	0	0	17,192	17,192	0	0	0
A3092201	LENEXA	KS		12/16/2003		90,409	0	0	0	0	0	0	90,409	90,409	0	0	0
A3092202	LENEXA	KS		12/11/2003		37,956	0	0	0	0	0	0	37,956	37,956	0	0	0
A4042701	MERRIAM	KS		07/21/2004		62,867	0	0	0	0	0	0	62,867	62,867	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
A5021801	OLATHE	KS		05/13/2005		35,221	0	0	0	0	0	0	35,221	35,221	0	0	0
98120901	OLATHE	KS		03/10/1999		104,251	0	0	0	0	0	0	104,251	104,251	0	0	0
A3092203	OLATHE	KS		12/11/2003		45,391	0	0	0	0	0	0	45,391	45,391	0	0	0
A8031801	OLATHE	KS		04/30/2008		21,755	0	0	0	0	0	0	21,755	21,755	0	0	0
B3082901	OLATHE	KS		11/20/2013		0	0	0	0	0	0	0	773,500	773,500	0	0	0
A8011802	OLATHE	KS		02/27/2008		91,983	0	0	0	0	0	0	91,983	91,983	0	0	0
A6042501	OLATHE	KS		07/26/2006		9,117	0	0	0	0	0	0	9,117	9,117	0	0	0
B0062501	OLATHE	KS		09/30/2010		11,900	0	0	0	0	0	0	11,900	11,900	0	0	0
A8020804	OVERLAND PARK	KS		03/28/2008		14,761	0	0	0	0	0	0	14,761	14,761	0	0	0
A5081702	OVERLAND PARK	KS		10/27/2005		10,060	0	0	0	0	0	0	10,060	10,060	0	0	0
A2011806	OVERLAND PARK	KS		03/28/2002		41,894	0	0	0	0	0	0	41,894	41,894	0	0	0
B1013102	SHAWNEE	KS		03/17/2011		18,405	0	0	0	0	0	0	18,405	18,405	0	0	0
A7102022	WICHITA	KS		04/30/2008		117,893	0	0	0	0	0	0	117,893	117,893	0	0	0
A7102002	WICHITA	KS		07/24/2008		111,606	0	0	0	0	0	0	111,606	111,606	0	0	0
A5072201	WICHITA	KS		10/14/2005		20,825	0	0	0	0	0	0	20,825	20,825	0	0	0
B0041901	WICHITA	KS		06/30/2010		62,359	0	0	0	0	0	0	62,359	62,359	0	0	0
A6052403	WICHITA	KS		09/28/2006		127,516	0	0	0	0	0	0	127,516	127,516	0	0	0
B2052402	WICHITA	KS		07/06/2012		145,210	0	0	0	0	0	0	145,210	145,210	0	0	0
A6032906	BOWLING GREEN	KY		04/26/2006		15,380	0	0	0	0	0	0	15,380	15,380	0	0	0
A5060301	BURLINGTON	KY		10/17/2005		32,672	0	0	0	0	0	0	32,672	32,672	0	0	0
99030503	DRY RIDGE	KY		06/30/1999		57,972	0	0	0	0	0	0	57,972	57,972	0	0	0
A2081505	DRY RIDGE	KY		11/21/2002		13,990	0	0	0	0	0	0	13,990	13,990	0	0	0
A8010801	ELIZABETHTOWN	KY		03/25/2008		42,446	0	0	0	0	0	0	42,446	42,446	0	0	0
A2091101	ERLANGER	KY		11/25/2002		34,550	0	0	0	0	0	0	34,550	34,550	0	0	0
A4033022	ERLANGER	KY		06/28/2004		17,157	0	0	0	0	0	0	17,157	17,157	0	0	0
A7040306	ERLANGER	KY		07/24/2007		39,198	0	0	0	0	0	0	39,198	39,198	0	0	0
A7022104	ERLANGER	KY		05/21/2007		10,959	0	0	0	0	0	0	10,959	10,959	0	0	0
A7022105	ERLANGER	KY		05/03/2007		9,745	0	0	0	0	0	0	9,745	9,745	0	0	0
A7022001	ERLANGER	KY		05/07/2007		22,479	0	0	0	0	0	0	22,479	22,479	0	0	0
A3010701	FLORENCE	KY		03/31/2003		89,658	0	0	0	0	0	0	89,658	89,658	0	0	0
A8121016	FLORENCE	KY		03/30/2009		18,606	0	0	0	0	0	0	18,606	18,606	0	0	0
A4040602	FORT MITCHELL	KY		07/07/2004		30,509	0	0	0	0	0	0	30,509	30,509	0	0	0
A4032307	FORT WRIGHT	KY		06/18/2004		20,484	0	0	0	0	0	0	20,484	20,484	0	0	0
A8022209	GEORGETOWN	KY		05/14/2008		15,685	0	0	0	0	0	0	15,685	15,685	0	0	0
A9082101	LEXINGTON	KY		11/06/2009		21,906	0	0	0	0	0	0	21,906	21,906	0	0	0
A6080201	LOUISVILLE	KY		10/31/2006		6,362	0	0	0	0	0	0	6,362	6,362	0	0	0
A6062002	LOUISVILLE	KY		07/28/2006		13,223	0	0	0	0	0	0	13,223	13,223	0	0	0
A3093002	LOUISVILLE	KY		01/29/2004		72,234	0	0	0	0	0	0	72,234	72,234	0	0	0
A4031504	MADISONVILLE	KY		05/27/2004		34,668	0	0	0	0	0	0	34,668	34,668	0	0	0
B1083104	OAK GROVE	KY		11/23/2011		26,562	0	0	0	0	0	0	26,562	26,562	0	0	0
A4010903	OWENSBORO	KY		04/07/2004		43,937	0	0	0	0	0	0	43,937	43,937	0	0	0
A7080306	PIKEVILLE	KY		10/22/2007		14,804	0	0	0	0	0	0	14,804	14,804	0	0	0
A4091004	RADCLIFF	KY		12/10/2004		23,508	0	0	0	0	0	0	23,508	23,508	0	0	0
A5060303	RADCLIFF	KY		08/25/2005		24,556	0	0	0	0	0	0	24,556	24,556	0	0	0
A4032309	WALTON	KY		07/01/2004		47,422	0	0	0	0	0	0	47,422	47,422	0	0	0
A6101108	BEVERLY	MA		12/28/2006		39,832	0	0	0	0	0	0	39,832	39,832	0	0	0
B0030502	BOSTON	MA		05/14/2010		28,002	0	0	0	0	0	0	28,002	28,002	0	0	0
A8012404	BRIDGEWATER	MA		03/26/2008		4,094	0	0	0	0	0	0	4,094	4,094	0	0	0
A3062702	BRIGHTON	MA		09/18/2003		113,471	0	0	0	0	0	0	113,471	113,471	0	0	0
A5121504	BURLINGTON	MA		03/13/2006		30,950	0	0	0	0	0	0	30,950	30,950	0	0	0
A2101102	CAMBRIDGE	MA		01/09/2003		25,597	0	0	0	0	0	0	25,597	25,597	0	0	0
A4062101	CAMBRIDGE	MA		09/28/2004		27,673	0	0	0	0	0	0	27,673	27,673	0	0	0
A7011705	CHELMSFORD	MA		04/09/2007		10,795	0	0	0	0	0	0	10,795	10,795	0	0	0
A3052708	CHELMSFORD	MA		08/25/2003		54,920	0	0	0	0	0	0	54,920	54,920	0	0	0
A5122801	DORCHESTER	MA		03/15/2006		13,785	0	0	0	0	0	0	13,785	13,785	0	0	0
B0030503	FAIRHAVEN	MA		05/10/2010		20,226	0	0	0	0	0	0	20,226	20,226	0	0	0
A7040203	GLOUCESTER	MA		07/30/2007		7,680	0	0	0	0	0	0	7,680	7,680	0	0	0
A5021702	HANOVER	MA		04/26/2005		36,023	0	0	0	0	0	0	36,023	36,023	0	0	0
A7090601	HAVERHILL	MA		12/10/2007		26,529	0	0	0	0	0	0	26,529	26,529	0	0	0
A5062401	HAVERHILL	MA		09/12/2005		21,736	0	0	0	0	0	0	21,736	21,736	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
A5100506	HOLYOKE	MA		12/30/2005		12,954	0	0	0	0	0	0	12,954	12,954	0	0	0
A6052604	HOLYOKE	MA		08/21/2006		17,199	0	0	0	0	0	0	17,199	17,199	0	0	0
A6113002	HYANNIS	MA		02/23/2007		14,399	0	0	0	0	0	0	14,399	14,399	0	0	0
A3062703	HYDE PARK	MA		09/18/2003		43,568	0	0	0	0	0	0	43,568	43,568	0	0	0
A7082703	KINGSTON	MA		11/21/2007		12,572	0	0	0	0	0	0	12,572	12,572	0	0	0
A8011102	LAWRENCE	MA		04/30/2008		16,918	0	0	0	0	0	0	16,918	16,918	0	0	0
A3042802	LYNN	MA		07/31/2003		40,180	0	0	0	0	0	0	40,180	40,180	0	0	0
B1070505	MARSHFIELD	MA		10/26/2011		22,779	0	0	0	0	0	0	22,779	22,779	0	0	0
B0051008	MIDDLEBORO	MA		07/28/2010		6,072	0	0	0	0	0	0	6,072	6,072	0	0	0
A5061304	NEW BEDFORD	MA		08/31/2005		73,615	0	0	0	0	0	0	73,615	73,615	0	0	0
A8100101	NEW BEDFORD	MA		10/27/2008		10,735	0	0	0	0	0	0	10,735	10,735	0	0	0
A4032909	NORWELL	MA		06/16/2004		71,262	0	0	0	0	0	0	71,262	71,262	0	0	0
A5012502	PEABODY	MA		04/13/2005		25,021	0	0	0	0	0	0	25,021	25,021	0	0	0
A6052401	PITTSFIELD	MA		08/14/2006		27,231	0	0	0	0	0	0	27,231	27,231	0	0	0
A6070701	PLYMOUTH	MA		08/31/2006		25,806	0	0	0	0	0	0	25,806	25,806	0	0	0
A5092801	QUINCY	MA		12/19/2005		39,504	0	0	0	0	0	0	39,504	39,504	0	0	0
A6053102	SAGAMORE	MA		08/22/2006		24,380	0	0	0	0	0	0	24,380	24,380	0	0	0
A7073102	SALISBURY	MA		10/22/2007		16,423	0	0	0	0	0	0	16,423	16,423	0	0	0
A6011604	SANDWICH	MA		04/10/2006		12,104	0	0	0	0	0	0	12,104	12,104	0	0	0
A6031302	SAUGUS	MA		12/13/2006		52,804	0	0	0	0	0	0	52,804	52,804	0	0	0
B2121202	SPRINGFIELD	MA		05/21/2013		0	0	0	0	0	0	0	817,913	817,913	0	0	0
A4011403	STOUGHTON	MA		03/29/2004		50,104	0	0	0	0	0	0	50,104	50,104	0	0	0
A4090101	STOUGHTON	MA		11/08/2004		19,364	0	0	0	0	0	0	19,364	19,364	0	0	0
A4063005	WEST YARMOUTH	MA		09/22/2004		28,928	0	0	0	0	0	0	28,928	28,928	0	0	0
A5101202	WESTBOROUGH	MA		01/11/2006		23,375	0	0	0	0	0	0	23,375	23,375	0	0	0
A7011214	WORCESTER	MA		03/30/2007		8,613	0	0	0	0	0	0	8,613	8,613	0	0	0
B1062103	ABERDEEN	MD		09/23/2011		104,625	0	0	0	0	0	0	104,625	104,625	0	0	0
B2040908	ANNAPOLIS	MD		08/21/2012		29,990	0	0	0	0	0	0	29,990	29,990	0	0	0
B3050301	ANNAPOLIS	MD		07/18/2013		0	0	0	0	0	0	0	673,353	673,353	0	0	0
B2052901	ARBUTUS	MD		06/27/2012		35,770	0	0	0	0	0	0	35,770	35,770	0	0	0
A6040306	ASHTON	MD		06/08/2006		46,539	0	0	0	0	0	0	46,539	46,539	0	0	0
A2081601	BALTIMORE	MD		10/31/2002		98,118	0	0	0	0	0	0	98,118	98,118	0	0	0
A3020401	BALTIMORE	MD		05/22/2003		26,059	0	0	0	0	0	0	26,059	26,059	0	0	0
A30204013	BALTIMORE	MD		09/23/2005		16,404	0	0	0	0	0	0	16,404	16,404	0	0	0
A4030514	BALTIMORE	MD		06/30/2004		189,707	0	0	0	0	0	0	189,707	189,707	0	0	0
A4030916	BALTIMORE	MD		05/27/2004		51,982	0	0	0	0	0	0	51,982	51,982	0	0	0
B3093009	BALTIMORE	MD		11/26/2013		0	0	0	0	0	0	0	1,237,600	1,237,600	0	0	0
B3082302	BALTIMORE	MD		11/15/2013		0	0	0	0	0	0	0	1,547,000	1,547,000	0	0	0
B2052902	BALTIMORE	MD		06/27/2012		37,016	0	0	0	0	0	0	37,016	37,016	0	0	0
B2052903	BALTIMORE	MD		06/27/2012		12,506	0	0	0	0	0	0	12,506	12,506	0	0	0
B2052904	BALTIMORE	MD		06/27/2012		5,508	0	0	0	0	0	0	5,508	5,508	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		15,887	0	0	0	0	0	0	15,887	15,887	0	0	0
B2121705	BALTIMORE	MD		03/29/2013		0	0	0	0	0	0	0	1,481,773	1,481,773	0	0	0
B2121101	BALTIMORE	MD		02/12/2013		0	0	0	0	0	0	0	406,446	406,446	0	0	0
A4122202	BALTIMORE	MD		02/24/2005		30,004	0	0	0	0	0	0	30,004	30,004	0	0	0
B1111601	BALTIMORE	MD		01/30/2012		15,291	0	0	0	0	0	0	15,291	15,291	0	0	0
B1122103	BALTIMORE	MD		05/17/2012		15,608	0	0	0	0	0	0	15,608	15,608	0	0	0
B1122104	BALTIMORE	MD		05/17/2012		4,317	0	0	0	0	0	0	4,317	4,317	0	0	0
A7082801	BALTIMORE	MD		12/07/2007		13,568	0	0	0	0	0	0	13,568	13,568	0	0	0
A5012504	BALTIMORE CITY	MD		03/23/2005		21,747	0	0	0	0	0	0	21,747	21,747	0	0	0
A4012901	BALTIMORE CITY	MD		04/30/2004		22,958	0	0	0	0	0	0	22,958	22,958	0	0	0
A3110508	BEL AIR	MD		01/30/2004		79,495	0	0	0	0	0	0	79,495	79,495	0	0	0
A3110501	BEL AIR	MD		01/30/2004		60,488	0	0	0	0	0	0	60,488	60,488	0	0	0
A3110502	BEL AIR	MD		01/30/2004		57,155	0	0	0	0	0	0	57,155	57,155	0	0	0
A3110503	BEL AIR	MD		01/30/2004		27,010	0	0	0	0	0	0	27,010	27,010	0	0	0
A3110504	BEL AIR	MD		01/30/2004		51,310	0	0	0	0	0	0	51,310	51,310	0	0	0
A3110505	BEL AIR	MD		01/30/2004		12,161	0	0	0	0	0	0	12,161	12,161	0	0	0
A3110506	BEL AIR	MD		01/30/2004		4,835	0	0	0	0	0	0	4,835	4,835	0	0	0
A3052701	BEL AIR	MD		08/28/2003		30,012	0	0	0	0	0	0	30,012	30,012	0	0	0
A3052702	BEL AIR	MD		08/28/2003		30,966	0	0	0	0	0	0	30,966	30,966	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
A3052704	BEL AIR	MD		08/28/2003		46,695	0	0	0	0	0	0	46,695	46,695	0	0	0
B1083101	BEL AIR	MD		12/13/2011		77,945	0	0	0	0	0	0	77,945	77,945	0	0	0
B2030901	BELCAMP	MD		06/22/2012		17,205	0	0	0	0	0	0	17,205	17,205	0	0	0
A5102801	BELTSVILLE	MD		03/13/2006		19,936	0	0	0	0	0	0	19,936	19,936	0	0	0
A7100902	BELTSVILLE	MD		11/30/2007		9,799	0	0	0	0	0	0	9,799	9,799	0	0	0
B2071702	BELTSVILLE	MD		08/16/2012		72,848	0	0	0	0	0	0	72,848	72,848	0	0	0
A6040307	BETHESDA	MD		06/08/2006		48,713	0	0	0	0	0	0	48,713	48,713	0	0	0
A3122201	BOWIE	MD		03/15/2004		142,734	0	0	0	0	0	0	142,734	142,734	0	0	0
B2041206	BRENTWOOD	MD		07/31/2012		5,309	0	0	0	0	0	0	5,309	5,309	0	0	0
A7022601	COLMAR MANOR	MD		05/08/2007		12,872	0	0	0	0	0	0	12,872	12,872	0	0	0
B0071903	COLUMBIA	MD		09/23/2010		26,314	0	0	0	0	0	0	26,314	26,314	0	0	0
A3111401	COLUMBIA	MD		02/26/2004		78,137	0	0	0	0	0	0	78,137	78,137	0	0	0
A3041102	CROFTON	MD		05/29/2003		49,015	0	0	0	0	0	0	49,015	49,015	0	0	0
A6040309	DERWOOD	MD		06/08/2006		48,241	0	0	0	0	0	0	48,241	48,241	0	0	0
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		30,166	0	0	0	0	0	0	30,166	30,166	0	0	0
B1012007	DUNKIRK	MD		03/10/2011		38,697	0	0	0	0	0	0	38,697	38,697	0	0	0
B1062105	EDGEWOOD	MD		09/23/2011		78,474	0	0	0	0	0	0	78,474	78,474	0	0	0
A4030515	ELDERSBURG	MD		06/30/2004		91,339	0	0	0	0	0	0	91,339	91,339	0	0	0
B1101906	ELKRIDGE	MD		01/04/2012		101,361	0	0	0	0	0	0	101,361	101,361	0	0	0
B2110704	ELKRIDGE	MD		12/28/2012		453,896	0	0	0	0	0	0	453,896	453,896	0	0	0
B2102402	ELLICOTT CITY	MD		12/18/2012		689,343	0	0	0	0	0	0	689,343	689,343	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		899,139	0	0	0	0	0	0	899,139	899,139	0	0	0
B2101813	ELLICOTT CITY	MD		12/13/2012		719,911	0	0	0	0	0	0	719,911	719,911	0	0	0
A4030502	ELLICOTT CITY	MD		04/29/2004		84,952	0	0	0	0	0	0	84,952	84,952	0	0	0
A6032908	GAITHERSBURG	MD		06/07/2006		14,229	0	0	0	0	0	0	14,229	14,229	0	0	0
B2072003	GAITHERSBURG	MD		10/01/2012		37,084	0	0	0	0	0	0	37,084	37,084	0	0	0
B3030120	GERMANTOWN	MD		07/31/2013		0	0	0	0	0	0	0	2,370,068	2,370,068	0	0	0
B1012006	GERMANTOWN	MD		04/25/2011		94,884	0	0	0	0	0	0	94,884	94,884	0	0	0
B3041203	GLEN BURNIE	MD		07/09/2013		0	0	0	0	0	0	0	4,226,669	4,226,669	0	0	0
A4030510	GLEN BURNIE	MD		06/30/2004		165,115	0	0	0	0	0	0	165,115	165,115	0	0	0
B3022502	GLEN BURNIE	MD		04/12/2013		0	0	0	0	0	0	0	584,215	584,215	0	0	0
A9031701	GLEN BURNIE	MD		05/21/2009		34,019	0	0	0	0	0	0	34,019	34,019	0	0	0
A4122203	GLEN BURNIE	MD		03/18/2005		33,571	0	0	0	0	0	0	33,571	33,571	0	0	0
A3031901	HAGERSTOWN	MD		06/04/2003		70,923	0	0	0	0	0	0	70,923	70,923	0	0	0
B3082005	HALETHORPE	MD		10/15/2013		0	0	0	0	0	0	0	1,267,094	1,267,094	0	0	0
A3110507	HAVRE DE GRACE	MD		01/30/2004		11,713	0	0	0	0	0	0	11,713	11,713	0	0	0
A5071301	HUNT VALLEY	MD		09/16/2005		101,862	0	0	0	0	0	0	101,862	101,862	0	0	0
B3062006	HYATTSVILLE	MD		09/17/2013		0	0	0	0	0	0	0	2,024,043	2,024,043	0	0	0
B2111901	JEFFERSON	MD		01/29/2013		0	0	0	0	0	0	0	498,020	498,020	0	0	0
A1090601	LANDOVER	MD		11/13/2001		27,387	0	0	0	0	0	0	27,387	27,387	0	0	0
A10906013	LANDOVER	MD		02/28/2007		15,933	0	0	0	0	0	0	15,933	15,933	0	0	0
B2050208	LINTHICUM HEIGHTS	MD		06/20/2012		53,850	0	0	0	0	0	0	53,850	53,850	0	0	0
B1062104	LOTHIAN	MD		09/23/2011		167,399	0	0	0	0	0	0	167,399	167,399	0	0	0
B3010402	MILLERSVILE	MD		05/30/2013		0	0	0	0	0	0	0	21,551	21,551	0	0	0
A5112301	OCEAN CITY	MD		02/24/2006		38,714	0	0	0	0	0	0	38,714	38,714	0	0	0
A5112302	OCEAN CITY	MD		02/24/2006		32,699	0	0	0	0	0	0	32,699	32,699	0	0	0
A6040305	OLNEY	MD		06/08/2006		29,119	0	0	0	0	0	0	29,119	29,119	0	0	0
A4030512	OWINGS MILL	MD		06/30/2004		168,619	0	0	0	0	0	0	168,619	168,619	0	0	0
A8080601	PASADENA	MD		09/26/2008		17,027	0	0	0	0	0	0	17,027	17,027	0	0	0
A8022009	PASADENA	MD		05/07/2008		18,408	0	0	0	0	0	0	18,408	18,408	0	0	0
A8022010	PASADENA	MD		05/07/2008		21,630	0	0	0	0	0	0	21,630	21,630	0	0	0
B3030119	PIKESVILLE	MD		04/10/2013		0	0	0	0	0	0	0	235,779	235,779	0	0	0
B3062507	PIKESVILLE	MD		08/30/2013		0	0	0	0	0	0	0	412,241	412,241	0	0	0
A4030513	RANDALLSTOWN	MD		06/30/2004		166,555	0	0	0	0	0	0	166,555	166,555	0	0	0
A5061402	RANDALLSTOWN	MD		09/08/2005		22,967	0	0	0	0	0	0	22,967	22,967	0	0	0
A4030511	ROCKVILLE	MD		06/30/2004		224,833	0	0	0	0	0	0	224,833	224,833	0	0	0
B3012805	ROCKVILLE	MD		03/28/2013		0	0	0	0	0	0	0	200,939	200,939	0	0	0
A7042304	ROCKVILLE	MD		07/06/2007		13,735	0	0	0	0	0	0	13,735	13,735	0	0	0
B1100101	ROCKVILLE	MD		01/24/2012		16,949	0	0	0	0	0	0	16,949	16,949	0	0	0
B1102002	ROCKVILLE	MD		01/24/2012		27,733	0	0	0	0	0	0	27,733	27,733	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
A3103102	SALISBURY	MD		02/19/2004		55,636	0	0	0	0	0	0	55,636	55,636	0	0	0
A5021701	TOWSON	MD		04/25/2005		26,929	0	0	0	0	0	0	26,929	26,929	0	0	0
A4052112	TOWSON	MD		08/18/2004		69,539	0	0	0	0	0	0	69,539	69,539	0	0	0
A3070101	WALDORF	MD		09/24/2003		66,687	0	0	0	0	0	0	66,687	66,687	0	0	0
A6040304	WHEATON	MD		06/08/2006		44,827	0	0	0	0	0	0	44,827	44,827	0	0	0
A6051901	BIDDEFORD	ME		08/08/2006		24,428	0	0	0	0	0	0	24,428	24,428	0	0	0
A6121305	BIDDEFORD	ME		03/12/2007		22,679	0	0	0	0	0	0	22,679	22,679	0	0	0
A8050902	BINGHAM	ME		07/31/2008		9,040	0	0	0	0	0	0	9,040	9,040	0	0	0
A7052504	BREWER	ME		08/15/2007		4,974	0	0	0	0	0	0	4,974	4,974	0	0	0
A8050901	LEWISTON	ME		07/31/2008		11,452	0	0	0	0	0	0	11,452	11,452	0	0	0
A6100604	LEWISTON	ME		04/12/2007		92,557	0	0	0	0	0	0	92,557	92,557	0	0	0
A8050903	MILBRIDGE	ME		07/31/2008		13,147	0	0	0	0	0	0	13,147	13,147	0	0	0
A6062102	PORTLAND	ME		09/15/2006		15,043	0	0	0	0	0	0	15,043	15,043	0	0	0
A6100203	PORTLAND	ME		12/28/2006		7,360	0	0	0	0	0	0	7,360	7,360	0	0	0
A6032202	PORTLAND	ME		06/19/2006		4,877	0	0	0	0	0	0	4,877	4,877	0	0	0
A7041001	PORTLAND	ME		07/10/2007		13,370	0	0	0	0	0	0	13,370	13,370	0	0	0
A6090806	PORTLAND	ME		12/21/2006		20,316	0	0	0	0	0	0	20,316	20,316	0	0	0
A9091801	PORTLAND	ME		02/26/2010		8,717	0	0	0	0	0	0	8,717	8,717	0	0	0
A9091802	PORTLAND	ME		01/25/2010		6,177	0	0	0	0	0	0	6,177	6,177	0	0	0
A90918023	PORTLAND	ME		12/22/2011		292	0	0	0	0	0	0	292	292	0	0	0
A0033003	PORTLAND	ME		05/31/2000		36,345	0	0	0	0	0	0	36,345	36,345	0	0	0
A2051601	PORTLAND	ME		08/27/2002		115,574	0	0	0	0	0	0	115,574	115,574	0	0	0
A7092801	PORTLAND	ME		01/18/2008		6,874	0	0	0	0	0	0	6,874	6,874	0	0	0
A6120804	PORTLAND	ME		03/21/2007		14,613	0	0	0	0	0	0	14,613	14,613	0	0	0
A4120201	SACO	ME		02/28/2005		37,696	0	0	0	0	0	0	37,696	37,696	0	0	0
A4031207	SACO	ME		06/14/2004		28,540	0	0	0	0	0	0	28,540	28,540	0	0	0
A4031208	SACO	ME		06/14/2004		32,130	0	0	0	0	0	0	32,130	32,130	0	0	0
A3061301	SACO	ME		09/04/2003		73,813	0	0	0	0	0	0	73,813	73,813	0	0	0
A6100204	SANFORD	ME		12/15/2006		11,518	0	0	0	0	0	0	11,518	11,518	0	0	0
A6100205	SANFORD	ME		12/15/2006		21,277	0	0	0	0	0	0	21,277	21,277	0	0	0
A6031503	SCARBOROUGH	ME		06/06/2006		29,415	0	0	0	0	0	0	29,415	29,415	0	0	0
A8030603	SCARBOROUGH	ME		06/06/2008		17,404	0	0	0	0	0	0	17,404	17,404	0	0	0
A5041103	SOUTH PORTLAND	ME		06/17/2005		15,456	0	0	0	0	0	0	15,456	15,456	0	0	0
A7062902	WATERVILLE	ME		11/09/2007		11,694	0	0	0	0	0	0	11,694	11,694	0	0	0
A4052111	WELLS	ME		08/26/2004		33,187	0	0	0	0	0	0	33,187	33,187	0	0	0
A8050904	ANN ARBOR	MI		07/14/2008		6,191	0	0	0	0	0	0	6,191	6,191	0	0	0
B1021101	ANN ARBOR	MI		06/15/2011		29,055	0	0	0	0	0	0	29,055	29,055	0	0	0
A4070202	ANN ARBOR	MI		11/12/2004		43,643	0	0	0	0	0	0	43,643	43,643	0	0	0
A9031304	AUBURN HILLS	MI		04/30/2009		7,672	0	0	0	0	0	0	7,672	7,672	0	0	0
A7052105	AUBURN HILLS	MI		08/13/2007		16,684	0	0	0	0	0	0	16,684	16,684	0	0	0
A1032706	AUBURN HILLS	MI		06/12/2001		132,946	0	0	0	0	0	0	132,946	132,946	0	0	0
B2061501	AUBURN HILLS	MI		08/07/2012		32,424	0	0	0	0	0	0	32,424	32,424	0	0	0
A8081802	AUBURN HILLS	MI		11/19/2008		20,723	0	0	0	0	0	0	20,723	20,723	0	0	0
B1090203	BELDING	MI		10/28/2011		37,079	0	0	0	0	0	0	37,079	37,079	0	0	0
B3030103	BIRMINGHAM	MI		06/25/2013		0	0	0	0	0	0	0	216,675	216,675	0	0	0
B1071502	BIRMINGHAM	MI		09/28/2011		18,427	0	0	0	0	0	0	18,427	18,427	0	0	0
B2080604	BIRMINGHAM	MI		01/30/2013		0	0	0	0	0	0	0	271,905	271,905	0	0	0
B3072501	BIRMINGHAM	MI		10/01/2013		0	0	0	0	0	0	0	1,140,725	1,140,725	0	0	0
A8082001	BIRMINGHAM	MI		11/03/2008		17,345	0	0	0	0	0	0	17,345	17,345	0	0	0
B2041702	BIRMINGHAM	MI		05/30/2012		28,338	0	0	0	0	0	0	28,338	28,338	0	0	0
A2101702	BLOOMFIELD	MI		01/23/2003		58,268	0	0	0	0	0	0	58,268	58,268	0	0	0
B1022203	BRIGHTON	MI		05/10/2011		37,986	0	0	0	0	0	0	37,986	37,986	0	0	0
A8030609	BRIGHTON	MI		06/05/2008		7,133	0	0	0	0	0	0	7,133	7,133	0	0	0
B3021901	BRIGHTON	MI		04/17/2013		0	0	0	0	0	0	0	846,726	846,726	0	0	0
B2110702	BROWNSTOWN	MI		02/26/2013		0	0	0	0	0	0	0	609,715	609,715	0	0	0
A8090305	CANTON	MI		11/20/2008		8,648	0	0	0	0	0	0	8,648	8,648	0	0	0
B2100105	CHARLEVOIX	MI		12/03/2012		1,091,458	0	0	0	0	0	0	1,091,458	1,091,458	0	0	0
A2061201	CHESTERFIELD	MI		09/12/2002		34,641	0	0	0	0	0	0	34,641	34,641	0	0	0
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012		36,624	0	0	0	0	0	0	36,624	36,624	0	0	0
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		5,066	0	0	0	0	0	0	5,066	5,066	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
A4082601	CLINTON TOWNSHIP	MI		12/08/2004		43,742	0	0	0	0	0	0	43,742	43,742	0	0	0
A4082602	CLINTON TOWNSHIP	MI		12/09/2004		47,346	0	0	0	0	0	0	47,346	47,346	0	0	0
B1040101	CLINTON TOWNSHIP	MI		06/14/2011		23,324	0	0	0	0	0	0	23,324	23,324	0	0	0
B1010703	CLINTON TOWNSHIP	MI		03/31/2011		66,086	0	0	0	0	0	0	66,086	66,086	0	0	0
A6051604	COMSTOCK PARK	MI		07/20/2006		51,116	0	0	0	0	0	0	51,116	51,116	0	0	0
A8090306	DEARBORN	MI		11/20/2008		5,020	0	0	0	0	0	0	5,020	5,020	0	0	0
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		7,611	0	0	0	0	0	0	7,611	7,611	0	0	0
B3050603	DETROIT	MI		07/26/2013		0	0	0	0	0	0	0	440,455	440,455	0	0	0
A5070701	DETROIT	MI		09/26/2005		61,831	0	0	0	0	0	0	61,831	61,831	0	0	0
A7112903	DETROIT	MI		02/01/2008		12,747	0	0	0	0	0	0	12,747	12,747	0	0	0
A7112907	DETROIT	MI		02/01/2008		7,650	0	0	0	0	0	0	7,650	7,650	0	0	0
A7112909	DETROIT	MI		02/01/2008		6,629	0	0	0	0	0	0	6,629	6,629	0	0	0
a4032906	DETROIT	MI		06/15/2004		39,022	0	0	0	0	0	0	39,022	39,022	0	0	0
B0020101	DETROIT	MI		03/31/2010		72,982	0	0	0	0	0	0	72,982	72,982	0	0	0
B0020102	DETROIT	MI		03/31/2010		18,994	0	0	0	0	0	0	18,994	18,994	0	0	0
B2020305	DETROIT	MI		05/18/2012		38,184	0	0	0	0	0	0	38,184	38,184	0	0	0
A2081402	DETROIT	MI		10/21/2002		32,501	0	0	0	0	0	0	32,501	32,501	0	0	0
B1020404	DOUGLAS	MI		02/23/2011		15,725	0	0	0	0	0	0	15,725	15,725	0	0	0
A8062005	EAST LANSING	MI		08/28/2008		16,432	0	0	0	0	0	0	16,432	16,432	0	0	0
A8081803	EAST LANSING	MI		10/31/2008		47,487	0	0	0	0	0	0	47,487	47,487	0	0	0
A5021103	EAST LANSING	MI		05/06/2005		28,453	0	0	0	0	0	0	28,453	28,453	0	0	0
A4120303	FARMINGTON HILLS	MI		03/03/2005		3,008	0	0	0	0	0	0	3,008	3,008	0	0	0
A9021002	FARMINGTON HILLS	MI		03/31/2009		52,383	0	0	0	0	0	0	52,383	52,383	0	0	0
A7080704	FARMINGTON HILLS	MI		11/20/2007		8,789	0	0	0	0	0	0	8,789	8,789	0	0	0
B2052403	FARMINGTON HILLS	MI		10/30/2012		19,188	0	0	0	0	0	0	19,188	19,188	0	0	0
A8031402	FARMINGTON HILLS	MI		05/30/2008		14,035	0	0	0	0	0	0	14,035	14,035	0	0	0
B3030105	FENTON	MI		05/15/2013		0	0	0	0	0	0	0	817,476	817,476	0	0	0
A6051603	FLINT	MI		07/11/2006		21,634	0	0	0	0	0	0	21,634	21,634	0	0	0
A6062306	FLUSHING	MI		09/08/2006		9,331	0	0	0	0	0	0	9,331	9,331	0	0	0
B2022302	GAYLORD	MI		04/25/2012		23,182	0	0	0	0	0	0	23,182	23,182	0	0	0
B3061902	GRAND RAPIDS	MI		09/06/2013		0	0	0	0	0	0	0	853,105	853,105	0	0	0
B3061903	GRAND RAPIDS	MI		09/06/2013		0	0	0	0	0	0	0	597,183	597,183	0	0	0
A5032304	GRAND RAPIDS	MI		06/15/2005		22,643	0	0	0	0	0	0	22,643	22,643	0	0	0
A8062004	GRAND RAPIDS	MI		08/28/2008		12,107	0	0	0	0	0	0	12,107	12,107	0	0	0
A5060804	GRAND RAPIDS	MI		08/30/2005		20,381	0	0	0	0	0	0	20,381	20,381	0	0	0
B2030804	GRAND RAPIDS	MI		05/02/2012		37,236	0	0	0	0	0	0	37,236	37,236	0	0	0
B2030802	GRAND RAPIDS	MI		05/02/2012		42,869	0	0	0	0	0	0	42,869	42,869	0	0	0
A8081904	HASTINGS	MI		10/31/2008		9,614	0	0	0	0	0	0	9,614	9,614	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011		35,526	0	0	0	0	0	0	35,526	35,526	0	0	0
B0040501	HOLT	MI		08/11/2010		57,652	0	0	0	0	0	0	57,652	57,652	0	0	0
A8090307	HOWELL	MI		11/20/2008		4,324	0	0	0	0	0	0	4,324	4,324	0	0	0
B2101901	JACKSON	MI		12/14/2012		724,254	0	0	0	0	0	0	724,254	724,254	0	0	0
A9022402	KALAMAZOO	MI		06/30/2009		8,937	0	0	0	0	0	0	8,937	8,937	0	0	0
A9022403	KALAMAZOO	MI		06/26/2009		12,292	0	0	0	0	0	0	12,292	12,292	0	0	0
A9031801	KALAMAZOO	MI		09/09/2009		22,081	0	0	0	0	0	0	22,081	22,081	0	0	0
A90318013	KALAMAZOO	MI		04/26/2011		12,258	0	0	0	0	0	0	12,258	12,258	0	0	0
A9022405	KALAMAZOO	MI		06/30/2009		13,406	0	0	0	0	0	0	13,406	13,406	0	0	0
B2072601	KALAMAZOO	MI		09/11/2012		39,471	0	0	0	0	0	0	39,471	39,471	0	0	0
B2042501	KALAMAZOO	MI		06/29/2012		45,398	0	0	0	0	0	0	45,398	45,398	0	0	0
B0111701	KALAMAZOO	MI		12/29/2010		67,781	0	0	0	0	0	0	67,781	67,781	0	0	0
B3052002	KALAMAZOO	MI		09/13/2013		0	0	0	0	0	0	0	188,061	188,061	0	0	0
A7083103	KENTWOOD	MI		11/28/2007		22,842	0	0	0	0	0	0	22,842	22,842	0	0	0
A8062002	LAKE ORION	MI		08/29/2008		9,160	0	0	0	0	0	0	9,160	9,160	0	0	0
A8062003	LAKE ORION	MI		08/29/2008		9,160	0	0	0	0	0	0	9,160	9,160	0	0	0
B0060203	LANSING	MI		07/26/2010		65,333	0	0	0	0	0	0	65,333	65,333	0	0	0
A9022710	LANSING	MI		06/01/2009		32,478	0	0	0	0	0	0	32,478	32,478	0	0	0
B2012201	LIVONIA	MI		03/30/2012		21,062	0	0	0	0	0	0	21,062	21,062	0	0	0
A7080701	LIVONIA	MI		10/31/2007		60,970	0	0	0	0	0	0	60,970	60,970	0	0	0
B3072402	LIVONIA	MI		10/28/2013		0	0	0	0	0	0	0	254,114	254,114	0	0	0
A6050101	LIVONIA	MI		07/10/2006		38,014	0	0	0	0	0	0	38,014	38,014	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
A6061202	LIVONIA	MI		08/29/2006		15,582	0	0	0	0	0	0	15,582	15,582	0	0	0
A6101305	LIVONIA	MI		12/20/2006		16,400	0	0	0	0	0	0	16,400	16,400	0	0	0
A61013053	LIVONIA	MI		04/29/2010		27,111	0	0	0	0	0	0	27,111	27,111	0	0	0
A4021101	LIVONIA	MI		05/05/2004		27,749	0	0	0	0	0	0	27,749	27,749	0	0	0
B1112301	MARSHALL	MI		03/27/2012		18,840	0	0	0	0	0	0	18,840	18,840	0	0	0
A6072802	MARYSVILLE	MI		09/06/2006		29,350	0	0	0	0	0	0	29,350	29,350	0	0	0
A7032202	MUNDY TOWNSHIP	MI		06/12/2007		8,052	0	0	0	0	0	0	8,052	8,052	0	0	0
B3082801	NORTHVILLE	MI		11/08/2013		0	0	0	0	0	0	0	304,980	304,980	0	0	0
A8072103	NOVI	MI		09/30/2008		5,402	0	0	0	0	0	0	5,402	5,402	0	0	0
A8100103	NOVI	MI		11/25/2008		11,496	0	0	0	0	0	0	11,496	11,496	0	0	0
A8100104	NOVI	MI		11/25/2008		17,809	0	0	0	0	0	0	17,809	17,809	0	0	0
A8021101	ORCHARD LAKE	MI		07/09/2008		18,333	0	0	0	0	0	0	18,333	18,333	0	0	0
A5031703	OWOSSO	MI		06/02/2005		125,702	0	0	0	0	0	0	125,702	125,702	0	0	0
B1112201	PETOSKEY	MI		04/30/2012		24,558	0	0	0	0	0	0	24,558	24,558	0	0	0
A7032002	PLYMOUTH	MI		06/19/2007		35,314	0	0	0	0	0	0	35,314	35,314	0	0	0
A9040302	PLYMOUTH	MI		05/27/2009		28,472	0	0	0	0	0	0	28,472	28,472	0	0	0
A1112102	PLYMOUTH	MI		02/04/2002		7,493	0	0	0	0	0	0	7,493	7,493	0	0	0
A2100701	PLYMOUTH	MI		01/13/2003		34,475	0	0	0	0	0	0	34,475	34,475	0	0	0
B1010702	PONTIAC	MI		03/30/2011		35,624	0	0	0	0	0	0	35,624	35,624	0	0	0
A8111203	PONTIAC	MI		01/21/2009		12,802	0	0	0	0	0	0	12,802	12,802	0	0	0
A8081901	PORTAGE	MI		10/30/2008		28,044	0	0	0	0	0	0	28,044	28,044	0	0	0
B3052103	PORTAGE	MI		08/05/2013		0	0	0	0	0	0	0	1,489,203	1,489,203	0	0	0
A9022404	PORTAGE	MI		06/30/2009		14,520	0	0	0	0	0	0	14,520	14,520	0	0	0
A8070301	ROCHESTER HILLS	MI		10/10/2008		14,511	0	0	0	0	0	0	14,511	14,511	0	0	0
B1060904	ROCKFORD	MI		08/23/2011		37,314	0	0	0	0	0	0	37,314	37,314	0	0	0
B2051403	ROCKFORD	MI		07/12/2012		19,235	0	0	0	0	0	0	19,235	19,235	0	0	0
A8090311	ROYAL OAK	MI		11/20/2008		5,197	0	0	0	0	0	0	5,197	5,197	0	0	0
A6101111	ROYAL OAK	MI		12/14/2006		15,759	0	0	0	0	0	0	15,759	15,759	0	0	0
B3042502	ROYAL OAK	MI		06/28/2013		0	0	0	0	0	0	0	222,036	222,036	0	0	0
A4072801	ROYAL OAK	MI		11/10/2004		88,989	0	0	0	0	0	0	88,989	88,989	0	0	0
B2080602	ROYAL OAK	MI		01/30/2013		0	0	0	0	0	0	0	272,164	272,164	0	0	0
B2080603	ROYAL OAK	MI		01/30/2013		0	0	0	0	0	0	0	543,810	543,810	0	0	0
A3071401	SAGINAW	MI		10/07/2003		33,329	0	0	0	0	0	0	33,329	33,329	0	0	0
A9040804	SAUGATUCK	MI		05/29/2009		6,240	0	0	0	0	0	0	6,240	6,240	0	0	0
A4101904	SHELBY TOWNSHIP	MI		12/29/2004		30,692	0	0	0	0	0	0	30,692	30,692	0	0	0
A5041402	SHELBY TOWNSHIP	MI		07/22/2005		16,309	0	0	0	0	0	0	16,309	16,309	0	0	0
B2101601	SHELBY TOWNSHIP	MI		12/21/2012		282,074	0	0	0	0	0	0	282,074	282,074	0	0	0
A3092204	SHELBY TOWNSHIP	MI		12/08/2003		53,929	0	0	0	0	0	0	53,929	53,929	0	0	0
A3052004	SHELBY TOWNSHIP	MI		08/11/2003		221,046	0	0	0	0	0	0	221,046	221,046	0	0	0
A4030917	SHELBY TOWNSHIP	MI		05/21/2004		15,230	0	0	0	0	0	0	15,230	15,230	0	0	0
B3082804	SHELBY TOWNSHIP	MI		11/13/2013		0	0	0	0	0	0	0	426,972	426,972	0	0	0
A8123102	SHERIDAN	MI		02/26/2009		15,763	0	0	0	0	0	0	15,763	15,763	0	0	0
B1060701	SOUTHFIELD	MI		08/17/2011		70,243	0	0	0	0	0	0	70,243	70,243	0	0	0
B0051902	SOUTHFIELD	MI		08/26/2010		10,792	0	0	0	0	0	0	10,792	10,792	0	0	0
A8050203	SOUTHFIELD	MI		07/30/2008		7,891	0	0	0	0	0	0	7,891	7,891	0	0	0
B1020901	SOUTHFIELD	MI		04/14/2011		27,807	0	0	0	0	0	0	27,807	27,807	0	0	0
B3052302	SOUTHFIELD	MI		07/31/2013		0	0	0	0	0	0	0	177,790	177,790	0	0	0
B2101902	SOUTHFIELD	MI		12/11/2012		287,333	0	0	0	0	0	0	287,333	287,333	0	0	0
A8090308	SOUTHGATE	MI		11/20/2008		5,020	0	0	0	0	0	0	5,020	5,020	0	0	0
A8081903	SPARTA	MI		10/31/2008		16,021	0	0	0	0	0	0	16,021	16,021	0	0	0
A8092301	ST CLAIR SHORES	MI		12/05/2008		18,742	0	0	0	0	0	0	18,742	18,742	0	0	0
A5071502	STERLING HEIGHTS	MI		10/13/2005		18,746	0	0	0	0	0	0	18,746	18,746	0	0	0
B3021204	STERLING HEIGHTS	MI		04/23/2013		0	0	0	0	0	0	0	219,906	219,906	0	0	0
A7091303	STERLING HEIGHTS	MI		12/10/2007		11,968	0	0	0	0	0	0	11,968	11,968	0	0	0
B1031801	STURGIS	MI		05/26/2011		104,289	0	0	0	0	0	0	104,289	104,289	0	0	0
A8082508	TAYLOR	MI		11/12/2008		23,869	0	0	0	0	0	0	23,869	23,869	0	0	0
A8041001	TAYLOR	MI		06/12/2008		5,176	0	0	0	0	0	0	5,176	5,176	0	0	0
A9102703	TAYLOR	MI		01/20/2010		54,925	0	0	0	0	0	0	54,925	54,925	0	0	0
A2111507	THREE RIVERS	MI		02/18/2003		11,741	0	0	0	0	0	0	11,741	11,741	0	0	0
A3050603	TROY	MI		07/28/2003		37,260	0	0	0	0	0	0	37,260	37,260	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
A4021102	TROY	MI		05/05/2004		29,444	0	0	0	0	0	0	29,444	29,444	0	0	0
B1050604	TROY	MI		07/28/2011		14,316	0	0	0	0	0	0	14,316	14,316	0	0	0
A9040601	TROY	MI		06/15/2009		25,931	0	0	0	0	0	0	25,931	25,931	0	0	0
A7080702	TROY	MI		10/31/2007		34,925	0	0	0	0	0	0	34,925	34,925	0	0	0
A7080703	TROY	MI		10/31/2007		12,790	0	0	0	0	0	0	12,790	12,790	0	0	0
A3071501	VAN BUREN TOWNSHIP	MI		10/06/2003		124,445	0	0	0	0	0	0	124,445	124,445	0	0	0
B3050202	WATERFORD	MI		06/28/2013		0	0	0	0	0	0	0	303,841	303,841	0	0	0
A8090309	WATERFORD	MI		11/20/2008		5,197	0	0	0	0	0	0	5,197	5,197	0	0	0
B3053104	WAYNE	MI		08/14/2013		0	0	0	0	0	0	0	627,935	627,935	0	0	0
B0070601	WEST BLOOMFIELD	MI		09/17/2010		44,101	0	0	0	0	0	0	44,101	44,101	0	0	0
B2090403	WESTLAND	MI		10/31/2012		13,075	0	0	0	0	0	0	13,075	13,075	0	0	0
B2110719	WYOMING	MI		01/22/2013		0	0	0	0	0	0	0	562,207	562,207	0	0	0
A8071102	YPSILANTI	MI		09/29/2008		46,967	0	0	0	0	0	0	46,967	46,967	0	0	0
A8013104	APPLE VALLEY	MN		03/31/2008		17,779	0	0	0	0	0	0	17,779	17,779	0	0	0
B3052904	BLOOMINGTON	MN		08/19/2013		0	0	0	0	0	0	0	1,373,045	1,373,045	0	0	0
A5102003	BLOOMINGTON	MN		01/10/2006		19,991	0	0	0	0	0	0	19,991	19,991	0	0	0
A9031103	BLOOMINGTON	MN		05/13/2009		23,648	0	0	0	0	0	0	23,648	23,648	0	0	0
B0121401	BRAINERD	MN		01/21/2011		31,712	0	0	0	0	0	0	31,712	31,712	0	0	0
B1061303	BROOKLYN CENTER	MN		09/30/2011		43,464	0	0	0	0	0	0	43,464	43,464	0	0	0
A6092601	BROOKLYN PARK	MN		11/28/2006		17,595	0	0	0	0	0	0	17,595	17,595	0	0	0
B2052102	BROOKLYN PARK	MN		07/27/2012		29,528	0	0	0	0	0	0	29,528	29,528	0	0	0
A8022002	BUFFALO	MN		04/30/2008		10,468	0	0	0	0	0	0	10,468	10,468	0	0	0
A8022003	BURNSVILLE	MN		04/30/2008		42,269	0	0	0	0	0	0	42,269	42,269	0	0	0
A8022005	BURNSVILLE	MN		04/30/2008		48,556	0	0	0	0	0	0	48,556	48,556	0	0	0
A4031007	BURNSVILLE	MN		06/03/2004		35,779	0	0	0	0	0	0	35,779	35,779	0	0	0
A5032303	BURNSVILLE	MN		06/15/2005		40,579	0	0	0	0	0	0	40,579	40,579	0	0	0
A4011204	CHASKA	MN		03/05/2004		33,507	0	0	0	0	0	0	33,507	33,507	0	0	0
A4012701	COON RAPIDS	MN		03/04/2004		10,398	0	0	0	0	0	0	10,398	10,398	0	0	0
A4050301	COON RAPIDS	MN		08/19/2004		33,079	0	0	0	0	0	0	33,079	33,079	0	0	0
A4050705	COON RAPIDS	MN		08/19/2004		33,079	0	0	0	0	0	0	33,079	33,079	0	0	0
A4050707	COON RAPIDS	MN		08/19/2004		56,596	0	0	0	0	0	0	56,596	56,596	0	0	0
A4050703	COON RAPIDS	MN		08/19/2004		21,769	0	0	0	0	0	0	21,769	21,769	0	0	0
A4082301	EDINA	MN		10/21/2004		32,695	0	0	0	0	0	0	32,695	32,695	0	0	0
A5030904	ELK RIVER	MN		06/03/2005		54,121	0	0	0	0	0	0	54,121	54,121	0	0	0
B2052103	GOLDEN VALLEY	MN		07/27/2012		59,275	0	0	0	0	0	0	59,275	59,275	0	0	0
B2052104	GOLDEN VALLEY	MN		07/27/2012		42,304	0	0	0	0	0	0	42,304	42,304	0	0	0
A6090702	HOPKINS	MN		10/16/2006		10,111	0	0	0	0	0	0	10,111	10,111	0	0	0
99020803	HOPKINS	MN		04/12/1999		45,679	0	0	0	0	0	0	45,679	45,679	0	0	0
A3092303	LAKEVILLE	MN		11/20/2003		15,569	0	0	0	0	0	0	15,569	15,569	0	0	0
A8062010	LAKEVILLE	MN		08/28/2008		35,164	0	0	0	0	0	0	35,164	35,164	0	0	0
B0101101	MAPLEWOOD	MN		03/25/2011		72,542	0	0	0	0	0	0	72,542	72,542	0	0	0
A3012805	MAPLEWOOD	MN		04/14/2003		28,037	0	0	0	0	0	0	28,037	28,037	0	0	0
A4061501	MAPLEWOOD	MN		08/26/2004		31,831	0	0	0	0	0	0	31,831	31,831	0	0	0
A7021402	MAPLEWOOD	MN		06/26/2007		6,762	0	0	0	0	0	0	6,762	6,762	0	0	0
B3070902	MINNEAPOLIS	MN		09/03/2013		0	0	0	0	0	0	0	943,896	943,896	0	0	0
A7120304	MINNEAPOLIS	MN		02/14/2008		10,284	0	0	0	0	0	0	10,284	10,284	0	0	0
B0051005	MINNEAPOLIS	MN		07/08/2010		36,111	0	0	0	0	0	0	36,111	36,111	0	0	0
A6062702	MINNEAPOLIS	MN		08/25/2006		31,230	0	0	0	0	0	0	31,230	31,230	0	0	0
A6062803	MINNEAPOLIS	MN		08/31/2006		20,330	0	0	0	0	0	0	20,330	20,330	0	0	0
B3012501	MINNEAPOLIS	MN		04/17/2013		0	0	0	0	0	0	0	843,376	843,376	0	0	0
A8022004	MINNEAPOLIS	MN		04/30/2008		31,458	0	0	0	0	0	0	31,458	31,458	0	0	0
B2052105	MINNETONKA	MN		07/27/2012		12,221	0	0	0	0	0	0	12,221	12,221	0	0	0
A8082202	MINNETONKA	MN		10/27/2008		23,325	0	0	0	0	0	0	23,325	23,325	0	0	0
A5020203	MOORHEAD	MN		05/09/2005		31,406	0	0	0	0	0	0	31,406	31,406	0	0	0
A5110702	NEW HOPE	MN		01/18/2006		32,567	0	0	0	0	0	0	32,567	32,567	0	0	0
A5081903	NORTH ST PAUL	MN		10/18/2005		28,586	0	0	0	0	0	0	28,586	28,586	0	0	0
B0112402	OAKDALE	MN		02/10/2011		52,507	0	0	0	0	0	0	52,507	52,507	0	0	0
A7073001	OTSEGO	MN		09/26/2007		21,128	0	0	0	0	0	0	21,128	21,128	0	0	0
A6071801	PINE CITY	MN		09/14/2006		22,773	0	0	0	0	0	0	22,773	22,773	0	0	0
A5031801	PLYMOUTH	MN		06/03/2005		52,268	0	0	0	0	0	0	52,268	52,268	0	0	0

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A6121103	PLYMOUTH	MN		01/26/2007		26,336	0	0	0	0	0	0	26,336	26,336	0	0	0
A7012202	RICHFIELD	MN		03/06/2007		31,794	0	0	0	0	0	0	31,794	31,794	0	0	0
A4041909	ROCHESTER	MN		07/12/2004		32,270	0	0	0	0	0	0	32,270	32,270	0	0	0
A4121701	ROSEVILLE	MN		02/28/2005		28,925	0	0	0	0	0	0	28,925	28,925	0	0	0
A5052602	SAVAGE	MN		08/17/2005		17,835	0	0	0	0	0	0	17,835	17,835	0	0	0
A5031503	SHAKOPEE	MN		05/26/2005		134,146	0	0	0	0	0	0	134,146	134,146	0	0	0
A5083001	SHOREVIEW	MN		11/08/2005		10,249	0	0	0	0	0	0	10,249	10,249	0	0	0
A3031401	ST BONIFACIUS	MN		06/11/2003		33,749	0	0	0	0	0	0	33,749	33,749	0	0	0
A8032801	ST LOUIS PARK	MN		05/01/2008		9,855	0	0	0	0	0	0	9,855	9,855	0	0	0
B2042604	ST LOUIS PARK	MN		06/28/2012		43,767	0	0	0	0	0	0	43,767	43,767	0	0	0
A6062802	ST LOUIS PARK	MN		08/31/2006		20,542	0	0	0	0	0	0	20,542	20,542	0	0	0
A4090705	ST LOUIS PARK	MN		12/15/2004		36,182	0	0	0	0	0	0	36,182	36,182	0	0	0
B2051420	ST PAUL	MN		09/12/2012		45,694	0	0	0	0	0	0	45,694	45,694	0	0	0
A5101102	ST PAUL	MN		12/14/2005		11,915	0	0	0	0	0	0	11,915	11,915	0	0	0
A3062501	ST PAUL	MN		09/22/2003		27,617	0	0	0	0	0	0	27,617	27,617	0	0	0
A4022004	ST PAUL	MN		04/15/2004		49,882	0	0	0	0	0	0	49,882	49,882	0	0	0
B1071801	VICTORIA	MN		10/11/2011		42,729	0	0	0	0	0	0	42,729	42,729	0	0	0
A6061601	WHITE BEAR LAKE	MN		08/22/2006		25,735	0	0	0	0	0	0	25,735	25,735	0	0	0
B3052903	WILLMAR	MN		08/23/2013		0	0	0	0	0	0	0	1,374,750	1,374,750	0	0	0
B0030901	BLUE SPRINGS	MO		05/04/2010		49,297	0	0	0	0	0	0	49,297	49,297	0	0	0
A5092802	CLAYTON	MO		12/09/2005		22,161	0	0	0	0	0	0	22,161	22,161	0	0	0
A6110701	CLAYTON	MO		01/16/2007		24,867	0	0	0	0	0	0	24,867	24,867	0	0	0
B2050803	COLUMBIA	MO		06/28/2012		8,896	0	0	0	0	0	0	8,896	8,896	0	0	0
A8022007	COLUMBIA	MO		05/07/2008		26,568	0	0	0	0	0	0	26,568	26,568	0	0	0
A7022005	COLUMBIA	MO		05/09/2007		10,480	0	0	0	0	0	0	10,480	10,480	0	0	0
A4113003	EARTH CITY	MO		02/28/2005		72,681	0	0	0	0	0	0	72,681	72,681	0	0	0
A4052103	EARTH CITY	MO		10/07/2004		159,748	0	0	0	0	0	0	159,748	159,748	0	0	0
A7122401	FLORISSANT	MO		03/05/2008		5,967	0	0	0	0	0	0	5,967	5,967	0	0	0
B1042501	INDEPENDENCE	MO		06/09/2011		30,995	0	0	0	0	0	0	30,995	30,995	0	0	0
A6032706	KANSAS CITY	MO		06/16/2006		8,837	0	0	0	0	0	0	8,837	8,837	0	0	0
A5100301	KANSAS CITY	MO		12/14/2005		30,903	0	0	0	0	0	0	30,903	30,903	0	0	0
B3052303	KANSAS CITY	MO		08/16/2013		0	0	0	0	0	0	0	484,432	484,432	0	0	0
B3052105	KANSAS CITY	MO		07/30/2013		0	0	0	0	0	0	0	2,142,636	2,142,636	0	0	0
A4111502	KANSAS CITY	MO		03/25/2005		32,656	0	0	0	0	0	0	32,656	32,656	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		22,583	0	0	0	0	0	0	22,583	22,583	0	0	0
B3031201	KANSAS CITY	MO		05/20/2013		0	0	0	0	0	0	0	475,826	475,826	0	0	0
B1090701	KANSAS CITY	MO		11/18/2011		29,113	0	0	0	0	0	0	29,113	29,113	0	0	0
A6121304	KANSAS CITY	MO		06/08/2007		14,129	0	0	0	0	0	0	14,129	14,129	0	0	0
A6122903	KANSAS CITY	MO		03/15/2007		15,187	0	0	0	0	0	0	15,187	15,187	0	0	0
A7080203	KANSAS CITY	MO		09/20/2007		9,907	0	0	0	0	0	0	9,907	9,907	0	0	0
A7052305	KANSAS CITY	MO		08/07/2007		12,403	0	0	0	0	0	0	12,403	12,403	0	0	0
B2081302	KANSAS CITY	MO		11/15/2012		26,790	0	0	0	0	0	0	26,790	26,790	0	0	0
A8011803	KIRKWOOD	MO		03/26/2008		12,929	0	0	0	0	0	0	12,929	12,929	0	0	0
A3030701	LEES SUMMIT	MO		06/30/2003		41,947	0	0	0	0	0	0	41,947	41,947	0	0	0
A6032705	LEES SUMMIT	MO		06/16/2006		10,442	0	0	0	0	0	0	10,442	10,442	0	0	0
A4050304	LEES SUMMIT	MO		07/30/2004		22,071	0	0	0	0	0	0	22,071	22,071	0	0	0
A5110801	MARYLAND HEIGHTS	MO		05/04/2006		135,699	0	0	0	0	0	0	135,699	135,699	0	0	0
A8011804	O'FALLON	MO		03/26/2008		12,166	0	0	0	0	0	0	12,166	12,166	0	0	0
A4120204	PARKVILLE	MO		02/28/2005		31,846	0	0	0	0	0	0	31,846	31,846	0	0	0
A6122105	PARKVILLE	MO		05/23/2007		18,209	0	0	0	0	0	0	18,209	18,209	0	0	0
B1102706	PLATTE CITY	MO		03/08/2012		20,473	0	0	0	0	0	0	20,473	20,473	0	0	0
A7090502	POPLAR BLUFF	MO		10/31/2007		8,341	0	0	0	0	0	0	8,341	8,341	0	0	0
A8021203	RAYMORE	MO		04/09/2008		47,457	0	0	0	0	0	0	47,457	47,457	0	0	0
B1080402	RAYTOWN	MO		10/13/2011		47,338	0	0	0	0	0	0	47,338	47,338	0	0	0
B2061803	SHREWSBURY	MO		09/24/2012		74,685	0	0	0	0	0	0	74,685	74,685	0	0	0
A4052106	ST CHARLES	MO		10/07/2004		55,999	0	0	0	0	0	0	55,999	55,999	0	0	0
A8012402	ST PETERS	MO		04/30/2008		44,395	0	0	0	0	0	0	44,395	44,395	0	0	0
A6101007	ST PETERS	MO		01/03/2007		11,330	0	0	0	0	0	0	11,330	11,330	0	0	0
B1061012	ST. LOUIS	MO		07/22/2011		25,637	0	0	0	0	0	0	25,637	25,637	0	0	0
B1030305	ST. LOUIS	MO		06/10/2011		26,917	0	0	0	0	0	0	26,917	26,917	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
A4110510	ST. LOUIS	MO		01/28/2005		53,734	0	0	0	0	0	0	53,734	53,734	0	0	0
A4102002	ST. LOUIS	MO		01/19/2005		62,214	0	0	0	0	0	0	62,214	62,214	0	0	0
B1090204	ST. LOUIS	MO		12/22/2011		15,054	0	0	0	0	0	0	15,054	15,054	0	0	0
B1090205	ST. LOUIS	MO		12/22/2011		19,580	0	0	0	0	0	0	19,580	19,580	0	0	0
B1090206	ST. LOUIS	MO		12/22/2011		3,486	0	0	0	0	0	0	3,486	3,486	0	0	0
B3032502	ST. LOUIS	MO		05/17/2013		0	0	0	0	0	0	0	188,348	188,348	0	0	0
B1092908	ST. LOUIS	MO		12/29/2011		51,188	0	0	0	0	0	0	51,188	51,188	0	0	0
B1100402	ST. LOUIS	MO		12/22/2011		18,976	0	0	0	0	0	0	18,976	18,976	0	0	0
B1100403	ST. LOUIS	MO		12/22/2011		23,983	0	0	0	0	0	0	23,983	23,983	0	0	0
B1100406	ST. LOUIS	MO		12/22/2011		13,304	0	0	0	0	0	0	13,304	13,304	0	0	0
B1101802	ST. LOUIS	MO		01/30/2012		48,077	0	0	0	0	0	0	48,077	48,077	0	0	0
B0080202	ST. LOUIS	MO		11/02/2010		30,467	0	0	0	0	0	0	30,467	30,467	0	0	0
B0082604	ST. LOUIS	MO		12/02/2010		23,129	0	0	0	0	0	0	23,129	23,129	0	0	0
B2080606	ST. LOUIS	MO		10/05/2012		10,156	0	0	0	0	0	0	10,156	10,156	0	0	0
A7062901	ST. LOUIS	MO		08/27/2007		28,015	0	0	0	0	0	0	28,015	28,015	0	0	0
B2012702	ST. LOUIS	MO		04/18/2012		18,897	0	0	0	0	0	0	18,897	18,897	0	0	0
B2012703	ST. LOUIS	MO		04/16/2012		18,047	0	0	0	0	0	0	18,047	18,047	0	0	0
B1100405	UNIVERSITY CITY	MO		12/22/2011		9,494	0	0	0	0	0	0	9,494	9,494	0	0	0
A3061802	UNIVERSITY CITY	MO		08/21/2003		17,756	0	0	0	0	0	0	17,756	17,756	0	0	0
B1090207	WEBSTER GROVES	MO		12/22/2011		5,459	0	0	0	0	0	0	5,459	5,459	0	0	0
A8022218	WOODSON TERRACE	MO		05/19/2008		3,984	0	0	0	0	0	0	3,984	3,984	0	0	0
B0090102	BYRAM	MS		11/10/2010		14,189	0	0	0	0	0	0	14,189	14,189	0	0	0
A8050202	HATTIESBURG	MS		07/30/2008		5,430	0	0	0	0	0	0	5,430	5,430	0	0	0
B0032505	HATTIESBURG	MS		05/28/2010		24,742	0	0	0	0	0	0	24,742	24,742	0	0	0
B0032506	HATTIESBURG	MS		05/28/2010		44,040	0	0	0	0	0	0	44,040	44,040	0	0	0
B2110727	PEARL	MS		12/28/2012		169,222	0	0	0	0	0	0	169,222	169,222	0	0	0
A7112702	SOUTHAVEN	MS		01/29/2008		31,387	0	0	0	0	0	0	31,387	31,387	0	0	0
B0061711	SOUTHAVEN	MS		11/08/2010		34,388	0	0	0	0	0	0	34,388	34,388	0	0	0
A7050904	MISSOULA	MT		07/31/2007		14,283	0	0	0	0	0	0	14,283	14,283	0	0	0
B2051001	APEX	NC		07/16/2012		34,238	0	0	0	0	0	0	34,238	34,238	0	0	0
B1052001	ARDEN	NC		08/12/2011		91,505	0	0	0	0	0	0	91,505	91,505	0	0	0
B2031302	ASHEVILLE	NC		07/19/2012		38,602	0	0	0	0	0	0	38,602	38,602	0	0	0
B3040202	ASHEVILLE	NC		06/25/2013		0	0	0	0	0	0	0	283,964	283,964	0	0	0
A4112602	ASHEVILLE	NC		01/14/2005		51,215	0	0	0	0	0	0	51,215	51,215	0	0	0
A8031904	BOONE	NC		06/12/2008		8,021	0	0	0	0	0	0	8,021	8,021	0	0	0
A3070805	BOONE	NC		09/25/2003		57,441	0	0	0	0	0	0	57,441	57,441	0	0	0
B1032403	BURLINGTON	NC		07/08/2011		28,277	0	0	0	0	0	0	28,277	28,277	0	0	0
A7043001	BURLINGTON	NC		08/23/2007		25,525	0	0	0	0	0	0	25,525	25,525	0	0	0
B3072901	CARRBORO	NC		10/24/2013		0	0	0	0	0	0	0	997,802	997,802	0	0	0
B0030101	CARY	NC		05/07/2010		35,840	0	0	0	0	0	0	35,840	35,840	0	0	0
A7030103	CARY	NC		06/15/2007		9,085	0	0	0	0	0	0	9,085	9,085	0	0	0
A5080204	CARY	NC		10/17/2005		43,454	0	0	0	0	0	0	43,454	43,454	0	0	0
B2022703	CHAPEL HILL	NC		05/11/2012		10,595	0	0	0	0	0	0	10,595	10,595	0	0	0
B3060701	CHARLOTTE	NC		08/23/2013		0	0	0	0	0	0	0	209,478	209,478	0	0	0
B1120901	CHARLOTTE	NC		02/13/2012		11,934	0	0	0	0	0	0	11,934	11,934	0	0	0
B1120902	CHARLOTTE	NC		02/13/2012		23,876	0	0	0	0	0	0	23,876	23,876	0	0	0
B3080203	CHARLOTTE	NC		10/15/2013		0	0	0	0	0	0	0	1,235,353	1,235,353	0	0	0
B0072601	CHARLOTTE	NC		10/27/2010		122,111	0	0	0	0	0	0	122,111	122,111	0	0	0
A1021603	CHARLOTTE	NC		06/01/2001		85,153	0	0	0	0	0	0	85,153	85,153	0	0	0
A7012910	CHARLOTTE	NC		03/15/2007		68,071	0	0	0	0	0	0	68,071	68,071	0	0	0
A4090304	CHARLOTTE	NC		12/08/2004		86,120	0	0	0	0	0	0	86,120	86,120	0	0	0
A5072502	CHARLOTTE	NC		10/13/2005		23,966	0	0	0	0	0	0	23,966	23,966	0	0	0
A5102405	CHARLOTTE	NC		01/17/2006		31,630	0	0	0	0	0	0	31,630	31,630	0	0	0
A3091703	CHARLOTTE	NC		12/16/2003		77,030	0	0	0	0	0	0	77,030	77,030	0	0	0
A3091704	CHARLOTTE	NC		12/16/2003		56,526	0	0	0	0	0	0	56,526	56,526	0	0	0
A4020403	CHARLOTTE	NC		04/22/2004		36,896	0	0	0	0	0	0	36,896	36,896	0	0	0
A2112202	CHARLOTTE	NC		09/19/2003		124,745	0	0	0	0	0	0	124,745	124,745	0	0	0
B3050206	CHARLOTTE	NC		07/23/2013		0	0	0	0	0	0	0	407,425	407,425	0	0	0
B3051707	CHARLOTTE	NC		07/24/2013		0	0	0	0	0	0	0	1,535,305	1,535,305	0	0	0
B3051402	CHARLOTTE	NC		07/19/2013		0	0	0	0	0	0	0	786,303	786,303	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
A6102001	CHARLOTTE	NC		12/18/2006		14,900	0	0	0	0	0	0	14,900	14,900	0	0	0
B0052006	CHARLOTTE	NC		08/12/2010		39,570	0	0	0	0	0	0	39,570	39,570	0	0	0
B0012903	CLAYTON	NC		03/30/2010		64,276	0	0	0	0	0	0	64,276	64,276	0	0	0
A3021901	COLUMBUS	NC		05/07/2003		14,403	0	0	0	0	0	0	14,403	14,403	0	0	0
A5061311	CONCORD	NC		09/15/2005		22,739	0	0	0	0	0	0	22,739	22,739	0	0	0
B1081504	CONCORD	NC		10/26/2011		57,099	0	0	0	0	0	0	57,099	57,099	0	0	0
B3062103	CONCORD	NC		09/11/2013		0	0	0	0	0	0	0	1,370,559	1,370,559	0	0	0
A5091601	DUNN	NC		12/09/2005		32,631	0	0	0	0	0	0	32,631	32,631	0	0	0
A4011303	DURHAM	NC		04/01/2004		37,328	0	0	0	0	0	0	37,328	37,328	0	0	0
A8072501	DURHAM	NC		09/19/2008		10,464	0	0	0	0	0	0	10,464	10,464	0	0	0
B3052401	DURHAM	NC		07/23/2013		0	0	0	0	0	0	0	366,162	366,162	0	0	0
B0032902	DURHAM	NC		06/01/2010		50,727	0	0	0	0	0	0	50,727	50,727	0	0	0
B1122701	DURHAM	NC		03/09/2012		38,020	0	0	0	0	0	0	38,020	38,020	0	0	0
A9030404	DURHAM	NC		05/21/2009		25,108	0	0	0	0	0	0	25,108	25,108	0	0	0
A7030102	DURHAM	NC		06/15/2007		9,085	0	0	0	0	0	0	9,085	9,085	0	0	0
B1012002	ELON	NC		05/31/2011		41,471	0	0	0	0	0	0	41,471	41,471	0	0	0
B1012003	ELON	NC		05/31/2011		33,179	0	0	0	0	0	0	33,179	33,179	0	0	0
A8041002	FAIRVIEW	NC		06/02/2008		24,766	0	0	0	0	0	0	24,766	24,766	0	0	0
A3062003	FAYETTEVILLE	NC		09/08/2003		37,328	0	0	0	0	0	0	37,328	37,328	0	0	0
A7121015	FAYETTEVILLE	NC		03/31/2008		18,793	0	0	0	0	0	0	18,793	18,793	0	0	0
A8022001	FAYETTEVILLE	NC		05/09/2008		11,197	0	0	0	0	0	0	11,197	11,197	0	0	0
B2121803	FAYETTEVILLE	NC		03/07/2013		0	0	0	0	0	0	0	756,938	756,938	0	0	0
B1100401	FAYETTEVILLE	NC		02/28/2012		19,928	0	0	0	0	0	0	19,928	19,928	0	0	0
B1093001	FAYETTEVILLE	NC		12/20/2011		19,157	0	0	0	0	0	0	19,157	19,157	0	0	0
B1093002	FAYETTEVILLE	NC		12/15/2011		12,241	0	0	0	0	0	0	12,241	12,241	0	0	0
B2092401	FAYETTEVILLE	NC		12/18/2012		1,104,177	0	0	0	0	0	0	1,104,177	1,104,177	0	0	0
B2101102	FAYETTEVILLE	NC		12/19/2012		900,650	0	0	0	0	0	0	900,650	900,650	0	0	0
B1081503	FAYETTEVILLE	NC		11/10/2011		41,352	0	0	0	0	0	0	41,352	41,352	0	0	0
B3021401	FAYETTEVILLE	NC		04/11/2013		0	0	0	0	0	0	0	1,252,793	1,252,793	0	0	0
B3030701	FAYETTEVILLE	NC		06/21/2013		0	0	0	0	0	0	0	266,723	266,723	0	0	0
B0072004	FAYETTEVILLE	NC		10/19/2010		8,154	0	0	0	0	0	0	8,154	8,154	0	0	0
B2071701	FAYETTEVILLE	NC		10/31/2012		18,088	0	0	0	0	0	0	18,088	18,088	0	0	0
A7050106	FUQUAY-VARINA	NC		07/17/2007		6,102	0	0	0	0	0	0	6,102	6,102	0	0	0
A7050107	FUQUAY-VARINA	NC		07/30/2007		6,102	0	0	0	0	0	0	6,102	6,102	0	0	0
A8020808	FUQUAY-VARINA	NC		04/11/2008		15,837	0	0	0	0	0	0	15,837	15,837	0	0	0
A7092112	GARNER	NC		12/12/2007		6,840	0	0	0	0	0	0	6,840	6,840	0	0	0
B1090902	GASTONIA	NC		11/10/2011		35,431	0	0	0	0	0	0	35,431	35,431	0	0	0
A8021503	GRAHAM	NC		04/15/2008		32,892	0	0	0	0	0	0	32,892	32,892	0	0	0
B3012902	GREENSBORO	NC		04/08/2013		0	0	0	0	0	0	0	997,354	997,354	0	0	0
A6062302	GREENSBORO	NC		09/07/2006		80,729	0	0	0	0	0	0	80,729	80,729	0	0	0
A6062303	GREENSBORO	NC		09/07/2006		45,468	0	0	0	0	0	0	45,468	45,468	0	0	0
B0032901	GREENSBORO	NC		07/22/2010		31,322	0	0	0	0	0	0	31,322	31,322	0	0	0
B0072605	GREENSBORO	NC		10/27/2010		48,707	0	0	0	0	0	0	48,707	48,707	0	0	0
B0090301	GREENVILLE	NC		12/10/2010		73,981	0	0	0	0	0	0	73,981	73,981	0	0	0
A4092706	GREENVILLE	NC		12/01/2004		124,700	0	0	0	0	0	0	124,700	124,700	0	0	0
A5110305	GREENVILLE	NC		01/31/2006		55,499	0	0	0	0	0	0	55,499	55,499	0	0	0
B3012404	HARRISBURG	NC		04/09/2013		0	0	0	0	0	0	0	468,543	468,543	0	0	0
A3032801	HICKORY	NC		06/19/2003		447,907	0	0	0	0	0	0	447,907	447,907	0	0	0
B3032004	HICKORY	NC		06/07/2013		0	0	0	0	0	0	0	431,856	431,856	0	0	0
B2021703	HICKORY	NC		04/13/2012		8,433	0	0	0	0	0	0	8,433	8,433	0	0	0
A7030901	HIGH POINT	NC		05/17/2007		40,175	0	0	0	0	0	0	40,175	40,175	0	0	0
A8071007	HIGH POINT	NC		09/30/2008		11,078	0	0	0	0	0	0	11,078	11,078	0	0	0
B2122102	HIGH POINT	NC		03/20/2013		0	0	0	0	0	0	0	290,201	290,201	0	0	0
A4051901	HILDEBRAN	NC		08/27/2004		49,234	0	0	0	0	0	0	49,234	49,234	0	0	0
B1030401	HOPE MILLS	NC		05/31/2011		29,778	0	0	0	0	0	0	29,778	29,778	0	0	0
B0040601	JACKSONVILLE	NC		06/28/2010		113,605	0	0	0	0	0	0	113,605	113,605	0	0	0
B2121804	JACKSONVILLE	NC		04/30/2013		0	0	0	0	0	0	0	1,253,658	1,253,658	0	0	0
A7100202	KANNAPOLIS	NC		12/14/2007		7,122	0	0	0	0	0	0	7,122	7,122	0	0	0
B2040404	KERNERSVILLE	NC		06/20/2012		12,287	0	0	0	0	0	0	12,287	12,287	0	0	0
A6033102	KINSTON	NC		06/08/2006		6,315	0	0	0	0	0	0	6,315	6,315	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B3022704	KITTY HAWK	NC		06/28/2013		0	0	0	0	0	0	0	303,511	303,511	0	0	0
B2091101	KNIGHTDALE	NC		11/28/2012		58,333	0	0	0	0	0	0	58,333	58,333	0	0	0
A4011304	KNIGHTDALE	NC		04/01/2004		25,258	0	0	0	0	0	0	25,258	25,258	0	0	0
B0052808	LENOIR	NC		07/30/2010		24,686	0	0	0	0	0	0	24,686	24,686	0	0	0
B2050204	MATTHEWS	NC		07/31/2012		53,336	0	0	0	0	0	0	53,336	53,336	0	0	0
A6063001	MATTHEWS	NC		09/28/2006		12,000	0	0	0	0	0	0	12,000	12,000	0	0	0
B0032401	MATTHEWS	NC		05/27/2010		25,955	0	0	0	0	0	0	25,955	25,955	0	0	0
B3040503	MATTHEWS	NC		06/03/2013		0	0	0	0	0	0	0	341,919	341,919	0	0	0
A7030106	MATTHEWS	NC		05/17/2007		20,592	0	0	0	0	0	0	20,592	20,592	0	0	0
B2060802	MONROE	NC		08/14/2012		11,055	0	0	0	0	0	0	11,055	11,055	0	0	0
A9021901	MORRISVILLE	NC		07/01/2009		19,680	0	0	0	0	0	0	19,680	19,680	0	0	0
A7083105	MORRISVILLE	NC		10/25/2007		15,118	0	0	0	0	0	0	15,118	15,118	0	0	0
A7011102	NAGS HEAD	NC		04/06/2007		41,830	0	0	0	0	0	0	41,830	41,830	0	0	0
A7060704	PINEHURST	NC		08/06/2007		7,599	0	0	0	0	0	0	7,599	7,599	0	0	0
A7060805	RALEIGH	NC		07/23/2007		11,308	0	0	0	0	0	0	11,308	11,308	0	0	0
A7080801	RALEIGH	NC		10/22/2007		14,211	0	0	0	0	0	0	14,211	14,211	0	0	0
B2021402	RALEIGH	NC		11/01/2012		63,788	0	0	0	0	0	0	63,788	63,788	0	0	0
A7102302	RALEIGH	NC		12/21/2007		11,894	0	0	0	0	0	0	11,894	11,894	0	0	0
A7082301	RALEIGH	NC		10/29/2007		9,904	0	0	0	0	0	0	9,904	9,904	0	0	0
B2102201	RALEIGH	NC		12/20/2012		357,568	0	0	0	0	0	0	357,568	357,568	0	0	0
A9022704	RALEIGH	NC		05/28/2009		3,845	0	0	0	0	0	0	3,845	3,845	0	0	0
B1071802	RALEIGH	NC		10/26/2011		88,648	0	0	0	0	0	0	88,648	88,648	0	0	0
B1091201	RALEIGH	NC		11/17/2011		14,570	0	0	0	0	0	0	14,570	14,570	0	0	0
B1072601	RALEIGH	NC		11/09/2011		22,727	0	0	0	0	0	0	22,727	22,727	0	0	0
B1072602	RALEIGH	NC		11/09/2011		29,239	0	0	0	0	0	0	29,239	29,239	0	0	0
A4032401	RALEIGH	NC		05/27/2004		63,696	0	0	0	0	0	0	63,696	63,696	0	0	0
B2052303	RALEIGH	NC		09/21/2012		38,509	0	0	0	0	0	0	38,509	38,509	0	0	0
B2052304	RALEIGH	NC		09/21/2012		26,510	0	0	0	0	0	0	26,510	26,510	0	0	0
B1040807	RALEIGH	NC		06/27/2011		20,455	0	0	0	0	0	0	20,455	20,455	0	0	0
B1041504	RALEIGH	NC		07/15/2011		15,654	0	0	0	0	0	0	15,654	15,654	0	0	0
B1061013	RALEIGH	NC		09/30/2011		28,125	0	0	0	0	0	0	28,125	28,125	0	0	0
A8123101	RALEIGH	NC		02/13/2009		49,462	0	0	0	0	0	0	49,462	49,462	0	0	0
A8121002	RALEIGH	NC		02/20/2009		8,469	0	0	0	0	0	0	8,469	8,469	0	0	0
B2122107	RALEIGH	NC		02/14/2013		0	0	0	0	0	0	0	433,284	433,284	0	0	0
B1061602	RALEIGH	NC		08/26/2011		28,551	0	0	0	0	0	0	28,551	28,551	0	0	0
A3062601	RALEIGH	NC		08/14/2003		27,781	0	0	0	0	0	0	27,781	27,781	0	0	0
B0120808	RALEIGH	NC		04/19/2011		12,610	0	0	0	0	0	0	12,610	12,610	0	0	0
B0120810	RALEIGH	NC		04/19/2011		10,212	0	0	0	0	0	0	10,212	10,212	0	0	0
A4072202	RESEARCH TRIANGLE PARK	NC		12/01/2004		90,794	0	0	0	0	0	0	90,794	90,794	0	0	0
A4061601	ROANOKE RAPIDS	NC		09/13/2004		20,338	0	0	0	0	0	0	20,338	20,338	0	0	0
A7102007	ROCKY MOUNT	NC		03/27/2008		33,074	0	0	0	0	0	0	33,074	33,074	0	0	0
A7102007A	ROCKY MOUNT	NC		05/19/2008		49,198	0	0	0	0	0	0	49,198	49,198	0	0	0
A7102008	ROCKY MOUNT	NC		03/27/2008		41,343	0	0	0	0	0	0	41,343	41,343	0	0	0
A7102008A	ROCKY MOUNT	NC		05/19/2008		24,806	0	0	0	0	0	0	24,806	24,806	0	0	0
A7102009	ROCKY MOUNT	NC		03/27/2008		42,145	0	0	0	0	0	0	42,145	42,145	0	0	0
A7102009A	ROCKY MOUNT	NC		05/19/2008		16,537	0	0	0	0	0	0	16,537	16,537	0	0	0
A7102010	ROCKY MOUNT	NC		03/27/2008		49,612	0	0	0	0	0	0	49,612	49,612	0	0	0
A7102010A	ROCKY MOUNT	NC		05/19/2008		10,749	0	0	0	0	0	0	10,749	10,749	0	0	0
A7102011	ROCKY MOUNT	NC		03/27/2008		18,604	0	0	0	0	0	0	18,604	18,604	0	0	0
A5081602	ROCKY MOUNT	NC		12/19/2005		123,357	0	0	0	0	0	0	123,357	123,357	0	0	0
A8110401	ROCKY MOUNT	NC		01/12/2009		14,209	0	0	0	0	0	0	14,209	14,209	0	0	0
B1081206	ROSEBORO	NC		10/31/2011		60,091	0	0	0	0	0	0	60,091	60,091	0	0	0
B2111605	RUTHERFORDTON	NC		01/25/2013		0	0	0	0	0	0	0	410,838	410,838	0	0	0
A6032907	SHELBY	NC		05/25/2006		18,890	0	0	0	0	0	0	18,890	18,890	0	0	0
A7032803	SMITHFIELD	NC		06/14/2007		13,488	0	0	0	0	0	0	13,488	13,488	0	0	0
A7010501	SOUTHERN PINES	NC		04/11/2007		7,530	0	0	0	0	0	0	7,530	7,530	0	0	0
A6022104	SOUTHERN PINES	NC		05/10/2006		10,463	0	0	0	0	0	0	10,463	10,463	0	0	0
A5110304	SOUTHERN PINES	NC		01/25/2006		16,264	0	0	0	0	0	0	16,264	16,264	0	0	0
B0021601	SOUTHPORT	NC		03/31/2010		117,738	0	0	0	0	0	0	117,738	117,738	0	0	0
B2031201	SPRING LAKE	NC		08/23/2012		87,945	0	0	0	0	0	0	87,945	87,945	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
A6071001	SPRING LAKE	NC		11/17/2006		92,877	0	0	0	0	0	0	92,877	92,877	0	0	0
A4011306	WAKE FOREST	NC		04/01/2004		21,292	0	0	0	0	0	0	21,292	21,292	0	0	0
A3013002	WEDDINGTON	NC		04/17/2003		42,094	0	0	0	0	0	0	42,094	42,094	0	0	0
B3010202	WILMINGTON	NC		03/28/2013		0	0	0	0	0	0	0	1,831,067	1,831,067	0	0	0
A8090303	WILSON	NC		11/19/2008		51,384	0	0	0	0	0	0	51,384	51,384	0	0	0
B2110901	WINSTON-SALEM	NC		02/15/2013		0	0	0	0	0	0	0	1,672,109	1,672,109	0	0	0
B0111602	WINSTON-SALEM	NC		01/18/2011		54,541	0	0	0	0	0	0	54,541	54,541	0	0	0
B1063011	WINSTON-SALEM	NC		09/22/2011		21,927	0	0	0	0	0	0	21,927	21,927	0	0	0
A5020204	BISMARK	ND		05/11/2005		42,917	0	0	0	0	0	0	42,917	42,917	0	0	0
B2110732	FARGO	ND		12/28/2012		147,716	0	0	0	0	0	0	147,716	147,716	0	0	0
A8071006	FARGO	ND		10/03/2008		14,378	0	0	0	0	0	0	14,378	14,378	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		79,595	0	0	0	0	0	0	79,595	79,595	0	0	0
A1030803	LEXINGTON	NE		06/11/2001		35,638	0	0	0	0	0	0	35,638	35,638	0	0	0
97120207	LINCOLN	NE		02/26/1998		126,036	0	0	0	0	0	0	126,036	126,036	0	0	0
A6030906	LINCOLN	NE		05/11/2006		10,324	0	0	0	0	0	0	10,324	10,324	0	0	0
A6042403	OMAHA	NE		06/29/2006		17,622	0	0	0	0	0	0	17,622	17,622	0	0	0
A8030606	OMAHA	NE		05/05/2008		9,000	0	0	0	0	0	0	9,000	9,000	0	0	0
B2112102	OMAHA	NE		01/29/2013		0	0	0	0	0	0	0	567,010	567,010	0	0	0
A2083001	OMAHA	NE		10/31/2002		55,201	0	0	0	0	0	0	55,201	55,201	0	0	0
A3010901	OMAHA	NE		04/22/2003		56,486	0	0	0	0	0	0	56,486	56,486	0	0	0
A3061902	OMAHA	NE		08/22/2003		110,192	0	0	0	0	0	0	110,192	110,192	0	0	0
B2031308	OMAHA	NE		05/22/2012		28,977	0	0	0	0	0	0	28,977	28,977	0	0	0
A1111514	OMAHA	NE		02/07/2002		53,227	0	0	0	0	0	0	53,227	53,227	0	0	0
B2082701	OMAHA	NE		10/30/2012		17,755	0	0	0	0	0	0	17,755	17,755	0	0	0
B2012902	OMAHA	NE		03/30/2012		67,195	0	0	0	0	0	0	67,195	67,195	0	0	0
B3062402	OMAHA	NE		09/05/2013		0	0	0	0	0	0	0	392,946	392,946	0	0	0
B3072304	OMAHA	NE		10/11/2013		0	0	0	0	0	0	0	819,642	819,642	0	0	0
B3072305	OMAHA	NE		10/11/2013		0	0	0	0	0	0	0	796,478	796,478	0	0	0
B3072306	OMAHA	NE		10/11/2013		0	0	0	0	0	0	0	1,667,470	1,667,470	0	0	0
B3071901	OMAHA	NE		09/30/2013		0	0	0	0	0	0	0	1,526,398	1,526,398	0	0	0
A7031604	OMAHA	NE		05/29/2007		15,459	0	0	0	0	0	0	15,459	15,459	0	0	0
A7021204	OMAHA	NE		04/10/2007		16,751	0	0	0	0	0	0	16,751	16,751	0	0	0
A4100706	OMAHA	NE		12/07/2004		51,133	0	0	0	0	0	0	51,133	51,133	0	0	0
A9020601	OMAHA	NE		04/02/2009		15,416	0	0	0	0	0	0	15,416	15,416	0	0	0
A7061203	PAPILLION	NE		01/16/2008		11,089	0	0	0	0	0	0	11,089	11,089	0	0	0
A4052110	BERLIN	NH		08/26/2004		37,961	0	0	0	0	0	0	37,961	37,961	0	0	0
A6062103	CONCORD	NH		09/11/2006		49,198	0	0	0	0	0	0	49,198	49,198	0	0	0
A5061701	DERRY	NH		08/01/2005		16,293	0	0	0	0	0	0	16,293	16,293	0	0	0
B1041401	DOVER	NH		06/03/2011		19,930	0	0	0	0	0	0	19,930	19,930	0	0	0
A7092404	EXETER	NH		12/17/2007		21,376	0	0	0	0	0	0	21,376	21,376	0	0	0
A6122701	HAMPSTEAD	NH		03/15/2007		32,374	0	0	0	0	0	0	32,374	32,374	0	0	0
A4051201	MANCHESTER	NH		08/05/2004		29,967	0	0	0	0	0	0	29,967	29,967	0	0	0
A40512013	MANCHESTER	NH		01/30/2008		5,692	0	0	0	0	0	0	5,692	5,692	0	0	0
A7080902	MANCHESTER	NH		10/12/2007		46,563	0	0	0	0	0	0	46,563	46,563	0	0	0
A5042801	MERRIMACK	NH		07/18/2005		32,415	0	0	0	0	0	0	32,415	32,415	0	0	0
A7040302	NASHUA	NH		06/27/2007		3,936	0	0	0	0	0	0	3,936	3,936	0	0	0
A7012603	NORTH CONWAY	NH		03/29/2007		24,321	0	0	0	0	0	0	24,321	24,321	0	0	0
A6111402	NORTH CONWAY	NH		03/20/2007		30,860	0	0	0	0	0	0	30,860	30,860	0	0	0
A7092403	NORTH HAMPTON	NH		12/17/2007		22,502	0	0	0	0	0	0	22,502	22,502	0	0	0
A7092401	NORTH HAMPTON	NH		12/17/2007		10,877	0	0	0	0	0	0	10,877	10,877	0	0	0
A6052605	ROCHESTER	NH		08/14/2006		9,480	0	0	0	0	0	0	9,480	9,480	0	0	0
B0110801	ATLANTIC CITY	NJ		01/19/2011		18,718	0	0	0	0	0	0	18,718	18,718	0	0	0
B0110802	ATLANTIC CITY	NJ		01/19/2011		71,146	0	0	0	0	0	0	71,146	71,146	0	0	0
B0110803	ATLANTIC CITY	NJ		01/19/2011		52,856	0	0	0	0	0	0	52,856	52,856	0	0	0
A3112603	BELLEVILLE	NJ		02/27/2004		38,680	0	0	0	0	0	0	38,680	38,680	0	0	0
A2082601	BRANCHBURG	NJ		11/19/2002		72,089	0	0	0	0	0	0	72,089	72,089	0	0	0
A4011301	CARLSTADT	NJ		03/15/2004		54,472	0	0	0	0	0	0	54,472	54,472	0	0	0
A40113013	CARLSTADT	NJ		05/05/2008		41,841	0	0	0	0	0	0	41,841	41,841	0	0	0
A5050602	CARLSTADT	NJ		07/29/2005		33,651	0	0	0	0	0	0	33,651	33,651	0	0	0
A4013002	CLIFTON	NJ		04/20/2004		61,734	0	0	0	0	0	0	61,734	61,734	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
B0060702	DEPTFORD	NJ		08/18/2010		92,322	0	0	0	0	0	0	92,322	92,322	0	0	0
A5120603	EAST BRUNSWICK	NJ		04/25/2006		12,968	0	0	0	0	0	0	12,968	12,968	0	0	0
A7081601	FREEHOLD	NJ		11/30/2007		6,499	0	0	0	0	0	0	6,499	6,499	0	0	0
A7072604	HALEDON	NJ		10/04/2007		52,798	0	0	0	0	0	0	52,798	52,798	0	0	0
B2110703	HAMPTON	NJ		03/27/2013		0	0	0	0	0	0	0	453,899	453,899	0	0	0
B3021903	HILLSIDE	NJ		05/15/2013		0	0	0	0	0	0	0	466,659	466,659	0	0	0
A4011402	HILLSIDE	NJ		03/23/2004		50,281	0	0	0	0	0	0	50,281	50,281	0	0	0
B1112501	HOBOKEN	NJ		12/29/2011		28,229	0	0	0	0	0	0	28,229	28,229	0	0	0
A5041301	KEARNY	NJ		07/07/2005		10,404	0	0	0	0	0	0	10,404	10,404	0	0	0
A3082203	LINDEN	NJ		11/12/2003		20,929	0	0	0	0	0	0	20,929	20,929	0	0	0
A5120604	MAHWAH	NJ		04/25/2006		16,425	0	0	0	0	0	0	16,425	16,425	0	0	0
A6060501	MIDDLESEX	NJ		08/24/2006		32,964	0	0	0	0	0	0	32,964	32,964	0	0	0
A4031105	MIDDLETOWN	NJ		04/29/2004		42,519	0	0	0	0	0	0	42,519	42,519	0	0	0
A6061206	MILLVILLE	NJ		08/08/2006		21,426	0	0	0	0	0	0	21,426	21,426	0	0	0
A7102903	MORRISTOWN	NJ		01/14/2008		21,467	0	0	0	0	0	0	21,467	21,467	0	0	0
A3051501	MOUNTAINSIDE	NJ		07/31/2003		293,360	0	0	0	0	0	0	293,360	293,360	0	0	0
A4032611	MT LAUREL	NJ		05/24/2004		26,856	0	0	0	0	0	0	26,856	26,856	0	0	0
A7041004	NEW BRUNSWICK	NJ		07/02/2007		24,408	0	0	0	0	0	0	24,408	24,408	0	0	0
A3012801	NEWARK	NJ		04/24/2003		41,378	0	0	0	0	0	0	41,378	41,378	0	0	0
A2102301	NEWARK	NJ		01/23/2003		53,618	0	0	0	0	0	0	53,618	53,618	0	0	0
A3091803	NEWARK	NJ		12/18/2003		52,377	0	0	0	0	0	0	52,377	52,377	0	0	0
A8071008	NEWARK	NJ		09/22/2008		12,794	0	0	0	0	0	0	12,794	12,794	0	0	0
A8082702	NEWARK	NJ		11/14/2008		27,304	0	0	0	0	0	0	27,304	27,304	0	0	0
A4012602	PARAMUS	NJ		04/23/2004		62,104	0	0	0	0	0	0	62,104	62,104	0	0	0
A4030507	PATERSON	NJ		05/24/2004		61,372	0	0	0	0	0	0	61,372	61,372	0	0	0
A8041403	PATERSON	NJ		06/19/2008		5,722	0	0	0	0	0	0	5,722	5,722	0	0	0
A5122202	PATERSON	NJ		03/08/2006		60,268	0	0	0	0	0	0	60,268	60,268	0	0	0
A5082202	PATERSON	NJ		10/31/2005		118,500	0	0	0	0	0	0	118,500	118,500	0	0	0
A5082203	PATERSON	NJ		10/31/2005		26,266	0	0	0	0	0	0	26,266	26,266	0	0	0
A4093001	PATERSON	NJ		12/21/2004		69,510	0	0	0	0	0	0	69,510	69,510	0	0	0
B3021904	POINT PLEASANT BEACH	NJ		05/22/2013		0	0	0	0	0	0	0	426,214	426,214	0	0	0
A1030705	READINGTON TOWNSHIP	NJ		05/17/2001		42,825	0	0	0	0	0	0	42,825	42,825	0	0	0
A4021702	RUNNEMEDE	NJ		05/10/2004		37,984	0	0	0	0	0	0	37,984	37,984	0	0	0
B3011002	SHIPBOTTOM	NJ		03/15/2013		0	0	0	0	0	0	0	694,685	694,685	0	0	0
A4021202	SWEDESBORO	NJ		05/03/2004		50,693	0	0	0	0	0	0	50,693	50,693	0	0	0
A4061401	SWEDESBORO	NJ		09/02/2004		18,230	0	0	0	0	0	0	18,230	18,230	0	0	0
A4091406	TURNERSVILLE	NJ		12/16/2004		45,220	0	0	0	0	0	0	45,220	45,220	0	0	0
A4121001	WEST DEPTFORD	NJ		03/01/2005		30,332	0	0	0	0	0	0	30,332	30,332	0	0	0
A5021003	ALBUQUERQUE	NM		05/09/2005		10,872	0	0	0	0	0	0	10,872	10,872	0	0	0
A4091302	ALBUQUERQUE	NM		12/09/2004		27,876	0	0	0	0	0	0	27,876	27,876	0	0	0
A4100101	ALBUQUERQUE	NM		12/20/2004		73,330	0	0	0	0	0	0	73,330	73,330	0	0	0
A4032407	ALBUQUERQUE	NM		07/07/2004		62,168	0	0	0	0	0	0	62,168	62,168	0	0	0
B3022601	ALBUQUERQUE	NM		04/24/2013		0	0	0	0	0	0	0	944,367	944,367	0	0	0
A7012302	ALBUQUERQUE	NM		03/14/2007		42,829	0	0	0	0	0	0	42,829	42,829	0	0	0
A7091704	ALBUQUERQUE	NM		12/14/2007		5,518	0	0	0	0	0	0	5,518	5,518	0	0	0
A7043002	ALBUQUERQUE	NM		07/25/2007		31,708	0	0	0	0	0	0	31,708	31,708	0	0	0
A7050902	ALBUQUERQUE	NM		07/25/2007		7,497	0	0	0	0	0	0	7,497	7,497	0	0	0
B2022701	ALBUQUERQUE	NM		04/30/2012		74,261	0	0	0	0	0	0	74,261	74,261	0	0	0
B3030401	ALBUQUERQUE	NM		10/11/2013		0	0	0	0	0	0	0	2,471,106	2,471,106	0	0	0
B0111201	ALBUQUERQUE	NM		01/27/2011		8,473	0	0	0	0	0	0	8,473	8,473	0	0	0
B3050906	ALBUQUERQUE	NM		07/24/2013		0	0	0	0	0	0	0	442,655	442,655	0	0	0
A5090703	ALBUQUERQUE	NM		11/14/2005		7,893	0	0	0	0	0	0	7,893	7,893	0	0	0
A5091203	ALBUQUERQUE	NM		10/20/2005		10,929	0	0	0	0	0	0	10,929	10,929	0	0	0
A5062301	ALBUQUERQUE	NM		09/27/2005		75,384	0	0	0	0	0	0	75,384	75,384	0	0	0
A5081802	ALBUQUERQUE	NM		10/27/2005		18,320	0	0	0	0	0	0	18,320	18,320	0	0	0
A5122803	ALBUQUERQUE	NM		02/28/2006		16,130	0	0	0	0	0	0	16,130	16,130	0	0	0
A7120402	ALBUQUERQUE	NM		02/25/2008		9,757	0	0	0	0	0	0	9,757	9,757	0	0	0
A7120403	ALBUQUERQUE	NM		02/25/2008		9,757	0	0	0	0	0	0	9,757	9,757	0	0	0
A7120404	ALBUQUERQUE	NM		02/25/2008		10,349	0	0	0	0	0	0	10,349	10,349	0	0	0
A7120407	ALBUQUERQUE	NM		02/25/2008		13,362	0	0	0	0	0	0	13,362	13,362	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
A7120409	ALBUQUERQUE	NM		02/25/2008		11,111	0	0	0	0	0	0	11,111	11,111	0	0	0
B0040504	ALBUQUERQUE	NM		06/04/2010		14,785	0	0	0	0	0	0	14,785	14,785	0	0	0
B0040505	ALBUQUERQUE	NM		06/04/2010		8,023	0	0	0	0	0	0	8,023	8,023	0	0	0
B0040506	ALBUQUERQUE	NM		06/04/2010		33,443	0	0	0	0	0	0	33,443	33,443	0	0	0
B0050701	ALBUQUERQUE	NM		07/15/2010		8,836	0	0	0	0	0	0	8,836	8,836	0	0	0
A8090901	ALBUQUERQUE	NM		12/18/2008		20,731	0	0	0	0	0	0	20,731	20,731	0	0	0
A8091201	ALBUQUERQUE	NM		12/05/2008		13,013	0	0	0	0	0	0	13,013	13,013	0	0	0
A6092202	ALBUQUERQUE	NM		11/30/2006		16,018	0	0	0	0	0	0	16,018	16,018	0	0	0
A6101903	ALBUQUERQUE	NM		12/20/2006		33,759	0	0	0	0	0	0	33,759	33,759	0	0	0
A6031301	ALBUQUERQUE	NM		05/18/2006		9,556	0	0	0	0	0	0	9,556	9,556	0	0	0
A6033108	ALBUQUERQUE	NM		11/15/2006		8,754	0	0	0	0	0	0	8,754	8,754	0	0	0
A6033109	ALBUQUERQUE	NM		11/15/2006		17,885	0	0	0	0	0	0	17,885	17,885	0	0	0
A6012302	ALBUQUERQUE	NM		04/17/2006		8,984	0	0	0	0	0	0	8,984	8,984	0	0	0
B0060403	ALBUQUERQUE	NM		07/30/2010		43,738	0	0	0	0	0	0	43,738	43,738	0	0	0
A7120405	BERNALILLO	NM		02/25/2008		6,056	0	0	0	0	0	0	6,056	6,056	0	0	0
A5062406	BOSQUE FARMS	NM		09/29/2005		25,474	0	0	0	0	0	0	25,474	25,474	0	0	0
A6121901	FARMINGTON	NM		03/12/2007		16,132	0	0	0	0	0	0	16,132	16,132	0	0	0
B3022602	FARMINGTON	NM		04/16/2013		0	0	0	0	0	0	0	552,704	552,704	0	0	0
A6100903	HOBBS	NM		12/15/2006		11,539	0	0	0	0	0	0	11,539	11,539	0	0	0
A6101301	LAS CRUCES	NM		01/05/2007		18,308	0	0	0	0	0	0	18,308	18,308	0	0	0
B2113001	LAS CRUCES	NM		01/30/2013		0	0	0	0	0	0	0	640,302	640,302	0	0	0
A7120301	LAS CRUCES	NM		03/20/2008		4,980	0	0	0	0	0	0	4,980	4,980	0	0	0
A7121302	LAS CRUCES	NM		02/29/2008		3,259	0	0	0	0	0	0	3,259	3,259	0	0	0
B1012502	LAS CRUCES	NM		07/18/2011		52,181	0	0	0	0	0	0	52,181	52,181	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		43,377	0	0	0	0	0	0	43,377	43,377	0	0	0
B1012605	LAS LUNES	NM		07/07/2011		74,390	0	0	0	0	0	0	74,390	74,390	0	0	0
A7120410	RIO RANCHO	NM		02/25/2008		10,290	0	0	0	0	0	0	10,290	10,290	0	0	0
A8120502	RIO RANCHO	NM		01/15/2009		4,876	0	0	0	0	0	0	4,876	4,876	0	0	0
A5092804	ROSWELL	NM		12/08/2005		13,114	0	0	0	0	0	0	13,114	13,114	0	0	0
B1092904	ROSWELL	NM		11/18/2011		24,278	0	0	0	0	0	0	24,278	24,278	0	0	0
B2103110	SANTA FE	NM		03/07/2013		0	0	0	0	0	0	0	527,013	527,013	0	0	0
B3030104	SANTA FE	NM		06/14/2013		0	0	0	0	0	0	0	973,590	973,590	0	0	0
A5042103	SANTA FE	NM		07/28/2005		61,248	0	0	0	0	0	0	61,248	61,248	0	0	0
A50421033	SANTA FE	NM		11/29/2007		29,930	0	0	0	0	0	0	29,930	29,930	0	0	0
A5032305	SANTA FE	NM		06/29/2005		29,572	0	0	0	0	0	0	29,572	29,572	0	0	0
A7091701	SANTA FE	NM		12/17/2007		10,615	0	0	0	0	0	0	10,615	10,615	0	0	0
B2062203	SANTA FE	NM		09/28/2012		42,512	0	0	0	0	0	0	42,512	42,512	0	0	0
B2062204	SANTA FE	NM		09/28/2012		14,174	0	0	0	0	0	0	14,174	14,174	0	0	0
A5091209	SANTA FE	NM		11/29/2005		8,604	0	0	0	0	0	0	8,604	8,604	0	0	0
A7120408	SANTA FE	NM		02/25/2008		9,083	0	0	0	0	0	0	9,083	9,083	0	0	0
B3090303	SANTA FE	NM		11/08/2013		0	0	0	0	0	0	0	541,450	541,450	0	0	0
A3121906	SANTA FE	NM		03/17/2004		64,271	0	0	0	0	0	0	64,271	64,271	0	0	0
A6062206	SANTA FE	NM		09/15/2006		112,524	0	0	0	0	0	0	112,524	112,524	0	0	0
A6033001	SANTA FE	NM		06/30/2006		10,866	0	0	0	0	0	0	10,866	10,866	0	0	0
A7120702	SANTA TERESA	NM		02/21/2008		13,911	0	0	0	0	0	0	13,911	13,911	0	0	0
B3021304	SANTA TERESA	NM		04/25/2013		0	0	0	0	0	0	0	271,372	271,372	0	0	0
B1112902	SANTA TERESA	NM		02/28/2012		43,969	0	0	0	0	0	0	43,969	43,969	0	0	0
A7030105	SILVER CITY	NM		08/23/2007		17,875	0	0	0	0	0	0	17,875	17,875	0	0	0
A4041905	CARSON CITY	NV		07/06/2004		166,703	0	0	0	0	0	0	166,703	166,703	0	0	0
A5081704	CARSON CITY	NV		11/02/2005		42,213	0	0	0	0	0	0	42,213	42,213	0	0	0
A5112206	CARSON CITY	NV		02/08/2006		57,374	0	0	0	0	0	0	57,374	57,374	0	0	0
A6071702	CARSON CITY	NV		10/02/2006		21,441	0	0	0	0	0	0	21,441	21,441	0	0	0
A6080704	HENDERSON	NV		11/21/2006		9,537	0	0	0	0	0	0	9,537	9,537	0	0	0
A8030302	HENDERSON	NV		04/30/2008		17,058	0	0	0	0	0	0	17,058	17,058	0	0	0
B0040701	HENDERSON	NV		07/30/2010		23,819	0	0	0	0	0	0	23,819	23,819	0	0	0
A3092301	HENDERSON	NV		11/25/2003		24,044	0	0	0	0	0	0	24,044	24,044	0	0	0
B1022803	HENDERSON	NV		04/28/2011		4,435	0	0	0	0	0	0	4,435	4,435	0	0	0
B1081001	HENDERSON	NV		10/06/2011		24,283	0	0	0	0	0	0	24,283	24,283	0	0	0
A9022702	HENDERSON	NV		05/14/2009		15,517	0	0	0	0	0	0	15,517	15,517	0	0	0
A7032704	HENDERSON	NV		05/17/2007		10,047	0	0	0	0	0	0	10,047	10,047	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
A1030201	HENDERSON	NV		05/18/2001		26,484	0	0	0	0	0	0	26,484	26,484	0	0	0
B1050901	INCLINE VILLAGE	NV		07/28/2011		21,759	0	0	0	0	0	0	21,759	21,759	0	0	0
B1033102	LAS VEGAS	NV		05/25/2011		81,506	0	0	0	0	0	0	81,506	81,506	0	0	0
B1033001	LAS VEGAS	NV		06/14/2011		26,083	0	0	0	0	0	0	26,083	26,083	0	0	0
B1033106	LAS VEGAS	NV		07/27/2011		13,453	0	0	0	0	0	0	13,453	13,453	0	0	0
B1033004	LAS VEGAS	NV		06/30/2011		16,177	0	0	0	0	0	0	16,177	16,177	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		28,092	0	0	0	0	0	0	28,092	28,092	0	0	0
A6083001	LAS VEGAS	NV		12/01/2006		11,097	0	0	0	0	0	0	11,097	11,097	0	0	0
A6083002	LAS VEGAS	NV		11/10/2006		6,687	0	0	0	0	0	0	6,687	6,687	0	0	0
A6110903	LAS VEGAS	NV		02/01/2007		23,938	0	0	0	0	0	0	23,938	23,938	0	0	0
A6110905	LAS VEGAS	NV		02/01/2007		12,754	0	0	0	0	0	0	12,754	12,754	0	0	0
A8022705	LAS VEGAS	NV		05/13/2008		6,582	0	0	0	0	0	0	6,582	6,582	0	0	0
B0051301	LAS VEGAS	NV		08/13/2010		41,526	0	0	0	0	0	0	41,526	41,526	0	0	0
B0061503	LAS VEGAS	NV		08/26/2010		34,285	0	0	0	0	0	0	34,285	34,285	0	0	0
A6012603	LAS VEGAS	NV		03/09/2006		12,995	0	0	0	0	0	0	12,995	12,995	0	0	0
A6022803	LAS VEGAS	NV		04/27/2006		5,381	0	0	0	0	0	0	5,381	5,381	0	0	0
A8020812	LAS VEGAS	NV		04/28/2008		44,457	0	0	0	0	0	0	44,457	44,457	0	0	0
B1022401	LAS VEGAS	NV		04/28/2011		16,061	0	0	0	0	0	0	16,061	16,061	0	0	0
B1012001	LAS VEGAS	NV		03/10/2011		44,443	0	0	0	0	0	0	44,443	44,443	0	0	0
B0122701	LAS VEGAS	NV		03/11/2011		24,430	0	0	0	0	0	0	24,430	24,430	0	0	0
A8062006	LAS VEGAS	NV		08/28/2008		44,964	0	0	0	0	0	0	44,964	44,964	0	0	0
A8040901	LAS VEGAS	NV		07/31/2008		20,749	0	0	0	0	0	0	20,749	20,749	0	0	0
A8033103	LAS VEGAS	NV		07/01/2008		45,588	0	0	0	0	0	0	45,588	45,588	0	0	0
A4021905	LAS VEGAS	NV		06/07/2004		117,638	0	0	0	0	0	0	117,638	117,638	0	0	0
A4022705	LAS VEGAS	NV		05/13/2004		18,499	0	0	0	0	0	0	18,499	18,499	0	0	0
A2082901	LAS VEGAS	NV		11/14/2002		39,356	0	0	0	0	0	0	39,356	39,356	0	0	0
A3050101	LAS VEGAS	NV		07/08/2003		43,436	0	0	0	0	0	0	43,436	43,436	0	0	0
B0030504	LAS VEGAS	NV		04/29/2010		21,580	0	0	0	0	0	0	21,580	21,580	0	0	0
A5110303	LAS VEGAS	NV		05/23/2006		6,243	0	0	0	0	0	0	6,243	6,243	0	0	0
A5102402	LAS VEGAS	NV		12/20/2005		12,030	0	0	0	0	0	0	12,030	12,030	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		0	0	0	0	0	0	0	442,000	442,000	0	0	0
A6112704	LAS VEGAS	NV		01/09/2007		9,439	0	0	0	0	0	0	9,439	9,439	0	0	0
99011401	LAS VEGAS	NV		03/31/1999		44,844	0	0	0	0	0	0	44,844	44,844	0	0	0
B0080609	LAS VEGAS	NV		10/06/2010		13,787	0	0	0	0	0	0	13,787	13,787	0	0	0
B0080611	LAS VEGAS	NV		10/28/2010		54,346	0	0	0	0	0	0	54,346	54,346	0	0	0
B0072603	LAS VEGAS	NV		10/12/2010		5,329	0	0	0	0	0	0	5,329	5,329	0	0	0
B0071202	LAS VEGAS	NV		10/06/2010		7,410	0	0	0	0	0	0	7,410	7,410	0	0	0
A7091101	LAS VEGAS	NV		11/29/2007		24,287	0	0	0	0	0	0	24,287	24,287	0	0	0
B3071502	LAS VEGAS	NV		10/08/2013		0	0	0	0	0	0	0	1,267,616	1,267,616	0	0	0
A9092402	LAS VEGAS	NV		11/17/2009		1,816	0	0	0	0	0	0	1,816	1,816	0	0	0
A7071901	LAS VEGAS	NV		08/15/2007		17,973	0	0	0	0	0	0	17,973	17,973	0	0	0
A9040906	LAS VEGAS	NV		06/23/2009		65,485	0	0	0	0	0	0	65,485	65,485	0	0	0
A7032804	LAS VEGAS	NV		05/17/2007		12,555	0	0	0	0	0	0	12,555	12,555	0	0	0
A7032808	LAS VEGAS	NV		06/29/2007		15,139	0	0	0	0	0	0	15,139	15,139	0	0	0
A7032205	LAS VEGAS	NV		04/26/2007		13,101	0	0	0	0	0	0	13,101	13,101	0	0	0
B1111001	LAS VEGAS	NV		01/19/2012		18,400	0	0	0	0	0	0	18,400	18,400	0	0	0
A5042803	LAS VEGAS	NV		07/18/2005		28,316	0	0	0	0	0	0	28,316	28,316	0	0	0
A9040702	LAS VEGAS	NV		06/05/2009		9,236	0	0	0	0	0	0	9,236	9,236	0	0	0
A9031101	LAS VEGAS	NV		05/21/2009		52,313	0	0	0	0	0	0	52,313	52,313	0	0	0
B1091401	LAS VEGAS	NV		11/29/2011		9,363	0	0	0	0	0	0	9,363	9,363	0	0	0
B3032701	LAS VEGAS	NV		05/21/2013		0	0	0	0	0	0	0	686,974	686,974	0	0	0
A4031903	LAS VEGAS	NV		06/17/2004		12,495	0	0	0	0	0	0	12,495	12,495	0	0	0
A4032001	LAS VEGAS	NV		04/21/2004		22,021	0	0	0	0	0	0	22,021	22,021	0	0	0
A4061704	LAS VEGAS	NV		09/15/2004		94,938	0	0	0	0	0	0	94,938	94,938	0	0	0
A4052001	LAS VEGAS	NV		07/20/2004		16,658	0	0	0	0	0	0	16,658	16,658	0	0	0
A4052503	LAS VEGAS	NV		08/03/2004		18,691	0	0	0	0	0	0	18,691	18,691	0	0	0
A4062505	LAS VEGAS	NV		09/30/2004		14,327	0	0	0	0	0	0	14,327	14,327	0	0	0
A4081201	LAS VEGAS	NV		10/28/2004		20,231	0	0	0	0	0	0	20,231	20,231	0	0	0
A4090106	LAS VEGAS	NV		01/26/2005		38,832	0	0	0	0	0	0	38,832	38,832	0	0	0
A5010502	LAS VEGAS	NV		03/17/2005		10,631	0	0	0	0	0	0	10,631	10,631	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A4110407	NORTH LAS VEGAS	NV		02/28/2005		14,076	0	0	0	0	0	0	14,076	14,076	0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		39,351	0	0	0	0	0	0	39,351	39,351	0	0	0
B2110710	NORTH LAS VEGAS	NV		12/28/2012		132,855	0	0	0	0	0	0	132,855	132,855	0	0	0
A7121709	NORTH LAS VEGAS	NV		04/25/2008		9,963	0	0	0	0	0	0	9,963	9,963	0	0	0
A7121703	NORTH LAS VEGAS	NV		04/04/2008		6,478	0	0	0	0	0	0	6,478	6,478	0	0	0
A6100402	NORTH LAS VEGAS	NV		12/21/2006		129,716	0	0	0	0	0	0	129,716	129,716	0	0	0
A6050103	RENO	NV		07/07/2006		93,747	0	0	0	0	0	0	93,747	93,747	0	0	0
A6020206	RENO	NV		06/07/2007		142,255	0	0	0	0	0	0	142,255	142,255	0	0	0
A3031001	RENO	NV		05/22/2003		44,339	0	0	0	0	0	0	44,339	44,339	0	0	0
A3070704	RENO	NV		09/17/2003		15,966	0	0	0	0	0	0	15,966	15,966	0	0	0
A8031906	RENO	NV		05/09/2008		11,747	0	0	0	0	0	0	11,747	11,747	0	0	0
A8042401	RENO	NV		07/28/2008		7,307	0	0	0	0	0	0	7,307	7,307	0	0	0
A8060901	RENO	NV		08/27/2008		31,348	0	0	0	0	0	0	31,348	31,348	0	0	0
B0102201	RENO	NV		01/04/2011		37,489	0	0	0	0	0	0	37,489	37,489	0	0	0
B0102202	RENO	NV		01/04/2011		37,092	0	0	0	0	0	0	37,092	37,092	0	0	0
B1021502	RENO	NV		04/19/2011		24,874	0	0	0	0	0	0	24,874	24,874	0	0	0
B1021503	RENO	NV		04/19/2011		25,184	0	0	0	0	0	0	25,184	25,184	0	0	0
A9122302	RENO	NV		03/01/2010		15,019	0	0	0	0	0	0	15,019	15,019	0	0	0
A4032505	RENO	NV		06/17/2004		42,687	0	0	0	0	0	0	42,687	42,687	0	0	0
A9030202	RENO	NV		05/15/2009		54,711	0	0	0	0	0	0	54,711	54,711	0	0	0
A9031305	RENO	NV		05/19/2009		19,079	0	0	0	0	0	0	19,079	19,079	0	0	0
A9031306	RENO	NV		05/19/2009		13,926	0	0	0	0	0	0	13,926	13,926	0	0	0
A9040904	RENO	NV		06/30/2009		27,691	0	0	0	0	0	0	27,691	27,691	0	0	0
A9040905	RENO	NV		06/30/2009		26,150	0	0	0	0	0	0	26,150	26,150	0	0	0
A6091302	RENO	NV		04/24/2008		169,898	0	0	0	0	0	0	169,898	169,898	0	0	0
A5042502	SPARKS	NV		07/26/2005		18,304	0	0	0	0	0	0	18,304	18,304	0	0	0
A5042503	SPARKS	NV		07/26/2005		9,335	0	0	0	0	0	0	9,335	9,335	0	0	0
A9021903	SPARKS	NV		04/27/2009		25,749	0	0	0	0	0	0	25,749	25,749	0	0	0
A9021904	SPARKS	NV		04/27/2009		8,283	0	0	0	0	0	0	8,283	8,283	0	0	0
A4110306	SPARKS	NV		01/27/2005		14,943	0	0	0	0	0	0	14,943	14,943	0	0	0
A2092704	SPARKS	NV		12/19/2002		16,524	0	0	0	0	0	0	16,524	16,524	0	0	0
B3043002	SPARKS	NV		07/19/2013		0	0	0	0	0	0	0	204,895	204,895	0	0	0
A7111504	SPARKS	NV		02/01/2008		17,761	0	0	0	0	0	0	17,761	17,761	0	0	0
A6030102	SPARKS	NV		05/05/2006		11,659	0	0	0	0	0	0	11,659	11,659	0	0	0
A6031702	ALBANY	NY		06/06/2006		4,717	0	0	0	0	0	0	4,717	4,717	0	0	0
A6031703	ALBANY	NY		06/06/2006		4,127	0	0	0	0	0	0	4,127	4,127	0	0	0
A4030906	ALBANY	NY		05/25/2004		58,542	0	0	0	0	0	0	58,542	58,542	0	0	0
A2111505	AMHERST	NY		02/26/2003		28,221	0	0	0	0	0	0	28,221	28,221	0	0	0
A5091403	AMHERST	NY		11/30/2005		40,800	0	0	0	0	0	0	40,800	40,800	0	0	0
A5081502	AMHERST	NY		11/16/2005		57,782	0	0	0	0	0	0	57,782	57,782	0	0	0
A6030305	AMHERST	NY		05/31/2006		3,841	0	0	0	0	0	0	3,841	3,841	0	0	0
A6082301	AMHERST	NY		10/10/2006		12,890	0	0	0	0	0	0	12,890	12,890	0	0	0
A6062801	AMHERST	NY		10/02/2006		20,702	0	0	0	0	0	0	20,702	20,702	0	0	0
A7100102	AMHERST	NY		12/27/2007		13,258	0	0	0	0	0	0	13,258	13,258	0	0	0
A2040502	AMITYVILLE	NY		08/19/2002		69,591	0	0	0	0	0	0	69,591	69,591	0	0	0
A20405023	AMITYVILLE	NY		01/31/2003		46,125	0	0	0	0	0	0	46,125	46,125	0	0	0
A4033007	AMSTERDAM	NY		06/28/2004		68,412	0	0	0	0	0	0	68,412	68,412	0	0	0
A7081301	ARMONK	NY		10/15/2007		8,960	0	0	0	0	0	0	8,960	8,960	0	0	0
A9090101	AUBURN	NY		09/30/2009		8,033	0	0	0	0	0	0	8,033	8,033	0	0	0
A4072702	BATAVIA	NY		09/15/2004		5,600	0	0	0	0	0	0	5,600	5,600	0	0	0
A5061603	BAYVILLE	NY		09/23/2005		85,406	0	0	0	0	0	0	85,406	85,406	0	0	0
B0072610	BETHPAGE	NY		11/10/2010		75,922	0	0	0	0	0	0	75,922	75,922	0	0	0
A5052402	BLASDELL	NY		08/04/2005		33,463	0	0	0	0	0	0	33,463	33,463	0	0	0
B0051302	BOWMANSVILLE	NY		07/26/2010		32,932	0	0	0	0	0	0	32,932	32,932	0	0	0
A5061001	BRONX	NY		09/20/2005		15,935	0	0	0	0	0	0	15,935	15,935	0	0	0
B0112901	BRONX	NY		01/26/2011		11,065	0	0	0	0	0	0	11,065	11,065	0	0	0
A9032001	BRONX	NY		06/16/2009		8,281	0	0	0	0	0	0	8,281	8,281	0	0	0
B0090103	BRONX	NY		11/23/2010		35,324	0	0	0	0	0	0	35,324	35,324	0	0	0
B0090104	BRONX	NY		11/23/2010		35,324	0	0	0	0	0	0	35,324	35,324	0	0	0
A2071503	BROOKLYN	NY		10/25/2002		110,901	0	0	0	0	0	0	110,901	110,901	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
B0101401	BROOKLYN	NY		03/31/2011		13,568	0	0	0	0	0	0	13,568	13,568	0	0	0
B3052801	BROOKLYN	NY		08/12/2013		0	0	0	0	0	0	0	2,294,982	2,294,982	0	0	0
B1040802	BROOKLYN	NY		07/14/2011		44,976	0	0	0	0	0	0	44,976	44,976	0	0	0
B2112103	BROOKLYN	NY		01/28/2013		0	0	0	0	0	0	0	529,907	529,907	0	0	0
B2111604	BROOKLYN	NY		01/17/2013		0	0	0	0	0	0	0	595,755	595,755	0	0	0
A8012802	BUFFALO	NY		03/27/2008		7,026	0	0	0	0	0	0	7,026	7,026	0	0	0
A3100704	BUFFALO	NY		01/29/2004		19,383	0	0	0	0	0	0	19,383	19,383	0	0	0
A5090905	BUFFALO	NY		11/30/2005		15,994	0	0	0	0	0	0	15,994	15,994	0	0	0
A6120701	BUFFALO	NY		02/27/2007		5,603	0	0	0	0	0	0	5,603	5,603	0	0	0
A6120704	BUFFALO	NY		02/27/2007		3,150	0	0	0	0	0	0	3,150	3,150	0	0	0
A6120707	BUFFALO	NY		02/27/2007		6,090	0	0	0	0	0	0	6,090	6,090	0	0	0
A7083001	BUFFALO	NY		11/21/2007		4,457	0	0	0	0	0	0	4,457	4,457	0	0	0
B2022702	BUFFALO	NY		05/16/2012		25,155	0	0	0	0	0	0	25,155	25,155	0	0	0
B3071703	BUFFALO	NY		10/11/2013		0	0	0	0	0	0	0	1,399,693	1,399,693	0	0	0
A4042004	BUFFALO	NY		07/12/2004		36,682	0	0	0	0	0	0	36,682	36,682	0	0	0
A4090104	BUFFALO	NY		11/05/2004		17,333	0	0	0	0	0	0	17,333	17,333	0	0	0
A5021104	BUFFALO	NY		04/21/2005		16,723	0	0	0	0	0	0	16,723	16,723	0	0	0
A5022801	BUFFALO	NY		05/26/2005		39,314	0	0	0	0	0	0	39,314	39,314	0	0	0
A50228013	BUFFALO	NY		04/21/2011		108,460	0	0	0	0	0	0	108,460	108,460	0	0	0
A5030104	BUFFALO	NY		06/02/2005		33,756	0	0	0	0	0	0	33,756	33,756	0	0	0
A6121507	BUFFALO	NY		03/12/2007		15,896	0	0	0	0	0	0	15,896	15,896	0	0	0
A7032102	BUFFALO	NY		06/29/2007		21,456	0	0	0	0	0	0	21,456	21,456	0	0	0
A7031605	BUFFALO	NY		06/22/2007		6,748	0	0	0	0	0	0	6,748	6,748	0	0	0
A7031606	BUFFALO	NY		06/22/2007		11,645	0	0	0	0	0	0	11,645	11,645	0	0	0
A4033005	BUTLER	NY		06/28/2004		54,817	0	0	0	0	0	0	54,817	54,817	0	0	0
A3100203	CATSKILL	NY		01/30/2004		23,385	0	0	0	0	0	0	23,385	23,385	0	0	0
A9062501	CENTEREACH	NY		08/25/2009		22,530	0	0	0	0	0	0	22,530	22,530	0	0	0
A6120709	CHEEKTOWAGA	NY		02/27/2007		6,466	0	0	0	0	0	0	6,466	6,466	0	0	0
A4042005	CHEEKTOWAGA	NY		08/26/2004		26,596	0	0	0	0	0	0	26,596	26,596	0	0	0
A6012501	CHEEKTOWAGA	NY		04/07/2006		6,970	0	0	0	0	0	0	6,970	6,970	0	0	0
A6110801	CHEEKTOWAGA	NY		01/30/2007		10,037	0	0	0	0	0	0	10,037	10,037	0	0	0
A8022704	CLARENCE	NY		06/19/2008		14,979	0	0	0	0	0	0	14,979	14,979	0	0	0
A7010907	CLARENCE	NY		03/30/2007		28,465	0	0	0	0	0	0	28,465	28,465	0	0	0
A4110101	CLARENCE	NY		01/24/2005		21,076	0	0	0	0	0	0	21,076	21,076	0	0	0
A4032605	CLAY	NY		08/06/2004		39,685	0	0	0	0	0	0	39,685	39,685	0	0	0
A5081001	CLAY	NY		10/20/2005		8,128	0	0	0	0	0	0	8,128	8,128	0	0	0
A5110306	COLONIE	NY		02/09/2006		58,305	0	0	0	0	0	0	58,305	58,305	0	0	0
A3060603	COLONIE	NY		11/25/2003		76,164	0	0	0	0	0	0	76,164	76,164	0	0	0
A4120202	COLONIE	NY		03/01/2005		16,834	0	0	0	0	0	0	16,834	16,834	0	0	0
A7021504	COLONIE	NY		04/17/2007		45,313	0	0	0	0	0	0	45,313	45,313	0	0	0
B2060701	COMMACK	NY		08/02/2012		37,965	0	0	0	0	0	0	37,965	37,965	0	0	0
A5042903	DEER PARK	NY		07/29/2005		42,608	0	0	0	0	0	0	42,608	42,608	0	0	0
A8080701	DEWITT	NY		10/27/2008		20,601	0	0	0	0	0	0	20,601	20,601	0	0	0
A2100221	EAST HAMPTON	NY		12/18/2002		35,555	0	0	0	0	0	0	35,555	35,555	0	0	0
B3070101	EAST MORICHES	NY		09/26/2013		0	0	0	0	0	0	0	448,550	448,550	0	0	0
B3012901	EAST SETAUKET	NY		06/24/2013		0	0	0	0	0	0	0	1,090,685	1,090,685	0	0	0
A4092704	ELMIRA	NY		12/15/2004		72,678	0	0	0	0	0	0	72,678	72,678	0	0	0
A6032913	FALCONER	NY		06/15/2006		7,879	0	0	0	0	0	0	7,879	7,879	0	0	0
A4011205	FARMINGDALE	NY		03/30/2004		25,400	0	0	0	0	0	0	25,400	25,400	0	0	0
A8071002	FLUSHING	NY		09/25/2008		22,071	0	0	0	0	0	0	22,071	22,071	0	0	0
A5051601	FLUSHING	NY		08/10/2005		28,019	0	0	0	0	0	0	28,019	28,019	0	0	0
A5031402	GASPORT	NY		09/28/2005		18,104	0	0	0	0	0	0	18,104	18,104	0	0	0
A4112401	GRAND ISLAND	NY		05/18/2005		53,702	0	0	0	0	0	0	53,702	53,702	0	0	0
B3072301	GRAND ISLAND	NY		09/24/2013		0	0	0	0	0	0	0	1,088	1,088	0	0	0
A7120603	GREECE	NY		03/31/2008		26,510	0	0	0	0	0	0	26,510	26,510	0	0	0
A6042701	GREECE	NY		07/14/2006		8,997	0	0	0	0	0	0	8,997	8,997	0	0	0
A8110403	GREECE	NY		01/20/2009		38,547	0	0	0	0	0	0	38,547	38,547	0	0	0
B1111402	GREENLAWN	NY		03/20/2012		30,628	0	0	0	0	0	0	30,628	30,628	0	0	0
A3012201	HALFMOON	NY		04/01/2003		109,847	0	0	0	0	0	0	109,847	109,847	0	0	0
A8072401	HAMBURG	NY		10/01/2008		7,430	0	0	0	0	0	0	7,430	7,430	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
B2112705	HAMBURG	NY		01/31/2013		0	0	0	0	0	0	0	333,763	333,763	0	0	0
A5021704	HASTINGS	NY		05/23/2005		14,111	0	0	0	0	0	0	14,111	14,111	0	0	0
A4012301	HAUPPAUGE	NY		04/12/2004		63,135	0	0	0	0	0	0	63,135	63,135	0	0	0
A5082302	HAWTHORNE	NY		11/02/2005		39,988	0	0	0	0	0	0	39,988	39,988	0	0	0
A4110803	JAMESTOWN	NY		02/22/2005		13,825	0	0	0	0	0	0	13,825	13,825	0	0	0
B0061403	KIRKVILLE	NY		09/08/2010		28,445	0	0	0	0	0	0	28,445	28,445	0	0	0
A3021201	LAKE PLACID	NY		06/26/2003		41,062	0	0	0	0	0	0	41,062	41,062	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		7,332	0	0	0	0	0	0	7,332	7,332	0	0	0
A7010906	LANCASTER	NY		03/30/2007		28,465	0	0	0	0	0	0	28,465	28,465	0	0	0
a4072201	LANCASTER	NY		10/21/2004		60,848	0	0	0	0	0	0	60,848	60,848	0	0	0
A5041104	LANCASTER	NY		06/30/2005		57,559	0	0	0	0	0	0	57,559	57,559	0	0	0
A6030304	LANCASTER	NY		05/23/2006		3,937	0	0	0	0	0	0	3,937	3,937	0	0	0
A9040802	LATHAM	NY		06/24/2009		6,193	0	0	0	0	0	0	6,193	6,193	0	0	0
A7032802	LIVERPOOL	NY		06/18/2007		22,071	0	0	0	0	0	0	22,071	22,071	0	0	0
A8070801	LIVERPOOL	NY		09/17/2008		37,045	0	0	0	0	0	0	37,045	37,045	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		9,556	0	0	0	0	0	0	9,556	9,556	0	0	0
A8031102	LOCKPORT	NY		05/13/2008		15,256	0	0	0	0	0	0	15,256	15,256	0	0	0
A6120712	LOCKPORT	NY		02/27/2007		5,790	0	0	0	0	0	0	5,790	5,790	0	0	0
B0061602	MASSAPEQUA	NY		09/23/2010		16,607	0	0	0	0	0	0	16,607	16,607	0	0	0
A6121201	MENDON	NY		03/08/2007		11,617	0	0	0	0	0	0	11,617	11,617	0	0	0
A7121002	MIDDLETOWN	NY		03/06/2008		33,922	0	0	0	0	0	0	33,922	33,922	0	0	0
B2010401	NEW ROCHELLE	NY		03/29/2012		131,385	0	0	0	0	0	0	131,385	131,385	0	0	0
B1093004	NEW YORK	NY		11/04/2011		35,721	0	0	0	0	0	0	35,721	35,721	0	0	0
A8012101	NEW YORK	NY		04/02/2008		6,503	0	0	0	0	0	0	6,503	6,503	0	0	0
B0120304	NEW YORK	NY		03/30/2011		20,341	0	0	0	0	0	0	20,341	20,341	0	0	0
A3032003	NEW YORK	NY		07/31/2003		46,313	0	0	0	0	0	0	46,313	46,313	0	0	0
B0060901	NEW YORK	NY		07/26/2010		131,048	0	0	0	0	0	0	131,048	131,048	0	0	0
B2051801	NEW YORK	NY		08/21/2012		36,164	0	0	0	0	0	0	36,164	36,164	0	0	0
B2121703	NEW YORK	NY		03/19/2013		0	0	0	0	0	0	0	336,420	336,420	0	0	0
B1033003	NEW YORK	NY		06/24/2011		28,982	0	0	0	0	0	0	28,982	28,982	0	0	0
B2061102	NIAGARA FALLS	NY		09/28/2012		30,363	0	0	0	0	0	0	30,363	30,363	0	0	0
A8051901	NIAGARA FALLS	NY		08/18/2008		12,841	0	0	0	0	0	0	12,841	12,841	0	0	0
B0121701	NIAGARA FALLS	NY		04/28/2011		35,883	0	0	0	0	0	0	35,883	35,883	0	0	0
A6120711	NIAGARA FALLS	NY		02/27/2007		12,510	0	0	0	0	0	0	12,510	12,510	0	0	0
A6120714	NIAGARA FALLS	NY		02/27/2007		2,799	0	0	0	0	0	0	2,799	2,799	0	0	0
A9022501	NIAGARA FALLS	NY		04/30/2009		39,323	0	0	0	0	0	0	39,323	39,323	0	0	0
A7041006	NIAGARA FALLS	NY		06/05/2007		22,676	0	0	0	0	0	0	22,676	22,676	0	0	0
A6120705	NIAGARA FALLS	NY		02/27/2007		4,566	0	0	0	0	0	0	4,566	4,566	0	0	0
A6120713	NORTH TONAWANDA	NY		02/27/2007		6,157	0	0	0	0	0	0	6,157	6,157	0	0	0
A8110402	ORCHARD PARK	NY		01/20/2009		35,102	0	0	0	0	0	0	35,102	35,102	0	0	0
A6083004	ORCHARD PARK	NY		12/20/2006		12,940	0	0	0	0	0	0	12,940	12,940	0	0	0
A7020101	ORCHARD PARK	NY		05/15/2007		20,359	0	0	0	0	0	0	20,359	20,359	0	0	0
A6120703	ORCHARD PARK	NY		02/27/2007		6,090	0	0	0	0	0	0	6,090	6,090	0	0	0
A6090506	OZONE PARK	NY		11/28/2006		7,072	0	0	0	0	0	0	7,072	7,072	0	0	0
A4033004	PALMYRA	NY		06/28/2004		59,203	0	0	0	0	0	0	59,203	59,203	0	0	0
B1101905	PENFIELD	NY		12/22/2011		26,785	0	0	0	0	0	0	26,785	26,785	0	0	0
A8021404	PENFIELD	NY		06/06/2008		10,669	0	0	0	0	0	0	10,669	10,669	0	0	0
A8071502	PENFIELD	NY		10/03/2008		5,453	0	0	0	0	0	0	5,453	5,453	0	0	0
A7120604	PERINTON	NY		03/31/2008		12,416	0	0	0	0	0	0	12,416	12,416	0	0	0
A5062202	PERINTON	NY		09/28/2005		29,080	0	0	0	0	0	0	29,080	29,080	0	0	0
A6050902	PERINTON	NY		08/17/2006		11,422	0	0	0	0	0	0	11,422	11,422	0	0	0
A6050301	PERINTON	NY		08/30/2006		18,553	0	0	0	0	0	0	18,553	18,553	0	0	0
A6102705	PERINTON	NY		01/16/2007		24,580	0	0	0	0	0	0	24,580	24,580	0	0	0
A9040703	PERINTON	NY		06/16/2009		7,077	0	0	0	0	0	0	7,077	7,077	0	0	0
A6111002	PITTSFORD	NY		01/30/2007		10,759	0	0	0	0	0	0	10,759	10,759	0	0	0
A6111003	PITTSFORD	NY		01/30/2007		4,734	0	0	0	0	0	0	4,734	4,734	0	0	0
A8061207	PLATTSBURGH	NY		08/14/2008		30,022	0	0	0	0	0	0	30,022	30,022	0	0	0
B2031601	PORT WASHINGTON	NY		06/06/2012		13,136	0	0	0	0	0	0	13,136	13,136	0	0	0
A2080702	PORT WASHINGTON	NY		11/14/2002		28,593	0	0	0	0	0	0	28,593	28,593	0	0	0
A2080703	PORT WASHINGTON	NY		11/14/2002		21,400	0	0	0	0	0	0	21,400	21,400	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
B0061601	QUEENS	NY		09/20/2010		20,759	0	0	0	0	0	0	20,759	20,759	0	0	0
A7012201	QUEENSBURY	NY		04/09/2007		7,835	0	0	0	0	0	0	7,835	7,835	0	0	0
A4101301	RAVENA	NY		01/11/2005		24,085	0	0	0	0	0	0	24,085	24,085	0	0	0
A5021705	ROCHESTER	NY		05/31/2005		6,861	0	0	0	0	0	0	6,861	6,861	0	0	0
A5021706	ROCHESTER	NY		05/31/2005		12,376	0	0	0	0	0	0	12,376	12,376	0	0	0
A5030701	ROCHESTER	NY		10/31/2005		49,582	0	0	0	0	0	0	49,582	49,582	0	0	0
A5040502	ROCHESTER	NY		07/20/2005		18,898	0	0	0	0	0	0	18,898	18,898	0	0	0
B3020702	ROCHESTER	NY		04/30/2013		0	0	0	0	0	0	0	269,248	269,248	0	0	0
A7020103	ROCHESTER	NY		05/07/2007		20,703	0	0	0	0	0	0	20,703	20,703	0	0	0
A6112703	ROCHESTER	NY		02/01/2007		10,873	0	0	0	0	0	0	10,873	10,873	0	0	0
A7071001	ROCHESTER	NY		10/01/2007		13,203	0	0	0	0	0	0	13,203	13,203	0	0	0
A6030706	ROCHESTER	NY		06/16/2006		6,655	0	0	0	0	0	0	6,655	6,655	0	0	0
A6030707	ROCHESTER	NY		07/26/2006		8,987	0	0	0	0	0	0	8,987	8,987	0	0	0
A6011201	ROCHESTER	NY		04/10/2006		13,389	0	0	0	0	0	0	13,389	13,389	0	0	0
A8032401	ROCHESTER	NY		05/28/2008		7,532	0	0	0	0	0	0	7,532	7,532	0	0	0
A3102105	ROME	NY		01/22/2004		49,344	0	0	0	0	0	0	49,344	49,344	0	0	0
A3102106	ROME	NY		01/22/2004		17,941	0	0	0	0	0	0	17,941	17,941	0	0	0
A4033006	ROME	NY		06/28/2004		36,003	0	0	0	0	0	0	36,003	36,003	0	0	0
A4121603	RONKONKOMA	NY		03/31/2005		26,633	0	0	0	0	0	0	26,633	26,633	0	0	0
A6053107	SALINA	NY		09/20/2006		671,381	0	0	334,482	0	(334,482)	0	336,899	336,899	0	0	0
A6053108	SALINA	NY		09/20/2006		14,866	0	0	0	0	0	0	14,866	14,866	0	0	0
A5121302	SARATOGA SPRINGS	NY		03/13/2006		33,220	0	0	0	0	0	0	33,220	33,220	0	0	0
B2112704	SCHENECTADY	NY		02/28/2013		0	0	0	0	0	0	0	820,988	820,988	0	0	0
A3040404	SLOATSBURG	NY		06/17/2003		15,239	0	0	0	0	0	0	15,239	15,239	0	0	0
B3051610	SOMERS	NY		07/26/2013		0	0	0	0	0	0	0	125,212	125,212	0	0	0
A4021001	TONAWANDA	NY		04/30/2004		41,460	0	0	0	0	0	0	41,460	41,460	0	0	0
A6020204	TONAWANDA	NY		04/07/2006		45,779	0	0	0	0	0	0	45,779	45,779	0	0	0
A4113008	TONAWANDA	NY		02/22/2005		21,659	0	0	0	0	0	0	21,659	21,659	0	0	0
A5051803	TONAWANDA	NY		09/19/2005		25,366	0	0	0	0	0	0	25,366	25,366	0	0	0
A7010802	TONAWANDA	NY		03/30/2007		30,366	0	0	0	0	0	0	30,366	30,366	0	0	0
A6120706	TONAWANDA	NY		02/27/2007		4,204	0	0	0	0	0	0	4,204	4,204	0	0	0
A6120702	TONAWANDA	NY		02/27/2007		6,940	0	0	0	0	0	0	6,940	6,940	0	0	0
B2020102	TOWN OF LANCASTER	NY		05/31/2012		72,209	0	0	0	0	0	0	72,209	72,209	0	0	0
A6033002	TROY	NY		06/15/2006		6,461	0	0	0	0	0	0	6,461	6,461	0	0	0
A4110302	TUPPER LAKE	NY		01/28/2005		39,654	0	0	0	0	0	0	39,654	39,654	0	0	0
A5022204	WATERTOWN	NY		06/09/2005		10,362	0	0	0	0	0	0	10,362	10,362	0	0	0
A6083003	WEBSTER	NY		11/27/2006		45,850	0	0	0	0	0	0	45,850	45,850	0	0	0
A6110607	WEST SENECA	NY		01/16/2007		6,972	0	0	0	0	0	0	6,972	6,972	0	0	0
A6120708	WEST SENECA	NY		02/27/2007		6,399	0	0	0	0	0	0	6,399	6,399	0	0	0
A5072001	WHEATFIELD	NY		10/07/2005		10,210	0	0	0	0	0	0	10,210	10,210	0	0	0
A50720013	WHEATFIELD	NY		04/16/2008		9,241	0	0	0	0	0	0	9,241	9,241	0	0	0
A3052706	WHEATFIELD	NY		08/06/2003		41,400	0	0	0	0	0	0	41,400	41,400	0	0	0
A5061702	WILLIAMSVILLE	NY		09/08/2005		101,487	0	0	0	0	0	0	101,487	101,487	0	0	0
A6050401	WILLIAMSVILLE	NY		08/24/2006		36,616	0	0	0	0	0	0	36,616	36,616	0	0	0
A4112601	WILLIAMSVILLE	NY		02/18/2005		47,669	0	0	0	0	0	0	47,669	47,669	0	0	0
A4111101	AKRON	OH		02/18/2005		20,669	0	0	0	0	0	0	20,669	20,669	0	0	0
B3050702	AKRON	OH		08/07/2013		0	0	0	0	0	0	0	276,344	276,344	0	0	0
A6040703	AMELIA	OH		06/14/2006		8,043	0	0	0	0	0	0	8,043	8,043	0	0	0
A6062307	AMHERST	OH		10/05/2006		12,030	0	0	0	0	0	0	12,030	12,030	0	0	0
A5033002	ANNA	OH		06/23/2005		39,867	0	0	0	0	0	0	39,867	39,867	0	0	0
A8011603	ASHLAND	OH		03/26/2008		3,966	0	0	0	0	0	0	3,966	3,966	0	0	0
99071202	ASHTABULA	OH		09/27/1999		40,684	0	0	0	0	0	0	40,684	40,684	0	0	0
A5030105	AVON	OH		05/11/2005		106,004	0	0	0	0	0	0	106,004	106,004	0	0	0
A7120708	AVON	OH		02/12/2008		11,996	0	0	0	0	0	0	11,996	11,996	0	0	0
A4032306	BATAVIA	OH		06/21/2004		15,593	0	0	0	0	0	0	15,593	15,593	0	0	0
B3022001	BEACHWOOD	OH		05/08/2013		0	0	0	0	0	0	0	314,743	314,743	0	0	0
98122801	BEACHWOOD	OH		03/10/1999		204,178	0	0	0	0	0	0	204,178	204,178	0	0	0
B0081012	BEAVERCREEK	OH		11/03/2010		93,245	0	0	0	0	0	0	93,245	93,245	0	0	0
A9073112	BEDFORD	OH		10/28/2009		10,815	0	0	0	0	0	0	10,815	10,815	0	0	0
A6121801	BROOK PARK	OH		03/15/2007		10,340	0	0	0	0	0	0	10,340	10,340	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
A4020902	BROOK PARK	OH		03/29/2004		33,650	0	0	0	0	0	0	33,650	33,650	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		15,842	0	0	0	0	0	0	15,842	15,842	0	0	0
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012		32,290	0	0	0	0	0	0	32,290	32,290	0	0	0
A4030310	BRUNSWICK	OH		05/19/2004		30,588	0	0	0	0	0	0	30,588	30,588	0	0	0
A8093005	BRUNSWICK	OH		11/20/2008		14,104	0	0	0	0	0	0	14,104	14,104	0	0	0
A80930053	BRUNSWICK	OH		09/03/2009		6,152	0	0	0	0	0	0	6,152	6,152	0	0	0
A7080601	BRUNSWICK HILLS	OH		10/19/2007		21,035	0	0	0	0	0	0	21,035	21,035	0	0	0
A4022702	CENTERVILLE	OH		07/16/2004		55,159	0	0	0	0	0	0	55,159	55,159	0	0	0
A3042401	CINCINNATI	OH		08/19/2003		34,054	0	0	0	0	0	0	34,054	34,054	0	0	0
A3011004	CINCINNATI	OH		03/28/2003		39,927	0	0	0	0	0	0	39,927	39,927	0	0	0
A2100106	CINCINNATI	OH		12/19/2002		24,142	0	0	0	0	0	0	24,142	24,142	0	0	0
A2081504	CINCINNATI	OH		11/22/2002		16,909	0	0	0	0	0	0	16,909	16,909	0	0	0
A8032710	CINCINNATI	OH		08/29/2008		21,144	0	0	0	0	0	0	21,144	21,144	0	0	0
A4031203	CINCINNATI	OH		06/10/2004		39,382	0	0	0	0	0	0	39,382	39,382	0	0	0
A7121802	CINCINNATI	OH		02/26/2008		18,150	0	0	0	0	0	0	18,150	18,150	0	0	0
A7111201	CINCINNATI	OH		08/22/2008		24,665	0	0	0	0	0	0	24,665	24,665	0	0	0
B0042103	CINCINNATI	OH		08/02/2010		66,980	0	0	0	0	0	0	66,980	66,980	0	0	0
A5063003	CINCINNATI	OH		10/17/2005		32,300	0	0	0	0	0	0	32,300	32,300	0	0	0
A6070702	CINCINNATI	OH		09/22/2006		25,581	0	0	0	0	0	0	25,581	25,581	0	0	0
A6070703	CINCINNATI	OH		09/22/2006		27,770	0	0	0	0	0	0	27,770	27,770	0	0	0
A6070704	CINCINNATI	OH		09/26/2006		25,098	0	0	0	0	0	0	25,098	25,098	0	0	0
B2120601	CINCINNATI	OH		02/11/2013		0	0	0	0	0	0	0	1,849,387	1,849,387	0	0	0
B3012102	CINCINNATI	OH		06/24/2013		0	0	0	0	0	0	0	287,608	287,608	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		7,579	0	0	0	0	0	0	7,579	7,579	0	0	0
A7040310	CINCINNATI	OH		08/30/2007		6,876	0	0	0	0	0	0	6,876	6,876	0	0	0
A7040311	CINCINNATI	OH		06/18/2007		6,725	0	0	0	0	0	0	6,725	6,725	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		53,287	0	0	0	0	0	0	53,287	53,287	0	0	0
A1090504	CINCINNATI	OH		11/20/2001		23,282	0	0	0	0	0	0	23,282	23,282	0	0	0
B2091406	CINCINNATI	OH		11/29/2012		21,179	0	0	0	0	0	0	21,179	21,179	0	0	0
A9111801	CINCINNATI	OH		01/29/2010		46,130	0	0	0	0	0	0	46,130	46,130	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		13,808	0	0	0	0	0	0	13,808	13,808	0	0	0
A7031201	CINCINNATI	OH		05/29/2007		25,913	0	0	0	0	0	0	25,913	25,913	0	0	0
A7030804	CINCINNATI	OH		05/16/2007		11,160	0	0	0	0	0	0	11,160	11,160	0	0	0
B1090703	CINCINNATI	OH		12/13/2011		15,689	0	0	0	0	0	0	15,689	15,689	0	0	0
B3021501	CINCINNATI	OH		07/17/2013		0	0	0	0	0	0	0	344,870	344,870	0	0	0
B3030501	CINCINNATI	OH		05/20/2013		0	0	0	0	0	0	0	299,707	299,707	0	0	0
A4032308	CINCINNATI	OH		07/01/2004		19,759	0	0	0	0	0	0	19,759	19,759	0	0	0
A9111902	CLEVELAND	OH		01/20/2010		29,287	0	0	0	0	0	0	29,287	29,287	0	0	0
B2110716	CLEVELAND	OH		02/26/2013		0	0	0	0	0	0	0	488,343	488,343	0	0	0
A9073109	CLEVELAND	OH		10/27/2009		21,354	0	0	0	0	0	0	21,354	21,354	0	0	0
A9090201	CLEVELAND	OH		12/30/2009		17,225	0	0	0	0	0	0	17,225	17,225	0	0	0
A9042401	CLEVELAND	OH		06/29/2009		54,987	0	0	0	0	0	0	54,987	54,987	0	0	0
B3060302	CLEVELAND	OH		08/20/2013		0	0	0	0	0	0	0	110,599	110,599	0	0	0
B3060303	CLEVELAND	OH		08/20/2013		0	0	0	0	0	0	0	254,332	254,332	0	0	0
B3071102	CLEVELAND	OH		10/03/2013		0	0	0	0	0	0	0	334,513	334,513	0	0	0
A6082201	CLEVELAND	OH		10/12/2006		7,921	0	0	0	0	0	0	7,921	7,921	0	0	0
A8072102	CLEVELAND	OH		09/25/2008		8,376	0	0	0	0	0	0	8,376	8,376	0	0	0
B3041605	CLEVELAND	OH		07/09/2013		0	0	0	0	0	0	0	284,322	284,322	0	0	0
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013		0	0	0	0	0	0	0	803,358	803,358	0	0	0
A8060503	COLUMBUS	OH		08/14/2008		5,255	0	0	0	0	0	0	5,255	5,255	0	0	0
A5080902	COLUMBUS	OH		10/26/2005		81,747	0	0	0	0	0	0	81,747	81,747	0	0	0
A6082204	COLUMBUS	OH		11/01/2006		14,894	0	0	0	0	0	0	14,894	14,894	0	0	0
A6081505	COLUMBUS	OH		10/17/2006		6,255	0	0	0	0	0	0	6,255	6,255	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		0	0	0	0	0	0	0	1,868,454	1,868,454	0	0	0
B2020605	COLUMBUS	OH		03/30/2012		16,436	0	0	0	0	0	0	16,436	16,436	0	0	0
A9051301	COLUMBUS	OH		07/31/2009		33,946	0	0	0	0	0	0	33,946	33,946	0	0	0
B2110715	COLUMBUS	OH		01/22/2013		0	0	0	0	0	0	0	562,750	562,750	0	0	0
A4033101	COLUMBUS	OH		06/23/2004		38,399	0	0	0	0	0	0	38,399	38,399	0	0	0
A4050604	COLUMBUS	OH		07/16/2004		75,738	0	0	0	0	0	0	75,738	75,738	0	0	0
B3031803	COLUMBUS	OH		05/30/2013		0	0	0	0	0	0	0	741,810	741,810	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
B3032603	COLUMBUS	OH		06/25/2013		0	0	0	0	0	0	0	191,360	191,360	0	0	0
B3040502	CORTLAND	OH		07/10/2013		0	0	0	0	0	0	0	550,384	550,384	0	0	0
A8090202	CUYAHOGA FALLS	OH		11/17/2008		13,545	0	0	0	0	0	0	13,545	13,545	0	0	0
B0012901	CUYAHOGA FALLS	OH		06/30/2010		34,640	0	0	0	0	0	0	34,640	34,640	0	0	0
A7020107	DAYTON	OH		04/19/2007		13,319	0	0	0	0	0	0	13,319	13,319	0	0	0
A4110802	DAYTON	OH		03/23/2005		38,963	0	0	0	0	0	0	38,963	38,963	0	0	0
A7080909	DAYTON	OH		10/22/2007		45,778	0	0	0	0	0	0	45,778	45,778	0	0	0
A8103002	DAYTON	OH		01/23/2009		20,708	0	0	0	0	0	0	20,708	20,708	0	0	0
B1022302	DAYTON	OH		04/28/2011		17,512	0	0	0	0	0	0	17,512	17,512	0	0	0
A8050702	DAYTON	OH		08/01/2008		21,370	0	0	0	0	0	0	21,370	21,370	0	0	0
A7122705	DAYTON	OH		08/01/2008		5,092	0	0	0	0	0	0	5,092	5,092	0	0	0
A7110503	DUBLIN	OH		05/22/2008		10,890	0	0	0	0	0	0	10,890	10,890	0	0	0
A6091801	DUBLIN	OH		12/05/2006		11,389	0	0	0	0	0	0	11,389	11,389	0	0	0
A6103102	EASTLAKE	OH		01/25/2007		50,629	0	0	0	0	0	0	50,629	50,629	0	0	0
A5033003	EATON	OH		06/20/2005		52,994	0	0	0	0	0	0	52,994	52,994	0	0	0
A9073114	ELYRIA	OH		10/28/2009		8,119	0	0	0	0	0	0	8,119	8,119	0	0	0
A6021703	ELYRIA	OH		05/16/2006		22,971	0	0	0	0	0	0	22,971	22,971	0	0	0
A9073113	EUCLID	OH		10/28/2009		12,853	0	0	0	0	0	0	12,853	12,853	0	0	0
B3070908	EUCLID	OH		10/02/2013		0	0	0	0	0	0	0	1,184,565	1,184,565	0	0	0
A7090706	EUCLID	OH		11/14/2007		11,852	0	0	0	0	0	0	11,852	11,852	0	0	0
A7082002	FAIRFIELD	OH		02/29/2008		7,922	0	0	0	0	0	0	7,922	7,922	0	0	0
B1090901	FAIRFIELD	OH		01/27/2012		40,905	0	0	0	0	0	0	40,905	40,905	0	0	0
A4031506	FAIRFIELD TOWNSHIP	OH		06/10/2004		48,247	0	0	0	0	0	0	48,247	48,247	0	0	0
A6110703	FOSTORIA	OH		03/15/2007		82,286	0	0	0	0	0	0	82,286	82,286	0	0	0
A5060102	FRANKLIN TOWNSHIP	OH		08/18/2005		37,644	0	0	0	0	0	0	37,644	37,644	0	0	0
A6062701	GREEN	OH		08/22/2006		23,980	0	0	0	0	0	0	23,980	23,980	0	0	0
A6040301	GROVEPORT	OH		05/19/2006		11,751	0	0	0	0	0	0	11,751	11,751	0	0	0
A7112005	HAMILTON	OH		01/18/2008		6,301	0	0	0	0	0	0	6,301	6,301	0	0	0
A7062101	HAMILTON	OH		12/04/2007		11,293	0	0	0	0	0	0	11,293	11,293	0	0	0
A8061201	HARRISON	OH		08/18/2008		20,829	0	0	0	0	0	0	20,829	20,829	0	0	0
A7020104	HUBBARD	OH		04/04/2007		7,702	0	0	0	0	0	0	7,702	7,702	0	0	0
B1040701	HUBER HEIGHTS	OH		06/22/2011		38,490	0	0	0	0	0	0	38,490	38,490	0	0	0
B2050802	HUDSON	OH		07/24/2012		34,436	0	0	0	0	0	0	34,436	34,436	0	0	0
B3031101	JOHNSTOWN	OH		06/06/2013		0	0	0	0	0	0	0	101,072	101,072	0	0	0
A9073108	KENT	OH		10/27/2009		22,978	0	0	0	0	0	0	22,978	22,978	0	0	0
A4032311	LANCASTER	OH		06/18/2004		16,255	0	0	0	0	0	0	16,255	16,255	0	0	0
B3031402	LEBANON	OH		06/27/2013		0	0	0	0	0	0	0	704,758	704,758	0	0	0
A5071902	LEWIS CENTER	OH		10/26/2005		41,190	0	0	0	0	0	0	41,190	41,190	0	0	0
A9073107	LORAIN	OH		10/27/2009		22,978	0	0	0	0	0	0	22,978	22,978	0	0	0
B3061702	LOVELAND	OH		09/03/2013		0	0	0	0	0	0	0	305,961	305,961	0	0	0
B2100204	LYNDHURST	OH		12/12/2012		930,148	0	0	0	0	0	0	930,148	930,148	0	0	0
A9042406	MACEDONIA	OH		07/14/2009		19,091	0	0	0	0	0	0	19,091	19,091	0	0	0
A7031202	MANSFIELD	OH		06/05/2007		21,799	0	0	0	0	0	0	21,799	21,799	0	0	0
A6071404	MANSFIELD	OH		10/04/2006		6,634	0	0	0	0	0	0	6,634	6,634	0	0	0
A6071405	MANSFIELD	OH		10/04/2006		10,437	0	0	0	0	0	0	10,437	10,437	0	0	0
B2081605	MARION	OH		10/19/2012		23,126	0	0	0	0	0	0	23,126	23,126	0	0	0
B2102307	MARYSVILLE	OH		12/28/2012		918,181	0	0	0	0	0	0	918,181	918,181	0	0	0
A8022011	MASON	OH		05/16/2008		38,821	0	0	0	0	0	0	38,821	38,821	0	0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013		0	0	0	0	0	0	0	684,460	684,460	0	0	0
A8033102	MEDINA	OH		06/09/2008		60,660	0	0	0	0	0	0	60,660	60,660	0	0	0
A80331023	MEDINA	OH		11/07/2008		20,599	0	0	0	0	0	0	20,599	20,599	0	0	0
A6081507	MENTOR	OH		10/24/2006		12,217	0	0	0	0	0	0	12,217	12,217	0	0	0
A8030715	MIAMISBURG	OH		06/09/2008		28,942	0	0	0	0	0	0	28,942	28,942	0	0	0
A6042405	MIDDLEBURG HEIGHTS	OH		05/31/2006		36,599	0	0	0	0	0	0	36,599	36,599	0	0	0
B0022201	MIDDLEBURG HEIGHTS	OH		05/06/2010		25,803	0	0	0	0	0	0	25,803	25,803	0	0	0
A5111801	MIDDLEFIELD	OH		01/27/2006		17,219	0	0	0	0	0	0	17,219	17,219	0	0	0
A8012103	MIDDLETOWN	OH		03/20/2008		63,411	0	0	0	0	0	0	63,411	63,411	0	0	0
A7040309	MIDDLETOWN	OH		08/30/2007		7,798	0	0	0	0	0	0	7,798	7,798	0	0	0
A9073110	MILLBURY	OH		10/27/2009		30,009	0	0	0	0	0	0	30,009	30,009	0	0	0
A5030903	MORROW	OH		08/05/2005		36,254	0	0	0	0	0	0	36,254	36,254	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
A2101703	NORTH CANTON	OH		01/27/2003		(282,180)	0	0	0	0	0	0	(282,180)	(282,180)	0	0	0
A7040307	NORTH OLMSTED	OH		07/02/2007		13,255	0	0	0	0	0	0	13,255	13,255	0	0	0
A7040308	NORTH OLMSTED	OH		07/02/2007		14,048	0	0	0	0	0	0	14,048	14,048	0	0	0
B3081301	NORTH OLMSTED	OH		10/23/2013		0	0	0	0	0	0	0	633,483	633,483	0	0	0
A9042405	NORWOOD	OH		07/14/2009		19,091	0	0	0	0	0	0	19,091	19,091	0	0	0
A6090508	ONTARIO	OH		11/15/2006		17,801	0	0	0	0	0	0	17,801	17,801	0	0	0
A6062804	PAINESVILLE TOWNSHIP	OH		08/21/2006		18,025	0	0	0	0	0	0	18,025	18,025	0	0	0
A3053004	PARMA	OH		09/01/2003		66,413	0	0	0	0	0	0	66,413	66,413	0	0	0
A7090704	PARMA	OH		11/14/2007		10,991	0	0	0	0	0	0	10,991	10,991	0	0	0
A7092402	PARMA	OH		12/03/2007		6,393	0	0	0	0	0	0	6,393	6,393	0	0	0
A4051302	PARMA HEIGHTS	OH		08/23/2004		25,748	0	0	0	0	0	0	25,748	25,748	0	0	0
B3032601	PORTSMOUTH	OH		06/25/2013		0	0	0	0	0	0	0	261,008	261,008	0	0	0
B1072201	RAVENNA	OH		09/23/2011		25,296	0	0	0	0	0	0	25,296	25,296	0	0	0
A9073111	RICHMOND HEIGHTS	OH		10/28/2009		13,527	0	0	0	0	0	0	13,527	13,527	0	0	0
B1032401	RIVERSIDE	OH		06/09/2011		6,230	0	0	0	0	0	0	6,230	6,230	0	0	0
A8022104	ROCKY RIVER	OH		05/22/2008		37,434	0	0	0	0	0	0	37,434	37,434	0	0	0
A8071005	SANDUSKY	OH		09/30/2008		9,344	0	0	0	0	0	0	9,344	9,344	0	0	0
A8090504	SHAKER HEIGHTS	OH		11/17/2008		7,238	0	0	0	0	0	0	7,238	7,238	0	0	0
B3040501	SHAKER HEIGHTS	OH		06/13/2013		0	0	0	0	0	0	0	214,779	214,779	0	0	0
A6081402	SHARONVILLE	OH		10/18/2006		11,909	0	0	0	0	0	0	11,909	11,909	0	0	0
A8012803	SIDNEY	OH		04/11/2008		23,868	0	0	0	0	0	0	23,868	23,868	0	0	0
B3060703	SIDNEY	OH		09/11/2013		0	0	0	0	0	0	0	1,239,081	1,239,081	0	0	0
A4012903	SOLON	OH		04/26/2004		44,647	0	0	0	0	0	0	44,647	44,647	0	0	0
A6070705	SPRINGDALE	OH		09/22/2006		44,614	0	0	0	0	0	0	44,614	44,614	0	0	0
A3082703	STRONGSVILLE	OH		11/20/2003		146,364	0	0	0	0	0	0	146,364	146,364	0	0	0
B0030903	STRONGSVILLE	OH		05/27/2010		16,314	0	0	0	0	0	0	16,314	16,314	0	0	0
B1120101	STRONGSVILLE	OH		01/24/2012		28,233	0	0	0	0	0	0	28,233	28,233	0	0	0
A6121902	STRONGSVILLE	OH		03/09/2007		14,174	0	0	0	0	0	0	14,174	14,174	0	0	0
A4032310	SUNBURY	OH		06/16/2004		19,382	0	0	0	0	0	0	19,382	19,382	0	0	0
A4041502	TALLMADGE	OH		07/14/2004		32,518	0	0	0	0	0	0	32,518	32,518	0	0	0
A7080707	TIPP CITY	OH		10/26/2007		17,779	0	0	0	0	0	0	17,779	17,779	0	0	0
A9073101	TOLEDO	OH		10/27/2009		25,015	0	0	0	0	0	0	25,015	25,015	0	0	0
A9073102	TOLEDO	OH		10/27/2009		22,978	0	0	0	0	0	0	22,978	22,978	0	0	0
A9073103	TOLEDO	OH		10/27/2009		17,570	0	0	0	0	0	0	17,570	17,570	0	0	0
A9073104	TOLEDO	OH		10/27/2009		19,608	0	0	0	0	0	0	19,608	19,608	0	0	0
A9073105	TOLEDO	OH		10/27/2009		17,570	0	0	0	0	0	0	17,570	17,570	0	0	0
A9073106	TOLEDO	OH		10/27/2009		14,200	0	0	0	0	0	0	14,200	14,200	0	0	0
A3052103	TOLEDO	OH		08/21/2003		41,705	0	0	0	0	0	0	41,705	41,705	0	0	0
A5012903	TROY	OH		04/28/2005		14,772	0	0	0	0	0	0	14,772	14,772	0	0	0
A8012804	UNIONTOWN	OH		04/11/2008		26,786	0	0	0	0	0	0	26,786	26,786	0	0	0
B2020903	VALLEY VIEW	OH		03/22/2012		6,714	0	0	0	0	0	0	6,714	6,714	0	0	0
A5090902	VERMILLION	OH		12/02/2005		31,021	0	0	0	0	0	0	31,021	31,021	0	0	0
A8040401	WADSWORTH	OH		07/07/2008		11,159	0	0	0	0	0	0	11,159	11,159	0	0	0
B2110709	WALBRIDGE	OH		01/22/2013		0	0	0	0	0	0	0	1,009,702	1,009,702	0	0	0
A8072301	WEST CARROLLTON	OH		10/08/2008		33,504	0	0	0	0	0	0	33,504	33,504	0	0	0
B2110707	WEST CHESTER	OH		12/28/2012		436,503	0	0	0	0	0	0	436,503	436,503	0	0	0
A2022001	WEST CHESTER	OH		05/10/2002		32,457	0	0	0	0	0	0	32,457	32,457	0	0	0
A7090705	WESTLAKE	OH		12/28/2007		16,939	0	0	0	0	0	0	16,939	16,939	0	0	0
B3022603	YOUNGSTOWN	OH		05/13/2013		0	0	0	0	0	0	0	470,022	470,022	0	0	0
B3011804	ADA	OK		03/25/2013		0	0	0	0	0	0	0	575,650	575,650	0	0	0
B3011803	ALTUS	OK		03/25/2013		0	0	0	0	0	0	0	401,907	401,907	0	0	0
A6011103	ARDMORE	OK		04/04/2006		59,373	0	0	0	0	0	0	59,373	59,373	0	0	0
A6090803	ARDMORE	OK		12/14/2006		90,928	0	0	0	0	0	0	90,928	90,928	0	0	0
B3060305	BROKEN ARROW	OK		08/30/2013		0	0	0	0	0	0	0	192,719	192,719	0	0	0
A9101601	EDMOND	OK		10/30/2009		25,357	0	0	0	0	0	0	25,357	25,357	0	0	0
B3011805	LAWTON	OK		03/25/2013		0	0	0	0	0	0	0	466,471	466,471	0	0	0
B2100201	MIDWEST CITY	OK		12/21/2012		505,384	0	0	0	0	0	0	505,384	505,384	0	0	0
A7050102	MOORE	OK		07/25/2007		6,147	0	0	0	0	0	0	6,147	6,147	0	0	0
A7092004	MUSKOGEE	OK		12/11/2007		6,579	0	0	0	0	0	0	6,579	6,579	0	0	0
B2062902	OKLAHOMA CITY	OK		09/07/2012		48,669	0	0	0	0	0	0	48,669	48,669	0	0	0

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

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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
A7052202	OKLAHOMA CITY	OK		07/31/2007		22,291	0	0	0	0	0	0	22,291	22,291	0	0	0
A9070601	OKLAHOMA CITY	OK		08/31/2009		8,164	0	0	0	0	0	0	8,164	8,164	0	0	0
A4121303	OKLAHOMA CITY	OK		02/23/2005		15,886	0	0	0	0	0	0	15,886	15,886	0	0	0
B2122601	OKLAHOMA CITY	OK		03/12/2013		0	0	0	0	0	0	0	672,491	672,491	0	0	0
B2112104	OKLAHOMA CITY	OK		02/01/2013		0	0	0	0	0	0	0	961,128	961,128	0	0	0
B1022205	OKLAHOMA CITY	OK		04/19/2011		20,431	0	0	0	0	0	0	20,431	20,431	0	0	0
B1012501	OKLAHOMA CITY	OK		03/25/2011		25,455	0	0	0	0	0	0	25,455	25,455	0	0	0
A5090903	OKLAHOMA CITY	OK		11/30/2005		16,537	0	0	0	0	0	0	16,537	16,537	0	0	0
A5072103	OKLAHOMA CITY	OK		10/12/2005		25,823	0	0	0	0	0	0	25,823	25,823	0	0	0
A6022103	PONCA	OK		04/28/2006		11,972	0	0	0	0	0	0	11,972	11,972	0	0	0
B0061501	STILLWATER	OK		09/24/2010		26,769	0	0	0	0	0	0	26,769	26,769	0	0	0
A5012911	STILLWATER	OK		04/29/2005		14,772	0	0	0	0	0	0	14,772	14,772	0	0	0
A7101602	TULSA	OK		01/17/2008		13,457	0	0	0	0	0	0	13,457	13,457	0	0	0
A7070502	TULSA	OK		08/30/2007		9,471	0	0	0	0	0	0	9,471	9,471	0	0	0
A5022207	TULSA	OK		05/12/2005		16,372	0	0	0	0	0	0	16,372	16,372	0	0	0
B3020101	TULSA	OK		04/19/2013		0	0	0	0	0	0	0	1,679,549	1,679,549	0	0	0
B2051701	TULSA	OK		08/15/2012		23,144	0	0	0	0	0	0	23,144	23,144	0	0	0
A5072802	TULSA	OK		09/28/2005		10,662	0	0	0	0	0	0	10,662	10,662	0	0	0
B2042603	TULSA	OK		06/26/2012		16,291	0	0	0	0	0	0	16,291	16,291	0	0	0
B1012603	TULSA	OK		03/31/2011		40,302	0	0	0	0	0	0	40,302	40,302	0	0	0
B1012604	TULSA	OK		03/31/2011		37,436	0	0	0	0	0	0	37,436	37,436	0	0	0
B2061903	YUKON	OK		09/12/2012		19,926	0	0	0	0	0	0	19,926	19,926	0	0	0
A9030503	ALBANY	OR		04/24/2009		19,703	0	0	0	0	0	0	19,703	19,703	0	0	0
A4051401	ALBANY	OR		07/22/2004		71,945	0	0	0	0	0	0	71,945	71,945	0	0	0
A9082701	ALOHA	OR		10/15/2009		25,528	0	0	0	0	0	0	25,528	25,528	0	0	0
A6120601	AURORA	OR		01/31/2007		20,723	0	0	0	0	0	0	20,723	20,723	0	0	0
B3020102	BANDON	OR		04/08/2013		0	0	0	0	0	0	0	486,366	486,366	0	0	0
B1101201	BEAVERTON	OR		12/21/2011		33,936	0	0	0	0	0	0	33,936	33,936	0	0	0
A2030502	BEAVERTON	OR		04/19/2002		2,904	0	0	0	0	0	0	2,904	2,904	0	0	0
B1031102	BEAVERTON	OR		04/29/2011		68,849	0	0	0	0	0	0	68,849	68,849	0	0	0
A3011702	BEAVERTON	OR		03/28/2003		2,482	0	0	0	0	0	0	2,482	2,482	0	0	0
A3012002	BEAVERTON	OR		03/27/2003		33,256	0	0	0	0	0	0	33,256	33,256	0	0	0
A2093001	BEAVERTON	OR		12/12/2002		38,136	0	0	0	0	0	0	38,136	38,136	0	0	0
B0032603	BEAVERTON	OR		06/18/2010		20,787	0	0	0	0	0	0	20,787	20,787	0	0	0
A5121603	BEAVERTON	OR		02/28/2006		14,285	0	0	0	0	0	0	14,285	14,285	0	0	0
B0062502	BEAVERTON	OR		08/13/2010		19,420	0	0	0	0	0	0	19,420	19,420	0	0	0
A6092101	BEAVERTON	OR		11/27/2006		10,560	0	0	0	0	0	0	10,560	10,560	0	0	0
A60921013	BEAVERTON	OR		12/07/2009		3,347	0	0	0	0	0	0	3,347	3,347	0	0	0
B0063001	BEND	OR		09/10/2010		11,866	0	0	0	0	0	0	11,866	11,866	0	0	0
A3042205	BEND	OR		07/30/2003		24,185	0	0	0	0	0	0	24,185	24,185	0	0	0
A8032505	BEND	OR		06/12/2008		5,722	0	0	0	0	0	0	5,722	5,722	0	0	0
A7072702	BEND	OR		09/27/2007		300,076	0	0	0	0	0	0	300,076	300,076	0	0	0
A707270233	BEND	OR		04/12/2010		28,749	0	0	0	0	0	0	28,749	28,749	0	0	0
B3031312	BEND	OR		07/10/2013		0	0	0	0	0	0	0	250,204	250,204	0	0	0
B3031505	BEND	OR		06/14/2013		0	0	0	0	0	0	0	588,361	588,361	0	0	0
A4110108	BEND	OR		01/11/2005		31,378	0	0	0	0	0	0	31,378	31,378	0	0	0
A4100801	BEND	OR		12/10/2004		59,136	0	0	0	0	0	0	59,136	59,136	0	0	0
A0080201	CANBY	OR		09/19/2000		11,273	0	0	0	0	0	0	11,273	11,273	0	0	0
A3020602	CANBY	OR		04/22/2003		115,627	0	0	0	0	0	0	115,627	115,627	0	0	0
A30206023	CANBY	OR		08/10/2007		33,451	0	0	0	0	0	0	33,451	33,451	0	0	0
B0041903	CLACKAMAS	OR		06/21/2010		49,639	0	0	0	0	0	0	49,639	49,639	0	0	0
B0090207	CORVALLIS	OR		11/30/2010		141,868	0	0	0	0	0	0	141,868	141,868	0	0	0
B2082703	CORVALLIS	OR		11/09/2012		31,014	0	0	0	0	0	0	31,014	31,014	0	0	0
B3062401	DAMASCUS	OR		09/27/2013		0	0	0	0	0	0	0	1,966,995	1,966,995	0	0	0
B3043006	DURHAM	OR		07/19/2013		0	0	0	0	0	0	0	2,553,028	2,553,028	0	0	0
A4021201	EUGENE	OR		04/07/2004		64,887	0	0	0	0	0	0	64,887	64,887	0	0	0
B3082003	EUGENE	OR		11/01/2013		0	0	0	0	0	0	0	414,050	414,050	0	0	0
A8022108	EUGENE	OR		05/07/2008		31,966	0	0	0	0	0	0	31,966	31,966	0	0	0
A80221083	EUGENE	OR		12/10/2009		18,175	0	0	0	0	0	0	18,175	18,175	0	0	0
A6081103	EUGENE	OR		09/27/2006		16,036	0	0	0	0	0	0	16,036	16,036	0	0	0

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99020402	EUGENE	OR		04/15/1999		55,523	0	0	0	0	0	0	55,523	55,523	0	0	0
99020403	EUGENE	OR		04/15/1999		48,104	0	0	0	0	0	0	48,104	48,104	0	0	0
A5012601	EUGENE	OR		03/31/2005		21,128	0	0	0	0	0	0	21,128	21,128	0	0	0
B1062201	EUGENE	OR		09/29/2011		17,722	0	0	0	0	0	0	17,722	17,722	0	0	0
B2032203	FAIRVIEW	OR		05/23/2012		63,915	0	0	0	0	0	0	63,915	63,915	0	0	0
B3061801	GLADSTONE	OR		09/13/2013		0	0	0	0	0	0	0	456,824	456,824	0	0	0
A5062905	GRANTS PASS	OR		09/30/2005		143,798	0	0	0	0	0	0	143,798	143,798	0	0	0
A5101203	GRESHAM	OR		12/21/2005		34,807	0	0	0	0	0	0	34,807	34,807	0	0	0
B0052003	GRESHAM	OR		07/26/2010		15,405	0	0	0	0	0	0	15,405	15,405	0	0	0
A6020102	GRESHAM	OR		04/26/2006		47,154	0	0	0	0	0	0	47,154	47,154	0	0	0
B2080301	GRESHAM	OR		10/31/2012		14,336	0	0	0	0	0	0	14,336	14,336	0	0	0
A4122701	GRESHAM	OR		03/29/2005		8,620	0	0	0	0	0	0	8,620	8,620	0	0	0
A4071701	GRESHAM	OR		09/29/2004		33,998	0	0	0	0	0	0	33,998	33,998	0	0	0
A7020801	GRESHAM	OR		04/13/2007		14,239	0	0	0	0	0	0	14,239	14,239	0	0	0
B0062301	HAPPY VALLEY	OR		09/08/2010		17,738	0	0	0	0	0	0	17,738	17,738	0	0	0
B1030301	HILLSBORO	OR		04/22/2011		10,914	0	0	0	0	0	0	10,914	10,914	0	0	0
B1071201	HILLSBORO	OR		09/23/2011		13,656	0	0	0	0	0	0	13,656	13,656	0	0	0
A9040301	HILLSBORO	OR		05/12/2009		358,554	0	0	0	0	0	0	358,554	358,554	0	0	0
A2060701	HOOD RIVER	OR		08/15/2002		71,094	0	0	0	0	0	0	71,094	71,094	0	0	0
A7073003	HUBBARD	OR		09/05/2007		35,319	0	0	0	0	0	0	35,319	35,319	0	0	0
A7041603	INDEPENDENCE	OR		07/10/2007		9,302	0	0	0	0	0	0	9,302	9,302	0	0	0
A3100303	INDEPENDENCE	OR		12/22/2003		10,730	0	0	0	0	0	0	10,730	10,730	0	0	0
A6031701	KEIZER	OR		06/29/2006		4,056	0	0	0	0	0	0	4,056	4,056	0	0	0
A6030605	KLAMATH FALLS	OR		05/19/2006		12,042	0	0	0	0	0	0	12,042	12,042	0	0	0
A5062904	KLAMATH FALLS	OR		09/30/2005		116,992	0	0	0	0	0	0	116,992	116,992	0	0	0
B3081306	KLAMATH FALLS	OR		11/18/2013		0	0	0	0	0	0	0	884,000	884,000	0	0	0
A7040505	LAKE OSWEGO	OR		05/01/2007		26,974	0	0	0	0	0	0	26,974	26,974	0	0	0
B1071101	LAKE OSWEGO	OR		10/07/2011		33,363	0	0	0	0	0	0	33,363	33,363	0	0	0
A7030801	LAKE OSWEGO	OR		04/12/2007		33,242	0	0	0	0	0	0	33,242	33,242	0	0	0
B0022203	LAKE OSWEGO	OR		04/22/2010		29,801	0	0	0	0	0	0	29,801	29,801	0	0	0
A2090501	LAKE OSWEGO	OR		11/15/2002		46,823	0	0	0	0	0	0	46,823	46,823	0	0	0
A2090502	LAKE OSWEGO	OR		11/15/2002		8,404	0	0	0	0	0	0	8,404	8,404	0	0	0
B2052908	LAKE OSWEGO	OR		09/11/2012		25,702	0	0	0	0	0	0	25,702	25,702	0	0	0
B3022708	LEBANON	OR		04/30/2013		0	0	0	0	0	0	0	590,595	590,595	0	0	0
B2040904	MCMINNVILLE	OR		06/29/2012		16,217	0	0	0	0	0	0	16,217	16,217	0	0	0
A4062301	MEDFORD	OR		08/31/2004		41,004	0	0	0	0	0	0	41,004	41,004	0	0	0
B2070301	MEDFORD	OR		09/10/2012		21,508	0	0	0	0	0	0	21,508	21,508	0	0	0
17434	MILWAUKIE	OR		02/04/1994		2,546	0	0	0	0	0	0	2,546	2,546	0	0	0
B1042703	MILWAUKIE	OR		07/08/2011		8,631	0	0	0	0	0	0	8,631	8,631	0	0	0
B1030703	NEWBERG	OR		05/24/2011		21,498	0	0	0	0	0	0	21,498	21,498	0	0	0
15882	NORTH BEND	OR		10/21/1988		22,663	0	0	0	0	0	0	22,663	22,663	0	0	0
A9022708	OREGON CITY	OR		04/30/2009		57,050	0	0	0	0	0	0	57,050	57,050	0	0	0
A9120801	OREGON CITY	OR		02/24/2010		11,609	0	0	0	0	0	0	11,609	11,609	0	0	0
A6042503	OREGON CITY	OR		06/30/2006		18,513	0	0	0	0	0	0	18,513	18,513	0	0	0
A60425033	OREGON CITY	OR		07/19/2012		3,121	0	0	0	0	0	0	3,121	3,121	0	0	0
A6110702	PENDLETON	OR		03/01/2007		34,925	0	0	0	0	0	0	34,925	34,925	0	0	0
A6102302	PENDLETON	OR		12/19/2006		12,934	0	0	0	0	0	0	12,934	12,934	0	0	0
A8061306	PENDLETON	OR		08/28/2008		2,696	0	0	0	0	0	0	2,696	2,696	0	0	0
A8061307	PENDLETON	OR		08/28/2008		8,180	0	0	0	0	0	0	8,180	8,180	0	0	0
B3053105	PENDLETON	OR		08/09/2013		0	0	0	0	0	0	0	1,731,436	1,731,436	0	0	0
B1121601	PORTLAND	OR		02/23/2012		8,923	0	0	0	0	0	0	8,923	8,923	0	0	0
A7061102	PORTLAND	OR		08/10/2007		11,605	0	0	0	0	0	0	11,605	11,605	0	0	0
17452	PORTLAND	OR		02/25/1994		5,890	0	0	0	0	0	0	5,890	5,890	0	0	0
17424	PORTLAND	OR		01/21/1994		3,928	0	0	0	0	0	0	3,928	3,928	0	0	0
A6120402	PORTLAND	OR		02/14/2007		26,901	0	0	0	0	0	0	26,901	26,901	0	0	0
17072	PORTLAND	OR		02/18/1993		1,565	0	0	0	0	0	0	1,565	1,565	0	0	0
99062801	PORTLAND	OR		09/01/1999		33,881	0	0	0	0	0	0	33,881	33,881	0	0	0
A1031901	PORTLAND	OR		05/08/2001		7,404	0	0	0	0	0	0	7,404	7,404	0	0	0
A2040804	PORTLAND	OR		06/19/2002		1,896	0	0	0	0	0	0	1,896	1,896	0	0	0
A2042503	PORTLAND	OR		06/19/2002		95,896	0	0	0	0	0	0	95,896	95,896	0	0	0

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A1111601	PORTLAND	OR		02/07/2002		5,305	0	0	0	0	0	0	5,305	5,305	0	0	0
A2012102	PORTLAND	OR		03/18/2002		80,658	0	0	0	0	0	0	80,658	80,658	0	0	0
A2011503	PORTLAND	OR		03/18/2002		4,124	0	0	0	0	0	0	4,124	4,124	0	0	0
B0081701	PORTLAND	OR		11/12/2010		16,405	0	0	0	0	0	0	16,405	16,405	0	0	0
A7090701	PORTLAND	OR		11/30/2007		19,808	0	0	0	0	0	0	19,808	19,808	0	0	0
B2073003	PORTLAND	OR		10/04/2012		8,428	0	0	0	0	0	0	8,428	8,428	0	0	0
B2071601	PORTLAND	OR		10/04/2012		18,966	0	0	0	0	0	0	18,966	18,966	0	0	0
B2081601	PORTLAND	OR		11/27/2012		23,037	0	0	0	0	0	0	23,037	23,037	0	0	0
B0020501	PORTLAND	OR		03/30/2010		5,671	0	0	0	0	0	0	5,671	5,671	0	0	0
B0020504	PORTLAND	OR		03/30/2010		10,004	0	0	0	0	0	0	10,004	10,004	0	0	0
B1091403	PORTLAND	OR		11/28/2011		19,434	0	0	0	0	0	0	19,434	19,434	0	0	0
B2100208	PORTLAND	OR		12/31/2012		764,269	0	0	0	0	0	0	764,269	764,269	0	0	0
B2091301	PORTLAND	OR		11/28/2012		17,083	0	0	0	0	0	0	17,083	17,083	0	0	0
B1112801	PORTLAND	OR		02/01/2012		19,151	0	0	0	0	0	0	19,151	19,151	0	0	0
B1112202	PORTLAND	OR		01/27/2012		26,945	0	0	0	0	0	0	26,945	26,945	0	0	0
A7033003	PORTLAND	OR		06/07/2007		20,565	0	0	0	0	0	0	20,565	20,565	0	0	0
A70330033	PORTLAND	OR		08/28/2008		6,430	0	0	0	0	0	0	6,430	6,430	0	0	0
A7012903	PORTLAND	OR		03/09/2007		13,905	0	0	0	0	0	0	13,905	13,905	0	0	0
A9030501	PORTLAND	OR		06/29/2009		73,214	0	0	0	0	0	0	73,214	73,214	0	0	0
A9031602	PORTLAND	OR		05/20/2009		4,532	0	0	0	0	0	0	4,532	4,532	0	0	0
B1062107	PORTLAND	OR		08/23/2011		52,808	0	0	0	0	0	0	52,808	52,808	0	0	0
A5051701	PORTLAND	OR		07/28/2005		41,070	0	0	0	0	0	0	41,070	41,070	0	0	0
A9011601	PORTLAND	OR		03/30/2009		9,933	0	0	0	0	0	0	9,933	9,933	0	0	0
A5050902	PORTLAND	OR		07/26/2005		94,430	0	0	0	0	0	0	94,430	94,430	0	0	0
B3022803	PORTLAND	OR		05/06/2013		0	0	0	0	0	0	0	485,511	485,511	0	0	0
B3031502	PORTLAND	OR		05/28/2013		0	0	0	0	0	0	0	210,957	210,957	0	0	0
B3032705	PORTLAND	OR		06/20/2013		0	0	0	0	0	0	0	1,701,583	1,701,583	0	0	0
B3032706	PORTLAND	OR		06/20/2013		0	0	0	0	0	0	0	499,593	499,593	0	0	0
A4072204	PORTLAND	OR		09/22/2004		29,064	0	0	0	0	0	0	29,064	29,064	0	0	0
A4051403	PORTLAND	OR		08/05/2004		39,985	0	0	0	0	0	0	39,985	39,985	0	0	0
A5030702	PORTLAND	OR		05/12/2005		38,407	0	0	0	0	0	0	38,407	38,407	0	0	0
A50307023	PORTLAND	OR		07/20/2006		8,496	0	0	0	0	0	0	8,496	8,496	0	0	0
A5013101	PORTLAND	OR		04/05/2005		16,700	0	0	0	0	0	0	16,700	16,700	0	0	0
A4092905	PORTLAND	OR		12/17/2004		48,718	0	0	0	0	0	0	48,718	48,718	0	0	0
A8080603	PORTLAND	OR		09/24/2008		26,245	0	0	0	0	0	0	26,245	26,245	0	0	0
B0102101	PORTLAND	OR		01/18/2011		80,496	0	0	0	0	0	0	80,496	80,496	0	0	0
A8032802	PORTLAND	OR		06/18/2008		5,374	0	0	0	0	0	0	5,374	5,374	0	0	0
A8031403	PORTLAND	OR		06/11/2008		9,963	0	0	0	0	0	0	9,963	9,963	0	0	0
A8041101	PORTLAND	OR		07/07/2008		23,475	0	0	0	0	0	0	23,475	23,475	0	0	0
A8041701	PORTLAND	OR		06/23/2008		23,037	0	0	0	0	0	0	23,037	23,037	0	0	0
B3041205	PORTLAND	OR		07/11/2013		0	0	0	0	0	0	0	119,417	119,417	0	0	0
B1011101	PORTLAND	OR		03/10/2011		12,368	0	0	0	0	0	0	12,368	12,368	0	0	0
B0120601	PORTLAND	OR		01/26/2011		30,349	0	0	0	0	0	0	30,349	30,349	0	0	0
A3012101	PORTLAND	OR		03/26/2003		13,339	0	0	0	0	0	0	13,339	13,339	0	0	0
A3031201	PORTLAND	OR		05/16/2003		125,374	0	0	0	0	0	0	125,374	125,374	0	0	0
A3112602	PORTLAND	OR		01/29/2004		39,018	0	0	0	0	0	0	39,018	39,018	0	0	0
A3081202	PORTLAND	OR		10/28/2003		84,129	0	0	0	0	0	0	84,129	84,129	0	0	0
A3091902	PORTLAND	OR		12/05/2003		54,988	0	0	0	0	0	0	54,988	54,988	0	0	0
A3091903	PORTLAND	OR		12/05/2003		18,531	0	0	0	0	0	0	18,531	18,531	0	0	0
A3070802	PORTLAND	OR		09/29/2003		59,988	0	0	0	0	0	0	59,988	59,988	0	0	0
B2040905	PORTLAND	OR		06/29/2012		13,262	0	0	0	0	0	0	13,262	13,262	0	0	0
B2040902	PORTLAND	OR		06/29/2012		21,475	0	0	0	0	0	0	21,475	21,475	0	0	0
B2040903	PORTLAND	OR		06/29/2012		8,376	0	0	0	0	0	0	8,376	8,376	0	0	0
B2032903	PORTLAND	OR		06/28/2012		11,124	0	0	0	0	0	0	11,124	11,124	0	0	0
B2041204	PORTLAND	OR		06/22/2012		11,669	0	0	0	0	0	0	11,669	11,669	0	0	0
B3083005	PORTLAND	OR		11/20/2013		0	0	0	0	0	0	0	539,000	539,000	0	0	0
A5081804	PORTLAND	OR		11/28/2005		21,894	0	0	0	0	0	0	21,894	21,894	0	0	0
A5110901	PORTLAND	OR		01/30/2006		30,813	0	0	0	0	0	0	30,813	30,813	0	0	0
A7110103	PORTLAND	OR		01/14/2008		6,802	0	0	0	0	0	0	6,802	6,802	0	0	0
A7111502	PORTLAND	OR		07/01/2008		9,038	0	0	0	0	0	0	9,038	9,038	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7112910	PORTLAND	OR		02/06/2008		29,397	0	0	0	0	0	0	29,397	29,397	0	0	0
A7112904	PORTLAND	OR		02/06/2008		25,870	0	0	0	0	0	0	25,870	25,870	0	0	0
A6092102	PORTLAND	OR		11/29/2006		5,203	0	0	0	0	0	0	5,203	5,203	0	0	0
A6062304	PORTLAND	OR		09/12/2006		23,065	0	0	0	0	0	0	23,065	23,065	0	0	0
A8110404	PORTLAND	OR		12/30/2008		14,409	0	0	0	0	0	0	14,409	14,409	0	0	0
B1061304	PORTLAND	OR		08/25/2011		17,538	0	0	0	0	0	0	17,538	17,538	0	0	0
B2120603	PORTLAND	OR		03/21/2013		0	0	0	0	0	0	0	486,573	486,573	0	0	0
B3012505	PORTLAND	OR		03/28/2013		0	0	0	0	0	0	0	1,061,377	1,061,377	0	0	0
A6051202	PORTLAND	OR		08/31/2006		67,280	0	0	0	0	0	0	67,280	67,280	0	0	0
B2050902	PORTLAND	OR		07/16/2012		14,709	0	0	0	0	0	0	14,709	14,709	0	0	0
B2121208	REDMOND	OR		02/20/2013		0	0	0	0	0	0	0	368,937	368,937	0	0	0
B3012506	REDMOND	OR		04/26/2013		0	0	0	0	0	0	0	516,312	516,312	0	0	0
A3101303	REDMOND	OR		12/03/2003		13,476	0	0	0	0	0	0	13,476	13,476	0	0	0
A5050604	REDMOND	OR		06/27/2005		16,427	0	0	0	0	0	0	16,427	16,427	0	0	0
A7102001	REDMOND	OR		11/02/2007		83,138	0	0	0	0	0	0	83,138	83,138	0	0	0
A6030101	REEDSPORT	OR		05/11/2006		14,188	0	0	0	0	0	0	14,188	14,188	0	0	0
B3090401	ROSEBURG	OR		11/13/2013		0	0	0	0	0	0	0	707,200	707,200	0	0	0
A6112201	ROSEBURG	OR		01/29/2007		70,384	0	0	0	0	0	0	70,384	70,384	0	0	0
A7092003	SALEM	OR		12/05/2007		8,112	0	0	0	0	0	0	8,112	8,112	0	0	0
A9022601	SALEM	OR		04/28/2009		27,501	0	0	0	0	0	0	27,501	27,501	0	0	0
A5050305	SALEM	OR		07/14/2005		24,396	0	0	0	0	0	0	24,396	24,396	0	0	0
A9010801	SALEM	OR		04/09/2009		54,368	0	0	0	0	0	0	54,368	54,368	0	0	0
B3030113	SALEM	OR		06/12/2013		0	0	0	0	0	0	0	148,358	148,358	0	0	0
B0022503	SALEM	OR		05/28/2010		41,960	0	0	0	0	0	0	41,960	41,960	0	0	0
B0032601	SALEM	OR		06/21/2010		23,262	0	0	0	0	0	0	23,262	23,262	0	0	0
B0032602	SALEM	OR		05/27/2010		66,005	0	0	0	0	0	0	66,005	66,005	0	0	0
A5082402	SALEM	OR		11/29/2005		17,676	0	0	0	0	0	0	17,676	17,676	0	0	0
B1013103	SALEM	OR		03/28/2011		34,994	0	0	0	0	0	0	34,994	34,994	0	0	0
A6011603	SALEM	OR		03/15/2006		33,083	0	0	0	0	0	0	33,083	33,083	0	0	0
A60116033	SALEM	OR		04/12/2011		11,307	0	0	0	0	0	0	11,307	11,307	0	0	0
B0061001	SALEM	OR		10/12/2010		193,501	0	0	0	0	0	0	193,501	193,501	0	0	0
B1050302	SALEM	OR		07/15/2011		133,910	0	0	0	0	0	0	133,910	133,910	0	0	0
A5032102	SHERWOOD	OR		06/06/2005		37,857	0	0	0	0	0	0	37,857	37,857	0	0	0
A8042804	SISTERS	OR		07/08/2008		6,219	0	0	0	0	0	0	6,219	6,219	0	0	0
B2081001	SPRINGFIELD	OR		10/01/2012		16,511	0	0	0	0	0	0	16,511	16,511	0	0	0
A7060101	THE DALLES	OR		08/10/2007		13,915	0	0	0	0	0	0	13,915	13,915	0	0	0
B3030111	THE DALLES	OR		05/09/2013		0	0	0	0	0	0	0	1,118,422	1,118,422	0	0	0
B1120702	THE DALLES	OR		02/16/2012		21,253	0	0	0	0	0	0	21,253	21,253	0	0	0
A7022604	TIGARD	OR		04/13/2007		10,885	0	0	0	0	0	0	10,885	10,885	0	0	0
B0063002	TROUTDALE	OR		09/14/2010		4,657	0	0	0	0	0	0	4,657	4,657	0	0	0
17340	TROUTDALE	OR		11/09/1993		1,822	0	0	0	0	0	0	1,822	1,822	0	0	0
978120	TUALATIN	OR		01/16/1998		2,486	0	0	0	0	0	0	2,486	2,486	0	0	0
A7092103	TUALATIN	OR		12/14/2007		27,811	0	0	0	0	0	0	27,811	27,811	0	0	0
A7090603	TUALATIN	OR		11/19/2007		23,591	0	0	0	0	0	0	23,591	23,591	0	0	0
B0020505	TUALATIN	OR		03/30/2010		26,908	0	0	0	0	0	0	26,908	26,908	0	0	0
A8012905	TUALATIN	OR		04/24/2008		22,060	0	0	0	0	0	0	22,060	22,060	0	0	0
A6110601	TUALATIN	OR		01/26/2007		9,954	0	0	0	0	0	0	9,954	9,954	0	0	0
B0070101	TUALATIN	OR		06/12/2013		0	0	0	0	0	0	0	1,603,003	1,603,003	0	0	0
A4030309	TUALATIN	OR		04/22/2004		109,611	0	0	0	0	0	0	109,611	109,611	0	0	0
A2091201	TUALATIN	OR		07/30/2003		314,804	0	0	0	0	0	0	314,804	314,804	0	0	0
B2121801	WARRENTON	OR		02/22/2013		0	0	0	0	0	0	0	226,568	226,568	0	0	0
A8091504	WEST LINN	OR		10/22/2008		33,130	0	0	0	0	0	0	33,130	33,130	0	0	0
A6031506	WEST LINN	OR		05/24/2006		13,666	0	0	0	0	0	0	13,666	13,666	0	0	0
A2091601	WEST LINN	OR		11/01/2002		19,906	0	0	0	0	0	0	19,906	19,906	0	0	0
A8033001	WEST LINN	OR		06/19/2008		6,463	0	0	0	0	0	0	6,463	6,463	0	0	0
A7011206	WEST LINN	OR		03/23/2007		19,561	0	0	0	0	0	0	19,561	19,561	0	0	0
A7080912	WEST LINN	OR		10/12/2007		65,988	0	0	0	0	0	0	65,988	65,988	0	0	0
B3062603	WILSONVILLE	OR		09/27/2013		0	0	0	0	0	0	0	533,512	533,512	0	0	0
A7021603	WILSONVILLE	OR		04/10/2007		18,221	0	0	0	0	0	0	18,221	18,221	0	0	0
B1111801	WILSONVILLE	OR		01/12/2012		58,772	0	0	0	0	0	0	58,772	58,772	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
A3062005	WILSONVILLE	OR		09/08/2003		70,952	0	0	0	0	0	0	70,952	70,952	0	0	0
A3120304	WOOD VILLAGE	OR		03/10/2004		24,868	0	0	0	0	0	0	24,868	24,868	0	0	0
A31203043	WOOD VILLAGE	OR		05/22/2008		14,544	0	0	0	0	0	0	14,544	14,544	0	0	0
A8040701	WOOD VILLAGE	OR		05/22/2008		10,666	0	0	0	0	0	0	10,666	10,666	0	0	0
B3062508	WOODBURN	OR		09/23/2013		0	0	0	0	0	0	0	563,750	563,750	0	0	0
B3062101	ASTON	PA		10/24/2013		0	0	0	0	0	0	0	3,011,932	3,011,932	0	0	0
A5062403	BERWICK	PA		09/21/2005		18,637	0	0	0	0	0	0	18,637	18,637	0	0	0
A1041113	BETHLEHEM	PA		07/18/2001		52,021	0	0	0	0	0	0	52,021	52,021	0	0	0
A7110901	BLOOMSBURG	PA		01/15/2008		12,340	0	0	0	0	0	0	12,340	12,340	0	0	0
B1061601	BOOTHWYN	PA		08/25/2011		56,420	0	0	0	0	0	0	56,420	56,420	0	0	0
A4020204	BRADFORD	PA		04/02/2004		20,666	0	0	0	0	0	0	20,666	20,666	0	0	0
A7071902	BRYN MAWR	PA		09/17/2007		11,169	0	0	0	0	0	0	11,169	11,169	0	0	0
B2110708	CAMP HILL	PA		02/26/2013		0	0	0	0	0	0	0	609,715	609,715	0	0	0
A4020605	CHESTER	PA		03/30/2004		61,796	0	0	0	0	0	0	61,796	61,796	0	0	0
A7080304	CLIFTON HEIGHTS	PA		10/16/2007		87,513	0	0	0	0	0	0	87,513	87,513	0	0	0
B3010406	ELWYN	PA		06/27/2013		0	0	0	0	0	0	0	22,638	22,638	0	0	0
A6081701	ERIE	PA		11/16/2006		13,776	0	0	0	0	0	0	13,776	13,776	0	0	0
A8022105	ERIE	PA		05/22/2008		25,050	0	0	0	0	0	0	25,050	25,050	0	0	0
A6120710	ERIE	PA		02/27/2007		3,183	0	0	0	0	0	0	3,183	3,183	0	0	0
A7032703	EXPORT	PA		06/19/2007		18,413	0	0	0	0	0	0	18,413	18,413	0	0	0
A5111004	FEASTERVILLE	PA		02/13/2006		23,914	0	0	0	0	0	0	23,914	23,914	0	0	0
B2110706	GIBSONIA	PA		12/28/2012		585,163	0	0	0	0	0	0	585,163	585,163	0	0	0
A5111005	HORSHAM	PA		01/17/2006		55,583	0	0	0	0	0	0	55,583	55,583	0	0	0
A4033017	JOHNSTOWN	PA		06/03/2004		65,619	0	0	0	0	0	0	65,619	65,619	0	0	0
B3093007	JONESTOWN	PA		11/26/2013		0	0	0	0	0	0	0	707,200	707,200	0	0	0
A1112901	KING OF PRUSSIA	PA		01/25/2002		73,545	0	0	0	0	0	0	73,545	73,545	0	0	0
A3102001	LANCASTER	PA		12/29/2003		82,885	0	0	0	0	0	0	82,885	82,885	0	0	0
A3052002	LANCASTER	PA		08/07/2003		16,215	0	0	0	0	0	0	16,215	16,215	0	0	0
A8031010	LIMERICK	PA		08/22/2008		6,435	0	0	0	0	0	0	6,435	6,435	0	0	0
B1111102	LIMERICK TOWNSHIP	PA		12/22/2011		21,390	0	0	0	0	0	0	21,390	21,390	0	0	0
B1111103	LIMERICK TOWNSHIP	PA		12/22/2011		19,673	0	0	0	0	0	0	19,673	19,673	0	0	0
B1111104	LIMERICK TOWNSHIP	PA		12/22/2011		17,022	0	0	0	0	0	0	17,022	17,022	0	0	0
A7080105	MURRYSVILLE	PA		10/19/2007		19,553	0	0	0	0	0	0	19,553	19,553	0	0	0
A6021402	NARBERTH	PA		05/08/2006		15,181	0	0	0	0	0	0	15,181	15,181	0	0	0
A1041102	NAZARETH	PA		07/18/2001		54,101	0	0	0	0	0	0	54,101	54,101	0	0	0
A7030601	NEW CASTLE	PA		05/31/2007		20,545	0	0	0	0	0	0	20,545	20,545	0	0	0
B0061402	NEW HOPE	PA		10/01/2010		24,091	0	0	0	0	0	0	24,091	24,091	0	0	0
A8071501	NEWTOWN SQUARE	PA		10/23/2008		28,675	0	0	0	0	0	0	28,675	28,675	0	0	0
A7112901	NORRISTOWN	PA		02/27/2008		5,416	0	0	0	0	0	0	5,416	5,416	0	0	0
A3021101	OAKS	PA		05/15/2003		64,649	0	0	0	0	0	0	64,649	64,649	0	0	0
A3050903	PHILADELPHIA	PA		08/27/2003		126,710	0	0	0	0	0	0	126,710	126,710	0	0	0
A3050904	PHILADELPHIA	PA		08/27/2003		149,284	0	0	0	0	0	0	149,284	149,284	0	0	0
A5060306	PHILADELPHIA	PA		09/19/2005		58,360	0	0	0	0	0	0	58,360	58,360	0	0	0
A4051001	PHILADELPHIA	PA		08/05/2004		58,191	0	0	0	0	0	0	58,191	58,191	0	0	0
A4081802	PHILADELPHIA	PA		01/14/2005		14,689	0	0	0	0	0	0	14,689	14,689	0	0	0
B3031904	PHILADELPHIA	PA		05/23/2013		0	0	0	0	0	0	0	983,931	983,931	0	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		11,866	0	0	0	0	0	0	11,866	11,866	0	0	0
A6020205	PHOENIXVILLE	PA		04/21/2006		24,541	0	0	0	0	0	0	24,541	24,541	0	0	0
A6040701	PHOENIXVILLE	PA		07/21/2006		19,616	0	0	0	0	0	0	19,616	19,616	0	0	0
A6021302	PITTSBURGH	PA		05/12/2006		15,936	0	0	0	0	0	0	15,936	15,936	0	0	0
A8022805	PITTSBURGH	PA		06/30/2008		6,758	0	0	0	0	0	0	6,758	6,758	0	0	0
A8021401	PITTSBURGH	PA		04/14/2008		28,489	0	0	0	0	0	0	28,489	28,489	0	0	0
A6100501	PITTSBURGH	PA		01/18/2007		12,442	0	0	0	0	0	0	12,442	12,442	0	0	0
A5110701	PITTSBURGH	PA		12/19/2005		27,816	0	0	0	0	0	0	27,816	27,816	0	0	0
B1063015	PITTSBURGH	PA		09/21/2011		29,480	0	0	0	0	0	0	29,480	29,480	0	0	0
A7090703	PLEASANT HILLS	PA		11/05/2007		5,501	0	0	0	0	0	0	5,501	5,501	0	0	0
A4102502	PLUM BOROUGH	PA		12/07/2004		22,366	0	0	0	0	0	0	22,366	22,366	0	0	0
A7050903	PLYMOUTH MEETING	PA		07/06/2007		11,268	0	0	0	0	0	0	11,268	11,268	0	0	0
A5061301	POTTSTOWN	PA		10/19/2005		57,384	0	0	0	0	0	0	57,384	57,384	0	0	0
B2010902	PROSPECT PARK	PA		04/27/2012		69,017	0	0	0	0	0	0	69,017	69,017	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A3072902	RADNOR TOWNSHIP	PA		11/17/2003		31,428	0	0	0	0	0	0	31,428	31,428	0	0	0
A2100103	RIDLEY PARK	PA		12/12/2002		126,434	0	0	0	0	0	0	126,434	126,434	0	0	0
A5041801	SCRANTON	PA		07/08/2005		92,358	0	0	0	0	0	0	92,358	92,358	0	0	0
A5080202	SHARON HILL	PA		09/28/2005		18,385	0	0	0	0	0	0	18,385	18,385	0	0	0
A2072502	SOMERSET	PA		10/24/2002		27,911	0	0	0	0	0	0	27,911	27,911	0	0	0
A4041306	UPPER DARBY	PA		07/06/2004		31,399	0	0	0	0	0	0	31,399	31,399	0	0	0
A40413063	UPPER DARBY	PA		06/01/2008		57,311	0	0	0	0	0	0	57,311	57,311	0	0	0
B1111101	UPPER MERION TOWNSHIP	PA		12/22/2011		25,398	0	0	0	0	0	0	25,398	25,398	0	0	0
A5053103	WEST CHESTER	PA		07/21/2005		32,711	0	0	0	0	0	0	32,711	32,711	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013		0	0	0	0	0	0	0	27,222	27,222	0	0	0
B1111105	WEST NORRITON TOWNSHIP	PA		12/22/2011		15,409	0	0	0	0	0	0	15,409	15,409	0	0	0
B2091402	YORK	PA		11/01/2012		69,074	0	0	0	0	0	0	69,074	69,074	0	0	0
A4042304	CRANSTON	RI		06/29/2004		15,030	0	0	0	0	0	0	15,030	15,030	0	0	0
A40423043	CRANSTON	RI		04/15/2010		2,201	0	0	0	0	0	0	2,201	2,201	0	0	0
A4112904	SMITHFIELD	RI		02/25/2005		30,177	0	0	0	0	0	0	30,177	30,177	0	0	0
B1080902	WARWICK	RI		09/29/2011		29,501	0	0	0	0	0	0	29,501	29,501	0	0	0
B3061202	AIKEN	SC		09/12/2013		0	0	0	0	0	0	0	1,503,657	1,503,657	0	0	0
A5051801	BENNETTSVILLE	SC		08/05/2005		109,768	0	0	0	0	0	0	109,768	109,768	0	0	0
A8043001	BLUFFTON	SC		07/10/2008		7,013	0	0	0	0	0	0	7,013	7,013	0	0	0
A5080806	CHARLESTON	SC		11/08/2005		17,324	0	0	0	0	0	0	17,324	17,324	0	0	0
B2032905	CHARLESTON	SC		06/28/2012		13,631	0	0	0	0	0	0	13,631	13,631	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		13,631	0	0	0	0	0	0	13,631	13,631	0	0	0
B2032902	CHARLESTON	SC		06/08/2012		51,847	0	0	0	0	0	0	51,847	51,847	0	0	0
A8022211	CHARLESTON	SC		05/22/2008		21,170	0	0	0	0	0	0	21,170	21,170	0	0	0
A4110402	CHARLESTON	SC		01/27/2005		17,293	0	0	0	0	0	0	17,293	17,293	0	0	0
A9042403	CHARLESTON	SC		08/28/2009		17,511	0	0	0	0	0	0	17,511	17,511	0	0	0
A7091614	CHARLESTON	SC		11/30/2007		14,606	0	0	0	0	0	0	14,606	14,606	0	0	0
A7091615	CHARLESTON	SC		11/30/2007		10,514	0	0	0	0	0	0	10,514	10,514	0	0	0
A7091616	CHARLESTON	SC		11/30/2007		11,700	0	0	0	0	0	0	11,700	11,700	0	0	0
A7091611	CHARLESTON	SC		11/30/2007		18,998	0	0	0	0	0	0	18,998	18,998	0	0	0
A7091619	CHARLESTON	SC		11/30/2007		13,720	0	0	0	0	0	0	13,720	13,720	0	0	0
A7091620	CHARLESTON	SC		11/30/2007		7,307	0	0	0	0	0	0	7,307	7,307	0	0	0
A7091603	CHARLESTON	SC		11/30/2007		21,327	0	0	0	0	0	0	21,327	21,327	0	0	0
A7091605	CHARLESTON	SC		11/30/2007		16,948	0	0	0	0	0	0	16,948	16,948	0	0	0
A7091607	CHARLESTON	SC		11/30/2007		19,276	0	0	0	0	0	0	19,276	19,276	0	0	0
B2083001	CHARLESTON	SC		11/29/2012		40,649	0	0	0	0	0	0	40,649	40,649	0	0	0
B2073004	COLUMBIA	SC		10/31/2012		22,010	0	0	0	0	0	0	22,010	22,010	0	0	0
B0080902	COLUMBIA	SC		11/17/2010		18,325	0	0	0	0	0	0	18,325	18,325	0	0	0
B3061211	COLUMBIA	SC		09/13/2013		0	0	0	0	0	0	0	362,972	362,972	0	0	0
A7040602	COLUMBIA	SC		06/20/2007		58,875	0	0	0	0	0	0	58,875	58,875	0	0	0
A7042305	COLUMBIA	SC		06/29/2007		15,078	0	0	0	0	0	0	15,078	15,078	0	0	0
A8091107	COLUMBIA	SC		11/26/2008		7,675	0	0	0	0	0	0	7,675	7,675	0	0	0
B1020705	COLUMBIA	SC		04/08/2011		45,111	0	0	0	0	0	0	45,111	45,111	0	0	0
A3050604	COLUMBIA	SC		08/13/2003		23,896	0	0	0	0	0	0	23,896	23,896	0	0	0
A3052001	COLUMBIA	SC		09/15/2003		62,037	0	0	0	0	0	0	62,037	62,037	0	0	0
A3092305	COLUMBIA	SC		12/05/2003		120,521	0	0	0	0	0	0	120,521	120,521	0	0	0
B1030705	GOOSE CREEK	SC		06/30/2011		10,360	0	0	0	0	0	0	10,360	10,360	0	0	0
B3050205	GOOSE CREEK	SC		07/29/2013		0	0	0	0	0	0	0	252,582	252,582	0	0	0
A7091602	GOOSE CREEK	SC		11/30/2007		19,402	0	0	0	0	0	0	19,402	19,402	0	0	0
B2062202	GREENVILLE	SC		08/20/2012		31,644	0	0	0	0	0	0	31,644	31,644	0	0	0
A7032301	GREENVILLE	SC		06/07/2007		23,482	0	0	0	0	0	0	23,482	23,482	0	0	0
B2100303	GREENVILLE	SC		12/31/2012		396,795	0	0	0	0	0	0	396,795	396,795	0	0	0
A8080406	GREENVILLE	SC		09/25/2008		15,697	0	0	0	0	0	0	15,697	15,697	0	0	0
A3022002	GREENVILLE	SC		05/27/2003		23,414	0	0	0	0	0	0	23,414	23,414	0	0	0
B0032201	GREENVILLE	SC		05/26/2010		31,259	0	0	0	0	0	0	31,259	31,259	0	0	0
B2112603	GREENVILLE	SC		01/23/2013		0	0	0	0	0	0	0	632,660	632,660	0	0	0
A2060601	GREER	SC		09/01/2002		157,800	0	0	0	0	0	0	157,800	157,800	0	0	0
A3021903	HARDEEVILLE	SC		05/07/2003		16,902	0	0	0	0	0	0	16,902	16,902	0	0	0
B1021504	HOLLY HILL	SC		04/29/2011		22,621	0	0	0	0	0	0	22,621	22,621	0	0	0
B0120801	IRMO	SC		02/16/2011		11,954	0	0	0	0	0	0	11,954	11,954	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
B0080901	IRMO	SC		11/17/2010		8,121	0	0	0	0	0	0	8,121	8,121	0	0	0
A7091617	JOHNS ISLAND	SC		11/30/2007		12,277	0	0	0	0	0	0	12,277	12,277	0	0	0
A7091618	JOHNS ISLAND	SC		11/30/2007		16,048	0	0	0	0	0	0	16,048	16,048	0	0	0
A7091609	LADSON	SC		11/30/2007		19,576	0	0	0	0	0	0	19,576	19,576	0	0	0
A6022801	LANDRUM	SC		05/19/2006		6,689	0	0	0	0	0	0	6,689	6,689	0	0	0
B1061701	LAURENS	SC		08/15/2011		18,762	0	0	0	0	0	0	18,762	18,762	0	0	0
A3021905	LIBERTY	SC		05/07/2003		15,114	0	0	0	0	0	0	15,114	15,114	0	0	0
B2100504	MANNING	SC		03/19/2013		0	0	0	0	0	0	0	304,429	304,429	0	0	0
B2100505	MANNING	SC		03/19/2013		0	0	0	0	0	0	0	441,751	441,751	0	0	0
B3081501	MANNING	SC		11/25/2013		0	0	0	0	0	0	0	663,000	663,000	0	0	0
B0061107	MAULDIN	SC		09/01/2010		26,017	0	0	0	0	0	0	26,017	26,017	0	0	0
A7091606	MONCKS CORNER	SC		11/30/2007		15,184	0	0	0	0	0	0	15,184	15,184	0	0	0
A7091604	MT PLEASANT	SC		11/30/2007		12,277	0	0	0	0	0	0	12,277	12,277	0	0	0
B3011101	MT PLEASANT	SC		03/27/2013		0	0	0	0	0	0	0	724,051	724,051	0	0	0
A3050605	MT PLEASANT	SC		08/13/2003		22,735	0	0	0	0	0	0	22,735	22,735	0	0	0
A9110601	MURRELLS INLET	SC		01/22/2010		41,862	0	0	0	0	0	0	41,862	41,862	0	0	0
A4010601	NEWBERRY	SC		02/27/2004		18,396	0	0	0	0	0	0	18,396	18,396	0	0	0
B1072205	NORTH CHARLESTON	SC		09/22/2011		27,695	0	0	0	0	0	0	27,695	27,695	0	0	0
A5020902	NORTH CHARLESTON	SC		03/08/2005		29,678	0	0	0	0	0	0	29,678	29,678	0	0	0
A7091608	NORTH CHARLESTON	SC		11/30/2007		8,771	0	0	0	0	0	0	8,771	8,771	0	0	0
A7101704	NORTH CHARLESTON	SC		01/07/2008		10,557	0	0	0	0	0	0	10,557	10,557	0	0	0
A3021906	PACOLET	SC		05/07/2003		15,114	0	0	0	0	0	0	15,114	15,114	0	0	0
A3071603	PAWLEYS ISLAND	SC		10/09/2003		135,183	0	0	0	0	0	0	135,183	135,183	0	0	0
A8022205	ROCK HILL	SC		04/21/2008		18,498	0	0	0	0	0	0	18,498	18,498	0	0	0
A2061001	ROCK HILL	SC		07/08/2002		20,204	0	0	0	0	0	0	20,204	20,204	0	0	0
A5031501	SANTEE	SC		06/14/2005		12,866	0	0	0	0	0	0	12,866	12,866	0	0	0
A3021907	SPARTANBURG	SC		05/07/2003		16,902	0	0	0	0	0	0	16,902	16,902	0	0	0
A3031305	SUMMERVILLE	SC		05/13/2003		33,334	0	0	0	0	0	0	33,334	33,334	0	0	0
A9103002	SUMMERVILLE	SC		01/12/2010		34,002	0	0	0	0	0	0	34,002	34,002	0	0	0
A7091610	WALTERBORO	SC		11/30/2007		10,514	0	0	0	0	0	0	10,514	10,514	0	0	0
A4010902	WALTERBORO	SC		03/17/2004		38,864	0	0	0	0	0	0	38,864	38,864	0	0	0
B2121901	WINNSBORO	SC		04/23/2013		0	0	0	0	0	0	0	551,922	551,922	0	0	0
A6092201	ANTIOCH	TN		12/12/2006		31,291	0	0	0	0	0	0	31,291	31,291	0	0	0
A3062704	ARLINGTON	TN		09/18/2003		80,449	0	0	0	0	0	0	80,449	80,449	0	0	0
A6052607	ATHENS	TN		08/21/2006		12,840	0	0	0	0	0	0	12,840	12,840	0	0	0
B0061702	BARTLETT	TN		11/08/2010		20,595	0	0	0	0	0	0	20,595	20,595	0	0	0
A8051601	BARTLETT	TN		08/20/2008		4,885	0	0	0	0	0	0	4,885	4,885	0	0	0
A4111803	BRENTWOOD	TN		02/03/2005		36,810	0	0	0	0	0	0	36,810	36,810	0	0	0
A2030507	BRISTOL	TN		05/22/2002		35,976	0	0	0	0	0	0	35,976	35,976	0	0	0
A7050706	BRISTOL	TN		07/26/2007		48,164	0	0	0	0	0	0	48,164	48,164	0	0	0
A6012303	BRISTOL	TN		03/15/2006		8,504	0	0	0	0	0	0	8,504	8,504	0	0	0
A4090802	BROWNSVILLE	TN		12/01/2004		43,960	0	0	0	0	0	0	43,960	43,960	0	0	0
B2091401	CHATTANOOGA	TN		12/18/2012		2,583,433	0	0	0	0	0	0	2,583,433	2,583,433	0	0	0
B2103107	CHATTANOOGA	TN		01/08/2013		0	0	0	0	0	0	0	681,074	681,074	0	0	0
A8012201	CHATTANOOGA	TN		03/17/2008		8,463	0	0	0	0	0	0	8,463	8,463	0	0	0
B0061101	CLARKSVILLE	TN		08/26/2010		43,599	0	0	0	0	0	0	43,599	43,599	0	0	0
B1083103	CLARKSVILLE	TN		11/23/2011		32,619	0	0	0	0	0	0	32,619	32,619	0	0	0
B2070106	CLARKSVILLE	TN		11/09/2012		3,150	0	0	0	0	0	0	3,150	3,150	0	0	0
A6060201	CLINTON	TN		08/10/2006		13,455	0	0	0	0	0	0	13,455	13,455	0	0	0
A6051502	COLUMBIA	TN		08/14/2006		24,775	0	0	0	0	0	0	24,775	24,775	0	0	0
A8012202	CORDOVA	TN		03/31/2008		7,133	0	0	0	0	0	0	7,133	7,133	0	0	0
B0061709	CORDOVA	TN		11/08/2010		26,963	0	0	0	0	0	0	26,963	26,963	0	0	0
A7080101	COVINGTON	TN		10/19/2007		1,763	0	0	0	0	0	0	1,763	1,763	0	0	0
A6032702	CROSSVILLE	TN		06/15/2006		82,662	0	0	0	0	0	0	82,662	82,662	0	0	0
A6012002	DYERSBURG	TN		04/10/2006		15,248	0	0	0	0	0	0	15,248	15,248	0	0	0
B2060804	FAIRVIEW	TN		08/30/2012		12,776	0	0	0	0	0	0	12,776	12,776	0	0	0
A5091603	FAIRVIEW	TN		11/30/2005		15,706	0	0	0	0	0	0	15,706	15,706	0	0	0
A8040801	FRANKLIN	TN		06/05/2008		23,865	0	0	0	0	0	0	23,865	23,865	0	0	0
B3052003	FRANKLIN	TN		07/11/2013		0	0	0	0	0	0	0	1,948,050	1,948,050	0	0	0
B1053001	FRANKLIN	TN		08/09/2011		28,430	0	0	0	0	0	0	28,430	28,430	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
B0062901	GATLINBURG	TN		08/16/2010		55,676	0	0	0	0	0	0	55,676	55,676	0	0	0
B0061719	GERMANTOWN	TN		11/08/2010		22,668	0	0	0	0	0	0	22,668	22,668	0	0	0
A6060202	HENDERSON	TN		08/10/2006		46,742	0	0	0	0	0	0	46,742	46,742	0	0	0
A6020601	HUMBOLDT	TN		04/24/2006		16,657	0	0	0	0	0	0	16,657	16,657	0	0	0
A6021005	JACKSON	TN		04/14/2006		13,616	0	0	0	0	0	0	13,616	13,616	0	0	0
A7060601	JOHNSON CITY	TN		08/22/2007		24,955	0	0	0	0	0	0	24,955	24,955	0	0	0
A5031601	JOHNSON CITY	TN		06/09/2005		75,131	0	0	0	0	0	0	75,131	75,131	0	0	0
B2103101	JOHNSON CITY	TN		12/14/2012		324,134	0	0	0	0	0	0	324,134	324,134	0	0	0
B3051501	KINGSPORT	TN		07/30/2013		0	0	0	0	0	0	0	580,798	580,798	0	0	0
A2101003	KNOXVILLE	TN		01/13/2003		89,043	0	0	0	0	0	0	89,043	89,043	0	0	0
A3031003	KNOXVILLE	TN		05/27/2003		17,658	0	0	0	0	0	0	17,658	17,658	0	0	0
A3031004	KNOXVILLE	TN		05/27/2003		17,658	0	0	0	0	0	0	17,658	17,658	0	0	0
A6090504	KNOXVILLE	TN		11/10/2006		9,832	0	0	0	0	0	0	9,832	9,832	0	0	0
B2110721	KNOXVILLE	TN		12/28/2012		253,047	0	0	0	0	0	0	253,047	253,047	0	0	0
A9040602	KNOXVILLE	TN		06/04/2009		26,976	0	0	0	0	0	0	26,976	26,976	0	0	0
A4091002	KNOXVILLE	TN		12/03/2004		28,678	0	0	0	0	0	0	28,678	28,678	0	0	0
A7072501	KNOXVILLE	TN		10/18/2007		4,004	0	0	0	0	0	0	4,004	4,004	0	0	0
A7061305	LAVERGNE	TN		09/06/2007		18,602	0	0	0	0	0	0	18,602	18,602	0	0	0
A5021401	LENOIR CITY	TN		04/27/2005		27,384	0	0	0	0	0	0	27,384	27,384	0	0	0
A5021402	LENOIR CITY	TN		04/27/2005		30,430	0	0	0	0	0	0	30,430	30,430	0	0	0
A6061201	LENOIR CITY	TN		08/29/2006		27,223	0	0	0	0	0	0	27,223	27,223	0	0	0
A60612013	LENOIR CITY	TN		01/15/2010		1,514	0	0	0	0	0	0	1,514	1,514	0	0	0
A4043004	MARYVILLE	TN		07/21/2004		35,420	0	0	0	0	0	0	35,420	35,420	0	0	0
A7082404	MARYVILLE	TN		11/20/2007		6,920	0	0	0	0	0	0	6,920	6,920	0	0	0
A6113001	MEMPHIS	TN		02/08/2007		13,930	0	0	0	0	0	0	13,930	13,930	0	0	0
B0082603	MEMPHIS	TN		12/09/2010		80,548	0	0	0	0	0	0	80,548	80,548	0	0	0
A9091809	MEMPHIS	TN		12/08/2009		97,330	0	0	0	0	0	0	97,330	97,330	0	0	0
A9101201	MEMPHIS	TN		12/16/2009		23,219	0	0	0	0	0	0	23,219	23,219	0	0	0
B1070501	MEMPHIS	TN		09/22/2011		46,151	0	0	0	0	0	0	46,151	46,151	0	0	0
B1090101	MEMPHIS	TN		11/29/2011		13,481	0	0	0	0	0	0	13,481	13,481	0	0	0
B2110713	MEMPHIS	TN		01/22/2013		0	0	0	0	0	0	0	584,875	584,875	0	0	0
B2100801	MEMPHIS	TN		02/26/2013		0	0	0	0	0	0	0	1,584,231	1,584,231	0	0	0
A8012310	MEMPHIS	TN		04/01/2008		12,206	0	0	0	0	0	0	12,206	12,206	0	0	0
A6011801	MEMPHIS	TN		04/13/2006		5,121	0	0	0	0	0	0	5,121	5,121	0	0	0
B0061720	MEMPHIS	TN		11/08/2010		33,995	0	0	0	0	0	0	33,995	33,995	0	0	0
B0061721	MEMPHIS	TN		11/08/2010		23,188	0	0	0	0	0	0	23,188	23,188	0	0	0
B0061722	MEMPHIS	TN		11/08/2010		28,929	0	0	0	0	0	0	28,929	28,929	0	0	0
B0061723	MEMPHIS	TN		11/08/2010		30,739	0	0	0	0	0	0	30,739	30,739	0	0	0
B0061710	MEMPHIS	TN		11/08/2010		26,192	0	0	0	0	0	0	26,192	26,192	0	0	0
B0061712	MEMPHIS	TN		11/08/2010		32,185	0	0	0	0	0	0	32,185	32,185	0	0	0
B0061713	MEMPHIS	TN		11/08/2010		31,651	0	0	0	0	0	0	31,651	31,651	0	0	0
B0061714	MEMPHIS	TN		11/08/2010		33,350	0	0	0	0	0	0	33,350	33,350	0	0	0
B0061715	MEMPHIS	TN		11/08/2010		25,672	0	0	0	0	0	0	25,672	25,672	0	0	0
B0061716	MEMPHIS	TN		11/08/2010		45,982	0	0	0	0	0	0	45,982	45,982	0	0	0
B0061717	MEMPHIS	TN		11/08/2010		28,269	0	0	0	0	0	0	28,269	28,269	0	0	0
B0061718	MEMPHIS	TN		11/08/2010		29,700	0	0	0	0	0	0	29,700	29,700	0	0	0
B0061703	MEMPHIS	TN		11/08/2010		21,261	0	0	0	0	0	0	21,261	21,261	0	0	0
B0061704	MEMPHIS	TN		11/08/2010		32,957	0	0	0	0	0	0	32,957	32,957	0	0	0
B0061705	MEMPHIS	TN		11/08/2010		28,662	0	0	0	0	0	0	28,662	28,662	0	0	0
B0061706	MEMPHIS	TN		11/08/2010		29,574	0	0	0	0	0	0	29,574	29,574	0	0	0
B0061707	MEMPHIS	TN		11/08/2010		33,476	0	0	0	0	0	0	33,476	33,476	0	0	0
B0061708	MEMPHIS	TN		11/08/2010		26,318	0	0	0	0	0	0	26,318	26,318	0	0	0
B2041209	MEMPHIS	TN		08/31/2012		36,189	0	0	0	0	0	0	36,189	36,189	0	0	0
A3090504	MEMPHIS	TN		02/06/2004		40,322	0	0	0	0	0	0	40,322	40,322	0	0	0
B0121001	MEMPHIS	TN		02/23/2011		20,766	0	0	0	0	0	0	20,766	20,766	0	0	0
B0121002	MEMPHIS	TN		02/23/2011		26,190	0	0	0	0	0	0	26,190	26,190	0	0	0
B0121003	MEMPHIS	TN		02/23/2011		24,711	0	0	0	0	0	0	24,711	24,711	0	0	0
A3062705	MT JULIET	TN		09/23/2003		63,603	0	0	0	0	0	0	63,603	63,603	0	0	0
B2032801	MURFREESBORO	TN		05/17/2012		11,161	0	0	0	0	0	0	11,161	11,161	0	0	0
B1040806	MURFREESBORO	TN		06/29/2011		29,598	0	0	0	0	0	0	29,598	29,598	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A8022102	NASHVILLE	TN		05/22/2008		9,705	0	0	0	0	0	0	9,705	9,705	0	0	0
A7121706	NASHVILLE	TN		02/29/2008		8,288	0	0	0	0	0	0	8,288	8,288	0	0	0
A5080501	NASHVILLE	TN		11/01/2005		16,367	0	0	0	0	0	0	16,367	16,367	0	0	0
A5092701	NASHVILLE	TN		12/20/2005		45,666	0	0	0	0	0	0	45,666	45,666	0	0	0
B2110502	NASHVILLE	TN		01/11/2013		0	0	0	0	0	0	0	1,116,383	1,116,383	0	0	0
A5052702	PLEASANT VIEW	TN		07/18/2005		88,172	0	0	0	0	0	0	88,172	88,172	0	0	0
A3052901	SAVANNAH	TN		09/10/2003		28,497	0	0	0	0	0	0	28,497	28,497	0	0	0
A6092903	SEVIERVILLE	TN		12/05/2006		8,800	0	0	0	0	0	0	8,800	8,800	0	0	0
A6062705	SPRING HILL	TN		08/14/2006		14,822	0	0	0	0	0	0	14,822	14,822	0	0	0
A7032106	TULLAHOMA	TN		06/15/2007		27,061	0	0	0	0	0	0	27,061	27,061	0	0	0
A7102205	ABILENE	TX		02/28/2008		3,365	0	0	0	0	0	0	3,365	3,365	0	0	0
A8081204	ABILENE	TX		10/23/2008		39,205	0	0	0	0	0	0	39,205	39,205	0	0	0
A8082505	ABILENE	TX		11/14/2008		21,797	0	0	0	0	0	0	21,797	21,797	0	0	0
A9021303	ADDISON	TX		04/07/2009		9,175	0	0	0	0	0	0	9,175	9,175	0	0	0
A7092105	ALVIN	TX		12/06/2007		9,107	0	0	0	0	0	0	9,107	9,107	0	0	0
B2050206	ALVIN	TX		06/28/2012		61,032	0	0	0	0	0	0	61,032	61,032	0	0	0
B3011807	AMARILLO	TX		03/25/2013		0	0	0	0	0	0	0	468,163	468,163	0	0	0
B2041902	ANGLETON	TX		06/19/2012		17,205	0	0	0	0	0	0	17,205	17,205	0	0	0
A7110504	ARLINGTON	TX		01/15/2008		11,905	0	0	0	0	0	0	11,905	11,905	0	0	0
A4030403	ARLINGTON	TX		03/29/2004		48,135	0	0	0	0	0	0	48,135	48,135	0	0	0
A4030308	ARLINGTON	TX		05/14/2004		47,803	0	0	0	0	0	0	47,803	47,803	0	0	0
B2121905	ARLINGTON	TX		02/27/2013		0	0	0	0	0	0	0	428,396	428,396	0	0	0
B2121906	ARLINGTON	TX		02/27/2013		0	0	0	0	0	0	0	243,743	243,743	0	0	0
B3012403	ARLINGTON	TX		05/17/2013		0	0	0	0	0	0	0	633,389	633,389	0	0	0
B0061004	ARLINGTON	TX		08/20/2010		12,710	0	0	0	0	0	0	12,710	12,710	0	0	0
B0060302	ARLINGTON	TX		09/30/2010		14,045	0	0	0	0	0	0	14,045	14,045	0	0	0
A8022103	ARLINGTON	TX		05/16/2008		9,083	0	0	0	0	0	0	9,083	9,083	0	0	0
A9080501	ARLINGTON	TX		09/30/2009		3,083	0	0	0	0	0	0	3,083	3,083	0	0	0
B3062105	ARLINGTON	TX		09/09/2013		0	0	0	0	0	0	0	1,950,981	1,950,981	0	0	0
B3062005	ARLINGTON	TX		09/13/2013		0	0	0	0	0	0	0	1,389,145	1,389,145	0	0	0
A9040801	ARLINGTON	TX		05/29/2009		5,718	0	0	0	0	0	0	5,718	5,718	0	0	0
A9031301	ARLINGTON	TX		06/18/2009		24,898	0	0	0	0	0	0	24,898	24,898	0	0	0
A4042602	ARLINGTON	TX		06/11/2004		35,821	0	0	0	0	0	0	35,821	35,821	0	0	0
A4081805	ARLINGTON	TX		11/02/2004		41,909	0	0	0	0	0	0	41,909	41,909	0	0	0
A5020401	ARLINGTON	TX		04/07/2005		33,246	0	0	0	0	0	0	33,246	33,246	0	0	0
A9122102	ARLINGTON	TX		02/16/2010		42,078	0	0	0	0	0	0	42,078	42,078	0	0	0
B1092905	ARLINGTON	TX		11/10/2011		13,937	0	0	0	0	0	0	13,937	13,937	0	0	0
A6092501	ATASCOCITA	TX		11/20/2006		18,843	0	0	0	0	0	0	18,843	18,843	0	0	0
A6092802	AUSTIN	TX		12/14/2006		7,534	0	0	0	0	0	0	7,534	7,534	0	0	0
A8082003	AUSTIN	TX		10/23/2008		14,472	0	0	0	0	0	0	14,472	14,472	0	0	0
A8091203	AUSTIN	TX		11/18/2008		29,119	0	0	0	0	0	0	29,119	29,119	0	0	0
B3012803	AUSTIN	TX		03/29/2013		0	0	0	0	0	0	0	179,422	179,422	0	0	0
B3010802	AUSTIN	TX		04/03/2013		0	0	0	0	0	0	0	616,923	616,923	0	0	0
B2121702	AUSTIN	TX		03/12/2013		0	0	0	0	0	0	0	380,753	380,753	0	0	0
B0052102	AUSTIN	TX		07/28/2010		4,693	0	0	0	0	0	0	4,693	4,693	0	0	0
A6051101	AUSTIN	TX		08/04/2006		6,489	0	0	0	0	0	0	6,489	6,489	0	0	0
A6041104	AUSTIN	TX		06/22/2006		24,936	0	0	0	0	0	0	24,936	24,936	0	0	0
A6041102	AUSTIN	TX		06/22/2006		14,817	0	0	0	0	0	0	14,817	14,817	0	0	0
A3042501	AUSTIN	TX		07/14/2003		43,208	0	0	0	0	0	0	43,208	43,208	0	0	0
A2092004	AUSTIN	TX		11/15/2002		114,658	0	0	0	0	0	0	114,658	114,658	0	0	0
A6071402	AUSTIN	TX		10/06/2006		40,539	0	0	0	0	0	0	40,539	40,539	0	0	0
B1021702	AUSTIN	TX		05/09/2011		38,313	0	0	0	0	0	0	38,313	38,313	0	0	0
A8041804	AUSTIN	TX		07/16/2008		4,921	0	0	0	0	0	0	4,921	4,921	0	0	0
A8052802	AUSTIN	TX		07/23/2008		7,853	0	0	0	0	0	0	7,853	7,853	0	0	0
A4031004	AUSTIN	TX		05/26/2004		65,102	0	0	0	0	0	0	65,102	65,102	0	0	0
A8080802	AUSTIN	TX		10/15/2008		61,428	0	0	0	0	0	0	61,428	61,428	0	0	0
A5091208	AUSTIN	TX		12/09/2005		16,266	0	0	0	0	0	0	16,266	16,266	0	0	0
B2031404	AUSTIN	TX		05/02/2012		7,129	0	0	0	0	0	0	7,129	7,129	0	0	0
A9122105	AUSTIN	TX		03/12/2010		20,265	0	0	0	0	0	0	20,265	20,265	0	0	0
A7011902	AUSTIN	TX		03/23/2007		16,710	0	0	0	0	0	0	16,710	16,710	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
B2110602	AUSTIN	TX		01/30/2013		0	0	0	0	0	0	0	891,345	891,345	0	0	0
B2101802	AUSTIN	TX		12/20/2012		467,840	0	0	0	0	0	0	467,840	467,840	0	0	0
B2102202	AUSTIN	TX		12/31/2012		75,497	0	0	0	0	0	0	75,497	75,497	0	0	0
A5022206	AUSTIN	TX		05/06/2005		7,248	0	0	0	0	0	0	7,248	7,248	0	0	0
A5022402	AUSTIN	TX		05/04/2005		45,957	0	0	0	0	0	0	45,957	45,957	0	0	0
A4110202	AUSTIN	TX		01/28/2005		61,020	0	0	0	0	0	0	61,020	61,020	0	0	0
A4101907	AUSTIN	TX		12/16/2004		74,616	0	0	0	0	0	0	74,616	74,616	0	0	0
A4051702	AUSTIN	TX		08/13/2004		58,868	0	0	0	0	0	0	58,868	58,868	0	0	0
A4062202	AUSTIN	TX		09/28/2004		31,898	0	0	0	0	0	0	31,898	31,898	0	0	0
A5051201	AUSTIN	TX		07/20/2005		23,233	0	0	0	0	0	0	23,233	23,233	0	0	0
A5050904	AUSTIN	TX		07/14/2005		17,066	0	0	0	0	0	0	17,066	17,066	0	0	0
B1090201	AUSTIN	TX		11/18/2011		26,297	0	0	0	0	0	0	26,297	26,297	0	0	0
B3032201	AUSTIN	TX		06/03/2013		0	0	0	0	0	0	0	316,956	316,956	0	0	0
A9040705	AUSTIN	TX		07/10/2009		21,424	0	0	0	0	0	0	21,424	21,424	0	0	0
A7072706	AUSTIN	TX		10/10/2007		10,783	0	0	0	0	0	0	10,783	10,783	0	0	0
A7060702	AUSTIN	TX		08/27/2007		17,811	0	0	0	0	0	0	17,811	17,811	0	0	0
A7042003	AUSTIN	TX		07/13/2007		10,860	0	0	0	0	0	0	10,860	10,860	0	0	0
A7041703	AUSTIN	TX		07/10/2007		12,902	0	0	0	0	0	0	12,902	12,902	0	0	0
B3081901	AUSTIN	TX		10/30/2013		0	0	0	0	0	0	0	540,815	540,815	0	0	0
B3070802	AUSTIN	TX		09/19/2013		0	0	0	0	0	0	0	470,484	470,484	0	0	0
A7092110	AUSTIN	TX		12/10/2007		9,560	0	0	0	0	0	0	9,560	9,560	0	0	0
A7100302	AUSTIN	TX		12/10/2007		5,500	0	0	0	0	0	0	5,500	5,500	0	0	0
A7091102	AUSTIN	TX		12/13/2007		23,269	0	0	0	0	0	0	23,269	23,269	0	0	0
A7090401	AUSTIN	TX		11/19/2007		33,694	0	0	0	0	0	0	33,694	33,694	0	0	0
B0090209	AUSTIN	TX		12/03/2010		23,464	0	0	0	0	0	0	23,464	23,464	0	0	0
A2020401	AUSTIN	TX		04/18/2002		33,567	0	0	0	0	0	0	33,567	33,567	0	0	0
A6112002	AUSTIN	TX		01/26/2007		6,359	0	0	0	0	0	0	6,359	6,359	0	0	0
98120104	AUSTIN	TX		03/31/1999		41,721	0	0	0	0	0	0	41,721	41,721	0	0	0
B2072703	AZLE	TX		10/04/2012		8,806	0	0	0	0	0	0	8,806	8,806	0	0	0
A6090703	AZLE	TX		11/22/2006		11,560	0	0	0	0	0	0	11,560	11,560	0	0	0
A5032403	BASTROP	TX		06/10/2005		14,513	0	0	0	0	0	0	14,513	14,513	0	0	0
B3022201	BAYTOWN	TX		05/06/2013		0	0	0	0	0	0	0	1,708,442	1,708,442	0	0	0
B3022702	BAYTOWN	TX		05/07/2013		0	0	0	0	0	0	0	1,041,704	1,041,704	0	0	0
A7092005	BAYTOWN	TX		12/12/2007		30,278	0	0	0	0	0	0	30,278	30,278	0	0	0
A8052901	BAYTOWN	TX		08/15/2008		24,256	0	0	0	0	0	0	24,256	24,256	0	0	0
B0032604	BEAUMONT	TX		06/08/2010		32,262	0	0	0	0	0	0	32,262	32,262	0	0	0
B0070901	BEAUMONT	TX		09/14/2010		39,674	0	0	0	0	0	0	39,674	39,674	0	0	0
B1072101	BEAUMONT	TX		09/26/2011		75,317	0	0	0	0	0	0	75,317	75,317	0	0	0
A5021002	BEAUMONT	TX		04/13/2005		71,411	0	0	0	0	0	0	71,411	71,411	0	0	0
A7120414	BEDFORD	TX		01/22/2008		7,837	0	0	0	0	0	0	7,837	7,837	0	0	0
A7020206	BELLAIRE	TX		04/27/2007		9,309	0	0	0	0	0	0	9,309	9,309	0	0	0
B3051710	BELTON	TX		08/15/2013		0	0	0	0	0	0	0	330,053	330,053	0	0	0
A5082303	BOERNE	TX		11/30/2005		52,301	0	0	0	0	0	0	52,301	52,301	0	0	0
A5081101	BOERNE	TX		12/12/2005		13,485	0	0	0	0	0	0	13,485	13,485	0	0	0
B2053102	BOERNE	TX		09/12/2012		10,227	0	0	0	0	0	0	10,227	10,227	0	0	0
B0011903	BOERNE	TX		03/12/2010		9,819	0	0	0	0	0	0	9,819	9,819	0	0	0
A8022801	BROWNSVILLE	TX		04/24/2008		88,902	0	0	0	0	0	0	88,902	88,902	0	0	0
A5081007	BROWNSVILLE	TX		11/03/2005		164,671	0	0	0	0	0	0	164,671	164,671	0	0	0
A5081004	BROWNSVILLE	TX		11/03/2005		60,276	0	0	0	0	0	0	60,276	60,276	0	0	0
A5091602	BUDA	TX		12/16/2005		25,568	0	0	0	0	0	0	25,568	25,568	0	0	0
A7030704	BURLESON	TX		04/30/2007		8,471	0	0	0	0	0	0	8,471	8,471	0	0	0
A4031801	BURLESON	TX		06/18/2004		25,875	0	0	0	0	0	0	25,875	25,875	0	0	0
A4092003	CARROLLTON	TX		11/19/2004		24,321	0	0	0	0	0	0	24,321	24,321	0	0	0
B1072901	CARROLLTON	TX		10/21/2011		21,566	0	0	0	0	0	0	21,566	21,566	0	0	0
B0082401	CARROLLTON	TX		11/01/2010		21,287	0	0	0	0	0	0	21,287	21,287	0	0	0
A0010401	CARROLLTON	TX		03/09/2000		61,174	0	0	0	0	0	0	61,174	61,174	0	0	0
A6031601	CARROLLTON	TX		05/24/2006		9,804	0	0	0	0	0	0	9,804	9,804	0	0	0
B0061002	CEDAR HILL	TX		08/20/2010		6,015	0	0	0	0	0	0	6,015	6,015	0	0	0
A5121303	CEDAR PARK	TX		03/02/2006		9,375	0	0	0	0	0	0	9,375	9,375	0	0	0
A5032801	CEDAR PARK	TX		06/22/2005		41,240	0	0	0	0	0	0	41,240	41,240	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A7013103	CHAPEL HILL	TX		04/20/2007		5,609	0	0	0	0	0	0	5,609	5,609	0	0	0
A5060309	CIBOLO	TX		08/15/2005		15,382	0	0	0	0	0	0	15,382	15,382	0	0	0
A7101205	CLEBURNE	TX		12/13/2007		6,190	0	0	0	0	0	0	6,190	6,190	0	0	0
A8110504	CLEVELAND	TX		02/09/2009		7,919	0	0	0	0	0	0	7,919	7,919	0	0	0
B3071501	CLUTE	TX		09/24/2013		0	0	0	0	0	0	0	755,520	755,520	0	0	0
B2050801	COLLEGE STATION	TX		07/03/2012		24,456	0	0	0	0	0	0	24,456	24,456	0	0	0
A8021305	COLLEGE STATION	TX		04/04/2008		6,844	0	0	0	0	0	0	6,844	6,844	0	0	0
B3011701	CONROE	TX		02/27/2013		0	0	0	0	0	0	0	430,559	430,559	0	0	0
B1020410	CONROE	TX		04/28/2011		25,523	0	0	0	0	0	0	25,523	25,523	0	0	0
A9042307	CONROE	TX		06/25/2009		39,361	0	0	0	0	0	0	39,361	39,361	0	0	0
A9042308	CONROE	TX		06/25/2009		63,193	0	0	0	0	0	0	63,193	63,193	0	0	0
A9042803	CONROE	TX		08/25/2009		2,087	0	0	0	0	0	0	2,087	2,087	0	0	0
B2071202	CONROE	TX		10/05/2012		9,815	0	0	0	0	0	0	9,815	9,815	0	0	0
B1111702	CONROE	TX		01/18/2012		35,151	0	0	0	0	0	0	35,151	35,151	0	0	0
A9030412	CONROE	TX		05/21/2009		15,771	0	0	0	0	0	0	15,771	15,771	0	0	0
B1081002	CONROE	TX		10/24/2011		19,286	0	0	0	0	0	0	19,286	19,286	0	0	0
B3032202	CORPUS CHRISTI	TX		06/26/2013		0	0	0	0	0	0	0	2,511,263	2,511,263	0	0	0
A4041402	CORPUS CHRISTI	TX		07/13/2004		49,937	0	0	0	0	0	0	49,937	49,937	0	0	0
B1092102	CORPUS CHRISTI	TX		12/16/2011		16,899	0	0	0	0	0	0	16,899	16,899	0	0	0
B0082503	CORPUS CHRISTI	TX		11/22/2010		9,547	0	0	0	0	0	0	9,547	9,547	0	0	0
A6071301	CORPUS CHRISTI	TX		09/28/2006		11,595	0	0	0	0	0	0	11,595	11,595	0	0	0
A5081005	CORPUS CHRISTI	TX		10/31/2005		161,010	0	0	0	0	0	0	161,010	161,010	0	0	0
A8012307	CORPUS CHRISTI	TX		03/14/2008		9,365	0	0	0	0	0	0	9,365	9,365	0	0	0
B3082301	CORPUS CHRISTI	TX		11/15/2013		0	0	0	0	0	0	0	1,326,000	1,326,000	0	0	0
A8090403	CORPUS CHRISTI	TX		11/24/2008		40,982	0	0	0	0	0	0	40,982	40,982	0	0	0
B0061105	CYPRESS	TX		08/02/2010		31,656	0	0	0	0	0	0	31,656	31,656	0	0	0
B0031001	CYPRESS	TX		05/20/2010		42,212	0	0	0	0	0	0	42,212	42,212	0	0	0
A5111003	CYPRESS	TX		12/20/2005		15,266	0	0	0	0	0	0	15,266	15,266	0	0	0
A3012404	CYPRESS	TX		04/21/2003		19,871	0	0	0	0	0	0	19,871	19,871	0	0	0
B2071301	CYPRESS	TX		09/27/2012		20,186	0	0	0	0	0	0	20,186	20,186	0	0	0
B2021501	CYPRESS	TX		04/09/2012		40,380	0	0	0	0	0	0	40,380	40,380	0	0	0
A7080103	CYPRESS	TX		10/23/2007		21,334	0	0	0	0	0	0	21,334	21,334	0	0	0
B2091302	CYPRESS	TX		11/20/2012		15,686	0	0	0	0	0	0	15,686	15,686	0	0	0
B1092101	DALLAS	TX		11/18/2011		51,033	0	0	0	0	0	0	51,033	51,033	0	0	0
A9113001	DALLAS	TX		12/30/2009		13,991	0	0	0	0	0	0	13,991	13,991	0	0	0
A9113002	DALLAS	TX		12/30/2009		12,719	0	0	0	0	0	0	12,719	12,719	0	0	0
A9102002	DALLAS	TX		12/30/2009		10,035	0	0	0	0	0	0	10,035	10,035	0	0	0
B2110712	DALLAS	TX		12/28/2012		335,922	0	0	0	0	0	0	335,922	335,922	0	0	0
A4091003	DALLAS	TX		11/17/2004		39,643	0	0	0	0	0	0	39,643	39,643	0	0	0
A5021001	DALLAS	TX		04/04/2005		15,439	0	0	0	0	0	0	15,439	15,439	0	0	0
A5020201	DALLAS	TX		04/08/2005		17,657	0	0	0	0	0	0	17,657	17,657	0	0	0
A5012505	DALLAS	TX		05/05/2005		24,689	0	0	0	0	0	0	24,689	24,689	0	0	0
B3032503	DALLAS	TX		06/17/2013		0	0	0	0	0	0	0	452,027	452,027	0	0	0
B3030702	DALLAS	TX		06/10/2013		0	0	0	0	0	0	0	231,810	231,810	0	0	0
B1081101	DALLAS	TX		11/16/2011		29,822	0	0	0	0	0	0	29,822	29,822	0	0	0
B3020501	DALLAS	TX		04/26/2013		0	0	0	0	0	0	0	584,695	584,695	0	0	0
A9021001	DALLAS	TX		03/31/2009		48,016	0	0	0	0	0	0	48,016	48,016	0	0	0
B2022704	DALLAS	TX		05/11/2012		13,606	0	0	0	0	0	0	13,606	13,606	0	0	0
B1121402	DALLAS	TX		02/28/2012		65,084	0	0	0	0	0	0	65,084	65,084	0	0	0
B3071203	DALLAS	TX		09/25/2013		0	0	0	0	0	0	0	662,313	662,313	0	0	0
B3071803	DALLAS	TX		09/30/2013		0	0	0	0	0	0	0	2,229,146	2,229,146	0	0	0
B3071202	DALLAS	TX		10/31/2013		0	0	0	0	0	0	0	2,248,901	2,248,901	0	0	0
B2070203	DALLAS	TX		08/31/2012		46,578	0	0	0	0	0	0	46,578	46,578	0	0	0
A7101101	DALLAS	TX		01/31/2008		5,879	0	0	0	0	0	0	5,879	5,879	0	0	0
A2121701	DALLAS	TX		02/07/2003		30,720	0	0	0	0	0	0	30,720	30,720	0	0	0
A3112607	DALLAS	TX		02/17/2004		26,781	0	0	0	0	0	0	26,781	26,781	0	0	0
A4011502	DALLAS	TX		03/02/2004		29,913	0	0	0	0	0	0	29,913	29,913	0	0	0
A3121701	DALLAS	TX		02/12/2004		11,853	0	0	0	0	0	0	11,853	11,853	0	0	0
A3111803	DALLAS	TX		01/07/2004		21,866	0	0	0	0	0	0	21,866	21,866	0	0	0
A3061602	DALLAS	TX		08/21/2003		18,731	0	0	0	0	0	0	18,731	18,731	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A3091705	DALLAS	TX		01/05/2004		15,190	0	0	0	0	0	0	15,190	15,190	0	0	0
B1021401	DALLAS	TX		05/05/2011		22,706	0	0	0	0	0	0	22,706	22,706	0	0	0
B0122201	DALLAS	TX		04/01/2011		22,561	0	0	0	0	0	0	22,561	22,561	0	0	0
B1011105	DALLAS	TX		03/08/2011		25,499	0	0	0	0	0	0	25,499	25,499	0	0	0
B1021807	DALLAS	TX		05/11/2011		7,804	0	0	0	0	0	0	7,804	7,804	0	0	0
A8042802	DALLAS	TX		07/02/2008		20,675	0	0	0	0	0	0	20,675	20,675	0	0	0
A8061204	DALLAS	TX		08/15/2008		14,491	0	0	0	0	0	0	14,491	14,491	0	0	0
B3051702	DALLAS	TX		08/29/2013		0	0	0	0	0	0	0	631,941	631,941	0	0	0
B3051705	DALLAS	TX		08/29/2013		0	0	0	0	0	0	0	2,019,914	2,019,914	0	0	0
B3051706	DALLAS	TX		07/25/2013		0	0	0	0	0	0	0	386,507	386,507	0	0	0
A5101305	DALLAS	TX		12/15/2005		15,275	0	0	0	0	0	0	15,275	15,275	0	0	0
B0042702	DALLAS	TX		07/01/2010		18,098	0	0	0	0	0	0	18,098	18,098	0	0	0
B2042004	DALLAS	TX		06/27/2012		13,759	0	0	0	0	0	0	13,759	13,759	0	0	0
B2032901	DALLAS	TX		11/16/2012		1,768,000	0	0	0	0	0	0	1,768,000	1,768,000	0	0	0
B2040906	DALLAS	TX		09/13/2012		31,823	0	0	0	0	0	0	31,823	31,823	0	0	0
B2050203	DALLAS	TX		06/15/2012		8,895	0	0	0	0	0	0	8,895	8,895	0	0	0
A6061203	DALLAS	TX		12/11/2006		10,811	0	0	0	0	0	0	10,811	10,811	0	0	0
A8013001	DALLAS	TX		03/31/2008		15,020	0	0	0	0	0	0	15,020	15,020	0	0	0
A6012601	DALLAS	TX		04/03/2006		7,213	0	0	0	0	0	0	7,213	7,213	0	0	0
B2052404	DALLAS	TX		08/31/2012		21,870	0	0	0	0	0	0	21,870	21,870	0	0	0
A8082006	DALLAS	TX		09/30/2008		11,768	0	0	0	0	0	0	11,768	11,768	0	0	0
A8081405	DALLAS	TX		10/01/2008		59,413	0	0	0	0	0	0	59,413	59,413	0	0	0
B1040103	DALLAS	TX		06/01/2011		18,113	0	0	0	0	0	0	18,113	18,113	0	0	0
A5102605	DECATUR	TX		01/20/2006		13,873	0	0	0	0	0	0	13,873	13,873	0	0	0
B3031504	DEER PARK	TX		05/30/2013		0	0	0	0	0	0	0	698,354	698,354	0	0	0
A5052401	DEL RIO	TX		08/10/2005		23,610	0	0	0	0	0	0	23,610	23,610	0	0	0
B2101103	DENTON	TX		12/20/2012		209,975	0	0	0	0	0	0	209,975	209,975	0	0	0
A9113005	DENTON	TX		12/30/2009		8,209	0	0	0	0	0	0	8,209	8,209	0	0	0
B0043001	DESOTO	TX		06/24/2010		7,594	0	0	0	0	0	0	7,594	7,594	0	0	0
B3021203	DICKINSON	TX		04/29/2013		0	0	0	0	0	0	0	666,098	666,098	0	0	0
A7050101	DICKINSON	TX		07/27/2007		13,226	0	0	0	0	0	0	13,226	13,226	0	0	0
B3021201	DRIPPING SPRINGS	TX		04/17/2013		0	0	0	0	0	0	0	2,018,201	2,018,201	0	0	0
A4122201	DRIPPING SPRINGS	TX		03/03/2005		37,707	0	0	0	0	0	0	37,707	37,707	0	0	0
A7022202	DRIPPING SPRINGS	TX		05/16/2007		6,912	0	0	0	0	0	0	6,912	6,912	0	0	0
A4081605	EDCOUCH	TX		10/14/2004		12,660	0	0	0	0	0	0	12,660	12,660	0	0	0
A5081006	EDINBURG	TX		11/03/2005		147,389	0	0	0	0	0	0	147,389	147,389	0	0	0
A8091501	EDINBURG	TX		11/19/2008		9,343	0	0	0	0	0	0	9,343	9,343	0	0	0
B1041502	EL PASO	TX		06/24/2011		32,286	0	0	0	0	0	0	32,286	32,286	0	0	0
B2112601	EL PASO	TX		02/27/2013		0	0	0	0	0	0	0	1,110,713	1,110,713	0	0	0
B2060503	EL PASO	TX		08/02/2012		41,364	0	0	0	0	0	0	41,364	41,364	0	0	0
B2061304	EL PASO	TX		08/24/2012		102,418	0	0	0	0	0	0	102,418	102,418	0	0	0
B0060202	EL PASO	TX		08/05/2010		23,777	0	0	0	0	0	0	23,777	23,777	0	0	0
A5071801	EL PASO	TX		10/03/2005		42,063	0	0	0	0	0	0	42,063	42,063	0	0	0
A5102001	EL PASO	TX		01/13/2006		13,125	0	0	0	0	0	0	13,125	13,125	0	0	0
A5102002	EL PASO	TX		01/17/2006		9,839	0	0	0	0	0	0	9,839	9,839	0	0	0
B2031603	EL PASO	TX		05/23/2012		32,332	0	0	0	0	0	0	32,332	32,332	0	0	0
B2042003	EL PASO	TX		08/01/2012		31,866	0	0	0	0	0	0	31,866	31,866	0	0	0
B3082601	EL PASO	TX		11/21/2013		0	0	0	0	0	0	0	486,200	486,200	0	0	0
B3051410	EL PASO	TX		08/28/2013		0	0	0	0	0	0	0	1,871,450	1,871,450	0	0	0
B3042901	EL PASO	TX		07/17/2013		0	0	0	0	0	0	0	229,841	229,841	0	0	0
B1030102	EL PASO	TX		05/26/2011		48,955	0	0	0	0	0	0	48,955	48,955	0	0	0
B1011302	EL PASO	TX		03/25/2011		75,366	0	0	0	0	0	0	75,366	75,366	0	0	0
B0121601	EL PASO	TX		02/28/2011		40,512	0	0	0	0	0	0	40,512	40,512	0	0	0
B1020702	EL PASO	TX		04/13/2011		8,680	0	0	0	0	0	0	8,680	8,680	0	0	0
B1020706	EL PASO	TX		04/13/2011		24,893	0	0	0	0	0	0	24,893	24,893	0	0	0
B1020301	EL PASO	TX		04/13/2011		21,715	0	0	0	0	0	0	21,715	21,715	0	0	0
A3112001	EL PASO	TX		01/28/2004		89,226	0	0	0	0	0	0	89,226	89,226	0	0	0
A3112002	EL PASO	TX		01/28/2004		51,019	0	0	0	0	0	0	51,019	51,019	0	0	0
A3112003	EL PASO	TX		01/28/2004		151,402	0	0	0	0	0	0	151,402	151,402	0	0	0
A3112004	EL PASO	TX		01/28/2004		102,953	0	0	0	0	0	0	102,953	102,953	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A4022704	EL PASO	TX		05/25/2004		105,187	0	0	0	0	0	0	105,187	105,187	0	0	0
A4021304	EL PASO	TX		04/15/2004		62,343	0	0	0	0	0	0	62,343	62,343	0	0	0
A4072102	EL PASO	TX		08/31/2004		23,485	0	0	0	0	0	0	23,485	23,485	0	0	0
A4060102	EL PASO	TX		08/19/2004		49,097	0	0	0	0	0	0	49,097	49,097	0	0	0
A4052113	EL PASO	TX		08/27/2004		50,068	0	0	0	0	0	0	50,068	50,068	0	0	0
A4032608	EL PASO	TX		06/14/2004		67,965	0	0	0	0	0	0	67,965	67,965	0	0	0
A4090105	EL PASO	TX		10/25/2004		17,832	0	0	0	0	0	0	17,832	17,832	0	0	0
A5042205	EL PASO	TX		08/30/2005		9,777	0	0	0	0	0	0	9,777	9,777	0	0	0
A5042201	EL PASO	TX		08/30/2005		36,666	0	0	0	0	0	0	36,666	36,666	0	0	0
A9040701	EL PASO	TX		06/30/2009		56,768	0	0	0	0	0	0	56,768	56,768	0	0	0
A9040101	EL PASO	TX		06/09/2009		11,791	0	0	0	0	0	0	11,791	11,791	0	0	0
A6122301	EL PASO	TX		03/29/2007		15,018	0	0	0	0	0	0	15,018	15,018	0	0	0
B0020904	EL PASO	TX		03/31/2010		12,400	0	0	0	0	0	0	12,400	12,400	0	0	0
B2092804	EL PASO	TX		01/30/2013		0	0	0	0	0	0	0	298,549	298,549	0	0	0
A7062703	EL PASO	TX		08/29/2007		25,691	0	0	0	0	0	0	25,691	25,691	0	0	0
B2022807	EL PASO	TX		04/13/2012		6,181	0	0	0	0	0	0	6,181	6,181	0	0	0
B2091306	EULESS	TX		12/19/2012		185,223	0	0	0	0	0	0	185,223	185,223	0	0	0
A4060103	FABENS	TX		08/27/2004		22,501	0	0	0	0	0	0	22,501	22,501	0	0	0
A4092004	FLOWER MOUND	TX		11/19/2004		40,343	0	0	0	0	0	0	40,343	40,343	0	0	0
B2041703	FLOWER MOUND	TX		06/15/2012		24,042	0	0	0	0	0	0	24,042	24,042	0	0	0
B0043002	FORT WORTH	TX		07/15/2010		18,138	0	0	0	0	0	0	18,138	18,138	0	0	0
A5090104	FORT WORTH	TX		11/22/2005		13,121	0	0	0	0	0	0	13,121	13,121	0	0	0
A5092603	FORT WORTH	TX		11/30/2005		21,224	0	0	0	0	0	0	21,224	21,224	0	0	0
A5092604	FORT WORTH	TX		12/16/2005		22,196	0	0	0	0	0	0	22,196	22,196	0	0	0
B0090703	FORT WORTH	TX		11/12/2010		11,350	0	0	0	0	0	0	11,350	11,350	0	0	0
A8030610	FORT WORTH	TX		06/05/2008		6,233	0	0	0	0	0	0	6,233	6,233	0	0	0
B0061003	FORT WORTH	TX		08/20/2010		15,546	0	0	0	0	0	0	15,546	15,546	0	0	0
A6030905	FORT WORTH	TX		05/12/2006		4,966	0	0	0	0	0	0	4,966	4,966	0	0	0
A8020805	FORT WORTH	TX		04/18/2008		33,861	0	0	0	0	0	0	33,861	33,861	0	0	0
A8082804	FORT WORTH	TX		10/07/2008		7,423	0	0	0	0	0	0	7,423	7,423	0	0	0
A6091504	FORT WORTH	TX		01/10/2007		20,751	0	0	0	0	0	0	20,751	20,751	0	0	0
A5021603	FORT WORTH	TX		04/12/2005		86,831	0	0	0	0	0	0	86,831	86,831	0	0	0
A4040101	FORT WORTH	TX		06/17/2004		35,059	0	0	0	0	0	0	35,059	35,059	0	0	0
A4040102	FORT WORTH	TX		06/17/2004		28,043	0	0	0	0	0	0	28,043	28,043	0	0	0
A4041201	FORT WORTH	TX		08/02/2004		68,793	0	0	0	0	0	0	68,793	68,793	0	0	0
A4041202	FORT WORTH	TX		05/21/2004		53,215	0	0	0	0	0	0	53,215	53,215	0	0	0
A5053104	FORT WORTH	TX		08/31/2005		11,683	0	0	0	0	0	0	11,683	11,683	0	0	0
B1072103	FORT WORTH	TX		11/09/2011		33,450	0	0	0	0	0	0	33,450	33,450	0	0	0
A7062502	FORT WORTH	TX		08/16/2007		38,885	0	0	0	0	0	0	38,885	38,885	0	0	0
A7072609	FORT WORTH	TX		09/19/2007		5,675	0	0	0	0	0	0	5,675	5,675	0	0	0
B0072304	FORT WORTH	TX		11/17/2010		65,776	0	0	0	0	0	0	65,776	65,776	0	0	0
B3042602	FORTH WORTH	TX		07/11/2013		0	0	0	0	0	0	0	363,020	363,020	0	0	0
A6010502	FRIENDSWOOD	TX		02/24/2006		10,994	0	0	0	0	0	0	10,994	10,994	0	0	0
B1021806	FRISCO	TX		05/09/2011		26,525	0	0	0	0	0	0	26,525	26,525	0	0	0
B1011102	FRISCO	TX		03/23/2011		132,012	0	0	0	0	0	0	132,012	132,012	0	0	0
B1061401	FRISCO	TX		08/12/2011		36,011	0	0	0	0	0	0	36,011	36,011	0	0	0
B1072102	FRISCO	TX		10/03/2011		31,326	0	0	0	0	0	0	31,326	31,326	0	0	0
B2101806	FRISCO	TX		12/21/2012		168,825	0	0	0	0	0	0	168,825	168,825	0	0	0
B2022901	GALVESTON	TX		06/27/2012		22,344	0	0	0	0	0	0	22,344	22,344	0	0	0
A7070601	GARLAND	TX		09/19/2007		22,088	0	0	0	0	0	0	22,088	22,088	0	0	0
A7092704	GARLAND	TX		11/07/2007		10,923	0	0	0	0	0	0	10,923	10,923	0	0	0
A7082102	GARLAND	TX		10/29/2007		4,447	0	0	0	0	0	0	4,447	4,447	0	0	0
B2072702	GARLAND	TX		11/09/2012		54,118	0	0	0	0	0	0	54,118	54,118	0	0	0
B2082202	GARLAND	TX		10/29/2012		20,549	0	0	0	0	0	0	20,549	20,549	0	0	0
A5032301	GARLAND	TX		06/10/2005		7,712	0	0	0	0	0	0	7,712	7,712	0	0	0
A4061703	GARLAND	TX		09/08/2004		33,066	0	0	0	0	0	0	33,066	33,066	0	0	0
A8082005	GARLAND	TX		09/30/2008		14,093	0	0	0	0	0	0	14,093	14,093	0	0	0
A8022602	GARLAND	TX		05/01/2008		11,990	0	0	0	0	0	0	11,990	11,990	0	0	0
A7062704	GEORGETOWN	TX		10/19/2007		27,009	0	0	0	0	0	0	27,009	27,009	0	0	0
A4042601	GRAND PRAIRIE	TX		06/11/2004		59,342	0	0	0	0	0	0	59,342	59,342	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9113004	GRAND PRAIRIE	TX		12/30/2009		11,250	0	0	0	0	0	0	11,250	11,250	0	0	0
A8082002	GRAND PRAIRIE	TX		09/30/2008		8,349	0	0	0	0	0	0	8,349	8,349	0	0	0
B2121907	GRAND PRAIRIE	TX		02/27/2013		0	0	0	0	0	0	0	435,778	435,778	0	0	0
A8060502	GRAND PRAIRIE	TX		08/14/2008		6,080	0	0	0	0	0	0	6,080	6,080	0	0	0
A8052301	GRAND PRAIRIE	TX		07/23/2008		12,095	0	0	0	0	0	0	12,095	12,095	0	0	0
A3071702	GRAND PRAIRIE	TX		10/06/2003		30,856	0	0	0	0	0	0	30,856	30,856	0	0	0
A3021701	GRAND PRAIRIE	TX		05/16/2003		16,605	0	0	0	0	0	0	16,605	16,605	0	0	0
A5070601	GRAND PRAIRIE	TX		09/22/2005		9,746	0	0	0	0	0	0	9,746	9,746	0	0	0
A6021401	GRAPEVINE	TX		05/08/2006		13,118	0	0	0	0	0	0	13,118	13,118	0	0	0
A8090401	GREENVILLE	TX		11/14/2008		20,582	0	0	0	0	0	0	20,582	20,582	0	0	0
A8020809	HARKER HEIGHTS	TX		04/18/2008		9,249	0	0	0	0	0	0	9,249	9,249	0	0	0
B1011702	HARLINGEN	TX		03/22/2011		44,241	0	0	0	0	0	0	44,241	44,241	0	0	0
A8051501	HILLSBORO	TX		07/14/2008		6,569	0	0	0	0	0	0	6,569	6,569	0	0	0
A8052305	HOUSTON	TX		07/24/2008		8,372	0	0	0	0	0	0	8,372	8,372	0	0	0
A8031902	HOUSTON	TX		05/05/2008		10,311	0	0	0	0	0	0	10,311	10,311	0	0	0
A8061301	HOUSTON	TX		09/17/2008		54,404	0	0	0	0	0	0	54,404	54,404	0	0	0
A8071801	HOUSTON	TX		09/29/2008		25,012	0	0	0	0	0	0	25,012	25,012	0	0	0
B0092901	HOUSTON	TX		12/30/2010		18,615	0	0	0	0	0	0	18,615	18,615	0	0	0
A8080602	HOUSTON	TX		09/09/2008		46,217	0	0	0	0	0	0	46,217	46,217	0	0	0
B1011301	HOUSTON	TX		03/31/2011		29,199	0	0	0	0	0	0	29,199	29,199	0	0	0
B1012404	HOUSTON	TX		03/29/2011		102,385	0	0	0	0	0	0	102,385	102,385	0	0	0
B1021006	HOUSTON	TX		04/19/2011		42,131	0	0	0	0	0	0	42,131	42,131	0	0	0
B1021701	HOUSTON	TX		05/09/2011		40,575	0	0	0	0	0	0	40,575	40,575	0	0	0
B1013101	HOUSTON	TX		04/14/2011		21,311	0	0	0	0	0	0	21,311	21,311	0	0	0
B3042903	HOUSTON	TX		07/11/2013		0	0	0	0	0	0	0	327,981	327,981	0	0	0
A3012306	HOUSTON	TX		04/21/2003		42,251	0	0	0	0	0	0	42,251	42,251	0	0	0
A3031404	HOUSTON	TX		06/05/2003		29,093	0	0	0	0	0	0	29,093	29,093	0	0	0
A3070804	HOUSTON	TX		09/29/2003		44,114	0	0	0	0	0	0	44,114	44,114	0	0	0
A3062401	HOUSTON	TX		09/10/2003		58,811	0	0	0	0	0	0	58,811	58,811	0	0	0
A3061606	HOUSTON	TX		09/04/2003		73,239	0	0	0	0	0	0	73,239	73,239	0	0	0
A4022001	HOUSTON	TX		05/13/2004		39,564	0	0	0	0	0	0	39,564	39,564	0	0	0
A4030201	HOUSTON	TX		04/21/2004		89,642	0	0	0	0	0	0	89,642	89,642	0	0	0
A4030301	HOUSTON	TX		05/03/2004		49,840	0	0	0	0	0	0	49,840	49,840	0	0	0
A3121702	HOUSTON	TX		07/14/2004		92,011	0	0	0	0	0	0	92,011	92,011	0	0	0
A4011202	HOUSTON	TX		03/30/2004		96,979	0	0	0	0	0	0	96,979	96,979	0	0	0
A4011203	HOUSTON	TX		03/30/2004		77,528	0	0	0	0	0	0	77,528	77,528	0	0	0
B3050601	HOUSTON	TX		07/16/2013		0	0	0	0	0	0	0	980,156	980,156	0	0	0
B3051001	HOUSTON	TX		08/12/2013		0	0	0	0	0	0	0	2,286,976	2,286,976	0	0	0
B3051301	HOUSTON	TX		08/15/2013		0	0	0	0	0	0	0	636,682	636,682	0	0	0
A5071505	HOUSTON	TX		11/14/2005		73,454	0	0	0	0	0	0	73,454	73,454	0	0	0
A5072101	HOUSTON	TX		09/29/2005		38,332	0	0	0	0	0	0	38,332	38,332	0	0	0
A5080404	HOUSTON	TX		11/10/2005		37,789	0	0	0	0	0	0	37,789	37,789	0	0	0
A5080506	HOUSTON	TX		11/14/2005		33,094	0	0	0	0	0	0	33,094	33,094	0	0	0
A5091205	HOUSTON	TX		11/29/2005		40,126	0	0	0	0	0	0	40,126	40,126	0	0	0
A5090906	HOUSTON	TX		12/07/2005		30,036	0	0	0	0	0	0	30,036	30,036	0	0	0
A5083105	HOUSTON	TX		11/22/2005		29,601	0	0	0	0	0	0	29,601	29,601	0	0	0
A5102607	HOUSTON	TX		01/10/2006		14,268	0	0	0	0	0	0	14,268	14,268	0	0	0
A5102602	HOUSTON	TX		01/24/2006		26,613	0	0	0	0	0	0	26,613	26,613	0	0	0
A51026023	HOUSTON	TX		06/30/2011		11,822	0	0	0	0	0	0	11,822	11,822	0	0	0
A5102603	HOUSTON	TX		01/24/2006		39,142	0	0	0	0	0	0	39,142	39,142	0	0	0
A7103109	HOUSTON	TX		01/15/2008		32,283	0	0	0	0	0	0	32,283	32,283	0	0	0
A7112007	HOUSTON	TX		01/23/2008		11,132	0	0	0	0	0	0	11,132	11,132	0	0	0
B0040502	HOUSTON	TX		06/30/2010		52,711	0	0	0	0	0	0	52,711	52,711	0	0	0
B0030103	HOUSTON	TX		05/24/2010		55,179	0	0	0	0	0	0	55,179	55,179	0	0	0
A7121903	HOUSTON	TX		02/12/2008		15,816	0	0	0	0	0	0	15,816	15,816	0	0	0
B2041901	HOUSTON	TX		06/22/2012		29,492	0	0	0	0	0	0	29,492	29,492	0	0	0
B2042301	HOUSTON	TX		07/25/2012		26,115	0	0	0	0	0	0	26,115	26,115	0	0	0
B2042401	HOUSTON	TX		05/30/2012		40,137	0	0	0	0	0	0	40,137	40,137	0	0	0
B2041004	HOUSTON	TX		06/29/2012		20,329	0	0	0	0	0	0	20,329	20,329	0	0	0
A8012401	HOUSTON	TX		05/05/2008		26,807	0	0	0	0	0	0	26,807	26,807	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
A6021303	HOUSTON	TX		05/02/2006		6,054	0	0	0	0	0	0	6,054	6,054	0	0	0
A8022903	HOUSTON	TX		05/20/2008		9,831	0	0	0	0	0	0	9,831	9,831	0	0	0
A8031201	HOUSTON	TX		04/24/2008		17,333	0	0	0	0	0	0	17,333	17,333	0	0	0
B2050211	HOUSTON	TX		07/11/2012		23,556	0	0	0	0	0	0	23,556	23,556	0	0	0
B2061303	HOUSTON	TX		09/28/2012		102,574	0	0	0	0	0	0	102,574	102,574	0	0	0
B2060504	HOUSTON	TX		09/27/2012		18,755	0	0	0	0	0	0	18,755	18,755	0	0	0
B2060401	HOUSTON	TX		09/19/2012		61,923	0	0	0	0	0	0	61,923	61,923	0	0	0
A8091802	HOUSTON	TX		11/25/2008		22,168	0	0	0	0	0	0	22,168	22,168	0	0	0
A8091101	HOUSTON	TX		11/21/2008		45,125	0	0	0	0	0	0	45,125	45,125	0	0	0
A8112101	HOUSTON	TX		01/30/2009		11,776	0	0	0	0	0	0	11,776	11,776	0	0	0
A8092904	HOUSTON	TX		11/25/2008		7,483	0	0	0	0	0	0	7,483	7,483	0	0	0
A8112603	HOUSTON	TX		02/24/2009		5,880	0	0	0	0	0	0	5,880	5,880	0	0	0
B1031501	HOUSTON	TX		05/17/2011		12,261	0	0	0	0	0	0	12,261	12,261	0	0	0
B1041505	HOUSTON	TX		07/01/2011		73,878	0	0	0	0	0	0	73,878	73,878	0	0	0
B1032202	HOUSTON	TX		06/30/2011		39,191	0	0	0	0	0	0	39,191	39,191	0	0	0
B1053102	HOUSTON	TX		07/22/2011		30,769	0	0	0	0	0	0	30,769	30,769	0	0	0
B1060204	HOUSTON	TX		08/04/2011		10,191	0	0	0	0	0	0	10,191	10,191	0	0	0
B1042801	HOUSTON	TX		06/30/2011		20,897	0	0	0	0	0	0	20,897	20,897	0	0	0
B1042802	HOUSTON	TX		07/11/2011		41,214	0	0	0	0	0	0	41,214	41,214	0	0	0
B1050504	HOUSTON	TX		07/12/2011		42,798	0	0	0	0	0	0	42,798	42,798	0	0	0
A6101304	HOUSTON	TX		12/13/2006		55,542	0	0	0	0	0	0	55,542	55,542	0	0	0
A6062601	HOUSTON	TX		09/14/2006		198,558	0	0	0	0	0	0	198,558	198,558	0	0	0
A6061902	HOUSTON	TX		09/06/2006		34,074	0	0	0	0	0	0	34,074	34,074	0	0	0
B2122801	HOUSTON	TX		02/21/2013		0	0	0	0	0	0	0	738,612	738,612	0	0	0
B3012301	HOUSTON	TX		03/27/2013		0	0	0	0	0	0	0	681,915	681,915	0	0	0
B2112101	HOUSTON	TX		02/26/2013		0	0	0	0	0	0	0	1,709,798	1,709,798	0	0	0
B0021001	HOUSTON	TX		03/31/2010		39,979	0	0	0	0	0	0	39,979	39,979	0	0	0
B0021101	HOUSTON	TX		04/01/2010		109,364	0	0	0	0	0	0	109,364	109,364	0	0	0
B0022604	HOUSTON	TX		04/30/2010		49,186	0	0	0	0	0	0	49,186	49,186	0	0	0
A7022301	HOUSTON	TX		09/28/2007		39,437	0	0	0	0	0	0	39,437	39,437	0	0	0
A7022801	HOUSTON	TX		04/12/2007		23,401	0	0	0	0	0	0	23,401	23,401	0	0	0
A7020207	HOUSTON	TX		04/27/2007		11,631	0	0	0	0	0	0	11,631	11,631	0	0	0
A7030603	HOUSTON	TX		05/11/2007		33,077	0	0	0	0	0	0	33,077	33,077	0	0	0
B2101701	HOUSTON	TX		12/19/2012		465,676	0	0	0	0	0	0	465,676	465,676	0	0	0
B2101101	HOUSTON	TX		12/21/2012		421,027	0	0	0	0	0	0	421,027	421,027	0	0	0
A4050602	HOUSTON	TX		08/05/2004		177,087	0	0	0	0	0	0	177,087	177,087	0	0	0
A4052502	HOUSTON	TX		08/19/2004		39,572	0	0	0	0	0	0	39,572	39,572	0	0	0
A4062502	HOUSTON	TX		09/16/2004		136,067	0	0	0	0	0	0	136,067	136,067	0	0	0
A4042418	HOUSTON	TX		07/01/2004		18,501	0	0	0	0	0	0	18,501	18,501	0	0	0
A4040107	HOUSTON	TX		06/22/2004		76,877	0	0	0	0	0	0	76,877	76,877	0	0	0
A4032606	HOUSTON	TX		06/29/2004		35,212	0	0	0	0	0	0	35,212	35,212	0	0	0
A4032603	HOUSTON	TX		06/17/2004		96,536	0	0	0	0	0	0	96,536	96,536	0	0	0
A5021601	HOUSTON	TX		05/05/2005		52,572	0	0	0	0	0	0	52,572	52,572	0	0	0
A5022403	HOUSTON	TX		05/20/2005		37,312	0	0	0	0	0	0	37,312	37,312	0	0	0
A5022404	HOUSTON	TX		05/20/2005		33,921	0	0	0	0	0	0	33,921	33,921	0	0	0
A5011001	HOUSTON	TX		04/05/2005		20,731	0	0	0	0	0	0	20,731	20,731	0	0	0
A4120301	HOUSTON	TX		02/25/2005		281,368	0	0	0	0	0	0	281,368	281,368	0	0	0
A4121601	HOUSTON	TX		04/27/2005		43,915	0	0	0	0	0	0	43,915	43,915	0	0	0
A4081903	HOUSTON	TX		12/02/2004		223,657	0	0	0	0	0	0	223,657	223,657	0	0	0
A4090904	HOUSTON	TX		11/08/2004		13,312	0	0	0	0	0	0	13,312	13,312	0	0	0
A4090307	HOUSTON	TX		11/17/2004		39,330	0	0	0	0	0	0	39,330	39,330	0	0	0
A4102305	HOUSTON	TX		01/31/2005		20,601	0	0	0	0	0	0	20,601	20,601	0	0	0
A5052007	HOUSTON	TX		09/16/2005		7,769	0	0	0	0	0	0	7,769	7,769	0	0	0
A9020301	HOUSTON	TX		03/31/2009		29,532	0	0	0	0	0	0	29,532	29,532	0	0	0
A9031307	HOUSTON	TX		06/03/2009		6,065	0	0	0	0	0	0	6,065	6,065	0	0	0
A9030411	HOUSTON	TX		04/29/2009		18,076	0	0	0	0	0	0	18,076	18,076	0	0	0
B1071103	HOUSTON	TX		09/29/2011		34,857	0	0	0	0	0	0	34,857	34,857	0	0	0
B1080301	HOUSTON	TX		11/08/2011		46,683	0	0	0	0	0	0	46,683	46,683	0	0	0
B1081501	HOUSTON	TX		11/01/2011		32,309	0	0	0	0	0	0	32,309	32,309	0	0	0
B1081502	HOUSTON	TX		11/01/2011		50,477	0	0	0	0	0	0	50,477	50,477	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1081701	HOUSTON	TX		10/31/2011		25,376	0	0	0	0	0	0	25,376	25,376	0	0	0
B3022701	HOUSTON	TX		04/25/2013		0	0	0	0	0	0	0	374,655	374,655	0	0	0
B3022503	HOUSTON	TX		06/10/2013		0	0	0	0	0	0	0	3,017,852	3,017,852	0	0	0
B3030403	HOUSTON	TX		05/21/2013		0	0	0	0	0	0	0	518,421	518,421	0	0	0
B3032007	HOUSTON	TX		06/28/2013		0	0	0	0	0	0	0	491,322	491,322	0	0	0
A7071802	HOUSTON	TX		09/28/2007		17,689	0	0	0	0	0	0	17,689	17,689	0	0	0
A9042310	HOUSTON	TX		06/25/2009		52,359	0	0	0	0	0	0	52,359	52,359	0	0	0
A9042311	HOUSTON	TX		06/25/2009		68,605	0	0	0	0	0	0	68,605	68,605	0	0	0
A9042303	HOUSTON	TX		06/25/2009		11,992	0	0	0	0	0	0	11,992	11,992	0	0	0
A9042304	HOUSTON	TX		06/25/2009		20,661	0	0	0	0	0	0	20,661	20,661	0	0	0
A9042305	HOUSTON	TX		06/25/2009		33,874	0	0	0	0	0	0	33,874	33,874	0	0	0
A7080706	HOUSTON	TX		10/23/2007		5,078	0	0	0	0	0	0	5,078	5,078	0	0	0
A7041901	HOUSTON	TX		06/26/2007		39,111	0	0	0	0	0	0	39,111	39,111	0	0	0
A6090801	HOUSTON	TX		11/17/2006		14,138	0	0	0	0	0	0	14,138	14,138	0	0	0
A6091202	HOUSTON	TX		11/30/2006		11,978	0	0	0	0	0	0	11,978	11,978	0	0	0
A7052403	HOUSTON	TX		07/23/2007		6,547	0	0	0	0	0	0	6,547	6,547	0	0	0
A7051705	HOUSTON	TX		08/06/2007		13,862	0	0	0	0	0	0	13,862	13,862	0	0	0
B1121502	HOUSTON	TX		02/15/2012		57,049	0	0	0	0	0	0	57,049	57,049	0	0	0
B1122901	HOUSTON	TX		02/21/2012		20,855	0	0	0	0	0	0	20,855	20,855	0	0	0
B2080901	HOUSTON	TX		10/15/2012		22,657	0	0	0	0	0	0	22,657	22,657	0	0	0
B2090401	HOUSTON	TX		10/29/2012		47,487	0	0	0	0	0	0	47,487	47,487	0	0	0
B2070204	HOUSTON	TX		09/25/2012		23,500	0	0	0	0	0	0	23,500	23,500	0	0	0
B2070603	HOUSTON	TX		09/19/2012		22,025	0	0	0	0	0	0	22,025	22,025	0	0	0
B2070604	HOUSTON	TX		09/19/2012		44,039	0	0	0	0	0	0	44,039	44,039	0	0	0
A7082104	HOUSTON	TX		01/14/2008		4,773	0	0	0	0	0	0	4,773	4,773	0	0	0
A6111701	HOUSTON	TX		01/22/2007		66,904	0	0	0	0	0	0	66,904	66,904	0	0	0
A7092104	HOUSTON	TX		12/06/2007		13,373	0	0	0	0	0	0	13,373	13,373	0	0	0
A7101103	HOUSTON	TX		12/20/2007		13,011	0	0	0	0	0	0	13,011	13,011	0	0	0
A7102403	HOUSTON	TX		01/09/2008		6,279	0	0	0	0	0	0	6,279	6,279	0	0	0
B0090201	HOUSTON	TX		11/30/2010		18,549	0	0	0	0	0	0	18,549	18,549	0	0	0
B0082602	HOUSTON	TX		12/10/2010		189,906	0	0	0	0	0	0	189,906	189,906	0	0	0
B0081202	HOUSTON	TX		10/29/2010		11,629	0	0	0	0	0	0	11,629	11,629	0	0	0
B0081101	HUMBLE	TX		10/26/2010		7,402	0	0	0	0	0	0	7,402	7,402	0	0	0
A7080104	HUMBLE	TX		10/24/2007		33,625	0	0	0	0	0	0	33,625	33,625	0	0	0
A6081001	HUMBLE	TX		10/30/2006		20,757	0	0	0	0	0	0	20,757	20,757	0	0	0
A8022208	HUMBLE	TX		04/22/2008		6,330	0	0	0	0	0	0	6,330	6,330	0	0	0
A3090404	HUMBLE	TX		11/24/2003		71,349	0	0	0	0	0	0	71,349	71,349	0	0	0
A8031903	HUMBLE	TX		06/13/2008		13,901	0	0	0	0	0	0	13,901	13,901	0	0	0
A3111903	HUNTSVILLE	TX		03/22/2004		51,831	0	0	0	0	0	0	51,831	51,831	0	0	0
B2101801	HURST	TX		12/20/2012		467,840	0	0	0	0	0	0	467,840	467,840	0	0	0
B3041802	IRVING	TX		05/13/2013		0	0	0	0	0	0	0	746,147	746,147	0	0	0
A7090403	IRVING	TX		10/10/2007		13,002	0	0	0	0	0	0	13,002	13,002	0	0	0
A2022703	IRVING	TX		04/25/2002		41,748	0	0	0	0	0	0	41,748	41,748	0	0	0
A3062302	IRVING	TX		09/15/2003		93,006	0	0	0	0	0	0	93,006	93,006	0	0	0
B2061402	IRVING	TX		09/12/2012		26,375	0	0	0	0	0	0	26,375	26,375	0	0	0
A7040902	JOSHUA	TX		06/29/2007		8,781	0	0	0	0	0	0	8,781	8,781	0	0	0
A7051801	KATY	TX		08/02/2007		19,276	0	0	0	0	0	0	19,276	19,276	0	0	0
A7091304	KATY	TX		12/05/2007		24,900	0	0	0	0	0	0	24,900	24,900	0	0	0
A9040104	KATY	TX		06/10/2009		38,483	0	0	0	0	0	0	38,483	38,483	0	0	0
A7032210	KATY	TX		05/30/2007		23,901	0	0	0	0	0	0	23,901	23,901	0	0	0
A7022103	KATY	TX		04/24/2007		30,189	0	0	0	0	0	0	30,189	30,189	0	0	0
B1050403	KATY	TX		07/08/2011		33,346	0	0	0	0	0	0	33,346	33,346	0	0	0
A3072501	KATY	TX		10/14/2003		36,220	0	0	0	0	0	0	36,220	36,220	0	0	0
A8060401	KATY	TX		02/02/2009		21,692	0	0	0	0	0	0	21,692	21,692	0	0	0
B3041002	KATY	TX		07/23/2013		0	0	0	0	0	0	0	893,838	893,838	0	0	0
B3050203	KATY	TX		07/25/2013		0	0	0	0	0	0	0	3,213,428	3,213,428	0	0	0
B0040801	KATY	TX		05/28/2010		18,628	0	0	0	0	0	0	18,628	18,628	0	0	0
A8011605	KELLER	TX		04/15/2008		14,227	0	0	0	0	0	0	14,227	14,227	0	0	0
B2052205	KELLER	TX		07/31/2012		23,633	0	0	0	0	0	0	23,633	23,633	0	0	0
B2091703	KELLER	TX		12/07/2012		307,209	0	0	0	0	0	0	307,209	307,209	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2101805	KELLER	TX		12/21/2012		173,385	0	0	0	0	0	0	173,385	173,385	0	0	0
B2050212	KERRVILLE	TX		07/31/2012		45,968	0	0	0	0	0	0	45,968	45,968	0	0	0
A5120201	KERRVILLE	TX		03/03/2006		17,750	0	0	0	0	0	0	17,750	17,750	0	0	0
A5091207	KERRVILLE	TX		11/02/2005		25,234	0	0	0	0	0	0	25,234	25,234	0	0	0
B2031501	KILLEEN	TX		05/30/2012		27,560	0	0	0	0	0	0	27,560	27,560	0	0	0
A6042502	KILLEEN	TX		07/21/2006		8,112	0	0	0	0	0	0	8,112	8,112	0	0	0
A2091604	KINGWOOD	TX		11/25/2002		94,925	0	0	0	0	0	0	94,925	94,925	0	0	0
A7032806	KINGWOOD	TX		06/25/2007		6,204	0	0	0	0	0	0	6,204	6,204	0	0	0
B2091102	KYLE	TX		10/29/2012		12,775	0	0	0	0	0	0	12,775	12,775	0	0	0
A8041801	KYLE	TX		06/30/2008		9,497	0	0	0	0	0	0	9,497	9,497	0	0	0
B3041703	LA PORTE	TX		07/03/2013		0	0	0	0	0	0	0	347,811	347,811	0	0	0
A6042803	LA PORTE	TX		07/26/2006		101,332	0	0	0	0	0	0	101,332	101,332	0	0	0
B1051001	LA PORTE	TX		08/02/2011		12,944	0	0	0	0	0	0	12,944	12,944	0	0	0
B0070902	LA PORTE	TX		09/15/2010		27,130	0	0	0	0	0	0	27,130	27,130	0	0	0
A4031902	LAKE DALLAS	TX		06/08/2004		40,805	0	0	0	0	0	0	40,805	40,805	0	0	0
A6082102	LAKE JACKSON	TX		10/04/2006		10,061	0	0	0	0	0	0	10,061	10,061	0	0	0
A7101703	LAKEWAY	TX		12/26/2007		27,567	0	0	0	0	0	0	27,567	27,567	0	0	0
B3081601	LAKEWAY	TX		10/30/2013		0	0	0	0	0	0	0	1,679,625	1,679,625	0	0	0
B3060702	LANCASTER	TX		08/30/2013		0	0	0	0	0	0	0	191,323	191,323	0	0	0
A7101102	LANCASTER	TX		12/19/2007		9,851	0	0	0	0	0	0	9,851	9,851	0	0	0
A9021003	LANCASTER	TX		03/31/2009		57,847	0	0	0	0	0	0	57,847	57,847	0	0	0
A5051002	LANCASTER	TX		08/19/2005		7,932	0	0	0	0	0	0	7,932	7,932	0	0	0
A7011708	LAREDO	TX		04/16/2007		17,929	0	0	0	0	0	0	17,929	17,929	0	0	0
B1101702	LAREDO	TX		01/31/2012		12,674	0	0	0	0	0	0	12,674	12,674	0	0	0
B1101703	LAREDO	TX		01/31/2012		18,101	0	0	0	0	0	0	18,101	18,101	0	0	0
A6090802	LAREDO	TX		12/12/2006		84,041	0	0	0	0	0	0	84,041	84,041	0	0	0
B1021004	LAREDO	TX		04/25/2011		22,520	0	0	0	0	0	0	22,520	22,520	0	0	0
A8070102	LAREDO	TX		10/01/2008		10,533	0	0	0	0	0	0	10,533	10,533	0	0	0
B0030902	LAREDO	TX		05/20/2010		32,823	0	0	0	0	0	0	32,823	32,823	0	0	0
A6021003	LEAGUE CITY	TX		04/21/2006		5,865	0	0	0	0	0	0	5,865	5,865	0	0	0
A8093004	LEWISVILLE	TX		11/25/2008		10,852	0	0	0	0	0	0	10,852	10,852	0	0	0
A9113003	LEWISVILLE	TX		12/30/2009		11,133	0	0	0	0	0	0	11,133	11,133	0	0	0
A5030704	LEWISVILLE	TX		05/06/2005		21,645	0	0	0	0	0	0	21,645	21,645	0	0	0
B3031403	LONGVIEW	TX		06/27/2013		0	0	0	0	0	0	0	2,511,424	2,511,424	0	0	0
A8082504	LONGVIEW	TX		11/14/2008		21,019	0	0	0	0	0	0	21,019	21,019	0	0	0
B3011806	LUBBOCK	TX		03/25/2013		0	0	0	0	0	0	0	435,035	435,035	0	0	0
A4092404	LUBBOCK	TX		03/01/2005		9,220	0	0	0	0	0	0	9,220	9,220	0	0	0
A4072103	LUBBOCK	TX		08/30/2004		21,167	0	0	0	0	0	0	21,167	21,167	0	0	0
A4081902	MAGNOLIA	TX		11/18/2004		11,662	0	0	0	0	0	0	11,662	11,662	0	0	0
B2101602	MAGNOLIA	TX		12/04/2012		548,586	0	0	0	0	0	0	548,586	548,586	0	0	0
B1011901	MANSFIELD	TX		02/28/2011		24,199	0	0	0	0	0	0	24,199	24,199	0	0	0
B3051411	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	71,494	71,494	0	0	0
B3051412	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	109,713	109,713	0	0	0
B3051413	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	109,989	109,989	0	0	0
B3051414	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	206,228	206,228	0	0	0
B3051403	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	316,217	316,217	0	0	0
B3051404	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	137,487	137,487	0	0	0
B3051405	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	453,702	453,702	0	0	0
B3051406	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	302,468	302,468	0	0	0
B3051407	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	211,727	211,727	0	0	0
B3051408	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	97,890	97,890	0	0	0
B3051409	MCALLEN	TX		08/28/2013		0	0	0	0	0	0	0	195,230	195,230	0	0	0
A2101402	MCKINNEY	TX		01/29/2003		29,480	0	0	0	0	0	0	29,480	29,480	0	0	0
A3111001	MCKINNEY	TX		02/17/2004		46,513	0	0	0	0	0	0	46,513	46,513	0	0	0
A6030601	MCKINNEY	TX		04/27/2006		15,990	0	0	0	0	0	0	15,990	15,990	0	0	0
A4050603	MCKINNEY	TX		07/23/2004		48,919	0	0	0	0	0	0	48,919	48,919	0	0	0
A7102407	MCKINNEY	TX		12/11/2007		11,315	0	0	0	0	0	0	11,315	11,315	0	0	0
B3062605	MESQUITE	TX		09/30/2013		0	0	0	0	0	0	0	2,090,718	2,090,718	0	0	0
B1020107	MESQUITE	TX		03/31/2011		19,060	0	0	0	0	0	0	19,060	19,060	0	0	0
B0111102	MESQUITE	TX		01/21/2011		22,755	0	0	0	0	0	0	22,755	22,755	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
A8060201	MIDLAND	TX		08/22/2008		6,693	0	0	0	0	0	0	6,693	6,693	0	0	0
B1042701	MIDLAND	TX		07/29/2011		37,511	0	0	0	0	0	0	37,511	37,511	0	0	0
B3042201	MIDLAND	TX		07/02/2013		0	0	0	0	0	0	0	2,285,227	2,285,227	0	0	0
B0041503	MISSION	TX		06/04/2010		27,003	0	0	0	0	0	0	27,003	27,003	0	0	0
A5081002	MISSION	TX		10/31/2005		84,398	0	0	0	0	0	0	84,398	84,398	0	0	0
A5060101	MISSOURI CITY	TX		08/25/2005		114,132	0	0	0	0	0	0	114,132	114,132	0	0	0
B2080201	MISSOURI CITY	TX		10/04/2012		9,130	0	0	0	0	0	0	9,130	9,130	0	0	0
B2080302	MISSOURI CITY	TX		10/04/2012		23,292	0	0	0	0	0	0	23,292	23,292	0	0	0
B2080303	MISSOURI CITY	TX		10/04/2012		18,005	0	0	0	0	0	0	18,005	18,005	0	0	0
A5041101	NASSAU BAY	TX		06/13/2005		87,786	0	0	0	0	0	0	87,786	87,786	0	0	0
A7020202	NEW BRAUNFELS	TX		04/27/2007		10,098	0	0	0	0	0	0	10,098	10,098	0	0	0
B0072102	NEW BRAUNFELS	TX		10/07/2010		40,210	0	0	0	0	0	0	40,210	40,210	0	0	0
A3082201	NEW BRAUNFELS	TX		10/16/2003		34,479	0	0	0	0	0	0	34,479	34,479	0	0	0
B0061106	NEW CANEY	TX		08/31/2010		39,659	0	0	0	0	0	0	39,659	39,659	0	0	0
A8012405	NORTH RICHLAND HILLS	TX		03/26/2008		6,642	0	0	0	0	0	0	6,642	6,642	0	0	0
B1040706	NORTH RICHLAND HILLS	TX		06/30/2011		90,678	0	0	0	0	0	0	90,678	90,678	0	0	0
A5062302	NORTH RICHLAND HILLS	TX		08/03/2005		5,225	0	0	0	0	0	0	5,225	5,225	0	0	0
B1122101	NORTH RICHLAND HILLS	TX		03/29/2012		31,683	0	0	0	0	0	0	31,683	31,683	0	0	0
A7031902	ODESSA	TX		05/31/2007		14,590	0	0	0	0	0	0	14,590	14,590	0	0	0
B2091203	ODESSA	TX		04/30/2013		0	0	0	0	0	0	0	22,636	22,636	0	0	0
B2092801	PALESTINE	TX		11/13/2012		25,651	0	0	0	0	0	0	25,651	25,651	0	0	0
A5091304	PANTEGO	TX		11/16/2005		34,204	0	0	0	0	0	0	34,204	34,204	0	0	0
B0120903	PARIS	TX		02/28/2011		14,126	0	0	0	0	0	0	14,126	14,126	0	0	0
B0122801	PASADENA	TX		02/17/2011		54,190	0	0	0	0	0	0	54,190	54,190	0	0	0
B1012005	PASADENA	TX		03/24/2011		47,045	0	0	0	0	0	0	47,045	47,045	0	0	0
B1041511	PASADENA	TX		06/20/2011		28,468	0	0	0	0	0	0	28,468	28,468	0	0	0
B1041301	PASADENA	TX		07/13/2011		37,522	0	0	0	0	0	0	37,522	37,522	0	0	0
A9050101	PASADENA	TX		07/20/2009		34,414	0	0	0	0	0	0	34,414	34,414	0	0	0
B3061402	PASADENA	TX		09/05/2013		0	0	0	0	0	0	0	1,646,658	1,646,658	0	0	0
99112302	PASADENA	TX		01/28/2000		80,550	0	0	0	0	0	0	80,550	80,550	0	0	0
B2032201	PENITAS	TX		06/12/2012		25,759	0	0	0	0	0	0	25,759	25,759	0	0	0
B0032510	PFLUGERVILLE	TX		06/03/2010		4,462	0	0	0	0	0	0	4,462	4,462	0	0	0
B0081702	PFLUGERVILLE	TX		11/12/2010		7,574	0	0	0	0	0	0	7,574	7,574	0	0	0
A5081003	PHARR	TX		11/03/2005		43,473	0	0	0	0	0	0	43,473	43,473	0	0	0
A5072701	PLANO	TX		10/07/2005		21,427	0	0	0	0	0	0	21,427	21,427	0	0	0
A3031101	PLANO	TX		05/16/2003		23,318	0	0	0	0	0	0	23,318	23,318	0	0	0
B1041402	PLANO	TX		06/23/2011		19,979	0	0	0	0	0	0	19,979	19,979	0	0	0
A8082703	PLANO	TX		11/05/2008		53,071	0	0	0	0	0	0	53,071	53,071	0	0	0
A8090203	PLANO	TX		10/08/2008		25,142	0	0	0	0	0	0	25,142	25,142	0	0	0
B1031602	PLANO	TX		06/29/2011		48,289	0	0	0	0	0	0	48,289	48,289	0	0	0
99111701	PLANO	TX		01/10/2000		57,002	0	0	0	0	0	0	57,002	57,002	0	0	0
A5051802	PLANO	TX		09/09/2005		57,264	0	0	0	0	0	0	57,264	57,264	0	0	0
A9021302	PLANO	TX		04/07/2009		35,012	0	0	0	0	0	0	35,012	35,012	0	0	0
A4081804	PLANO	TX		10/28/2004		68,818	0	0	0	0	0	0	68,818	68,818	0	0	0
A4032201	PLANO	TX		05/27/2004		17,592	0	0	0	0	0	0	17,592	17,592	0	0	0
A4041901	PLANO	TX		08/30/2004		140,056	0	0	0	0	0	0	140,056	140,056	0	0	0
A4092405	PLANO	TX		03/01/2005		16,594	0	0	0	0	0	0	16,594	16,594	0	0	0
A3011602	PLEASANTON	TX		03/25/2003		90,901	0	0	0	0	0	0	90,901	90,901	0	0	0
A9120201	PORT ARTHUR	TX		02/17/2010		16,163	0	0	0	0	0	0	16,163	16,163	0	0	0
B2021403	PORT ARTHUR	TX		04/25/2012		14,410	0	0	0	0	0	0	14,410	14,410	0	0	0
A4081803	RICHARDSON	TX		11/02/2004		31,429	0	0	0	0	0	0	31,429	31,429	0	0	0
B2102502	RICHMOND	TX		01/22/2013		0	0	0	0	0	0	0	334,197	334,197	0	0	0
B3070501	RICHMOND	TX		09/20/2013		0	0	0	0	0	0	0	448,660	448,660	0	0	0
B2040201	ROANOKE	TX		05/31/2012		27,756	0	0	0	0	0	0	27,756	27,756	0	0	0
A5030705	ROCKPORT	TX		05/26/2005		27,574	0	0	0	0	0	0	27,574	27,574	0	0	0
A8082507	ROCKWALL	TX		11/14/2008		18,591	0	0	0	0	0	0	18,591	18,591	0	0	0
B3012402	ROSENBERG	TX		04/25/2013		0	0	0	0	0	0	0	229,582	229,582	0	0	0
A7011706	ROSENBERG	TX		04/19/2007		14,036	0	0	0	0	0	0	14,036	14,036	0	0	0
B2071605	ROSENBERG	TX		10/02/2012		8,136	0	0	0	0	0	0	8,136	8,136	0	0	0
B2091004	ROUND ROCK	TX		11/28/2012		32,473	0	0	0	0	0	0	32,473	32,473	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A9042702	ROUND ROCK	TX		07/17/2009		19,473	0	0	0	0	0	0	19,473	19,473	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007		5,894	0	0	0	0	0	0	5,894	5,894	0	0	0
A6121805	ROUND ROCK	TX		02/16/2007		12,266	0	0	0	0	0	0	12,266	12,266	0	0	0
B0020901	ROUND ROCK	TX		03/29/2010		49,079	0	0	0	0	0	0	49,079	49,079	0	0	0
A5022202	ROUND ROCK	TX		04/21/2005		25,889	0	0	0	0	0	0	25,889	25,889	0	0	0
B3010203	ROUND ROCK	TX		03/21/2013		0	0	0	0	0	0	0	238,856	238,856	0	0	0
A8091702	ROUND ROCK	TX		11/20/2008		30,475	0	0	0	0	0	0	30,475	30,475	0	0	0
A6032902	ROUND ROCK	TX		06/15/2006		6,475	0	0	0	0	0	0	6,475	6,475	0	0	0
B2040502	ROUND ROCK	TX		06/21/2012		11,273	0	0	0	0	0	0	11,273	11,273	0	0	0
A5102101	ROUND ROCK	TX		01/11/2006		16,734	0	0	0	0	0	0	16,734	16,734	0	0	0
B3051401	ROUND ROCK	TX		08/21/2013		0	0	0	0	0	0	0	1,142,859	1,142,859	0	0	0
A9050402	ROWLETT	TX		06/29/2009		21,217	0	0	0	0	0	0	21,217	21,217	0	0	0
A8091202	SACHSE	TX		11/20/2008		12,357	0	0	0	0	0	0	12,357	12,357	0	0	0
A6082901	SAGINAW	TX		10/23/2006		17,979	0	0	0	0	0	0	17,979	17,979	0	0	0
A8060202	SAN ANGELO	TX		08/19/2008		6,693	0	0	0	0	0	0	6,693	6,693	0	0	0
A7011707	SAN ANGELO	TX		04/09/2007		30,522	0	0	0	0	0	0	30,522	30,522	0	0	0
A7010401	SAN ANTONIO	TX		03/02/2007		27,926	0	0	0	0	0	0	27,926	27,926	0	0	0
A7021301	SAN ANTONIO	TX		04/24/2007		9,956	0	0	0	0	0	0	9,956	9,956	0	0	0
A7022102	SAN ANTONIO	TX		05/04/2007		20,189	0	0	0	0	0	0	20,189	20,189	0	0	0
B2092802	SAN ANTONIO	TX		11/20/2012		37,877	0	0	0	0	0	0	37,877	37,877	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		13,877	0	0	0	0	0	0	13,877	13,877	0	0	0
B1101902	SAN ANTONIO	TX		01/30/2012		61,976	0	0	0	0	0	0	61,976	61,976	0	0	0
B1100103	SAN ANTONIO	TX		11/17/2011		29,302	0	0	0	0	0	0	29,302	29,302	0	0	0
B2101809	SAN ANTONIO	TX		12/21/2012		146,012	0	0	0	0	0	0	146,012	146,012	0	0	0
B2101810	SAN ANTONIO	TX		12/21/2012		114,070	0	0	0	0	0	0	114,070	114,070	0	0	0
A5022205	SAN ANTONIO	TX		05/06/2005		50,708	0	0	0	0	0	0	50,708	50,708	0	0	0
A5030103	SAN ANTONIO	TX		05/13/2005		30,629	0	0	0	0	0	0	30,629	30,629	0	0	0
A5020202	SAN ANTONIO	TX		04/01/2005		52,470	0	0	0	0	0	0	52,470	52,470	0	0	0
A4091402	SAN ANTONIO	TX		11/29/2004		102,549	0	0	0	0	0	0	102,549	102,549	0	0	0
A4091403	SAN ANTONIO	TX		11/29/2004		56,659	0	0	0	0	0	0	56,659	56,659	0	0	0
A4101401	SAN ANTONIO	TX		01/31/2005		42,463	0	0	0	0	0	0	42,463	42,463	0	0	0
A4101402	SAN ANTONIO	TX		01/31/2005		21,922	0	0	0	0	0	0	21,922	21,922	0	0	0
A4080901	SAN ANTONIO	TX		12/15/2004		22,326	0	0	0	0	0	0	22,326	22,326	0	0	0
A4062901	SAN ANTONIO	TX		09/17/2004		24,563	0	0	0	0	0	0	24,563	24,563	0	0	0
A40629013	SAN ANTONIO	TX		09/28/2006		17,699	0	0	0	0	0	0	17,699	17,699	0	0	0
A4050503	SAN ANTONIO	TX		07/09/2004		26,408	0	0	0	0	0	0	26,408	26,408	0	0	0
A4042303	SAN ANTONIO	TX		07/15/2004		45,248	0	0	0	0	0	0	45,248	45,248	0	0	0
A4041401	SAN ANTONIO	TX		08/04/2004		163,882	0	0	0	0	0	0	163,882	163,882	0	0	0
A4041601	SAN ANTONIO	TX		06/15/2004		69,329	0	0	0	0	0	0	69,329	69,329	0	0	0
A4040211	SAN ANTONIO	TX		05/17/2004		46,699	0	0	0	0	0	0	46,699	46,699	0	0	0
A5052404	SAN ANTONIO	TX		07/12/2005		15,792	0	0	0	0	0	0	15,792	15,792	0	0	0
A9032303	SAN ANTONIO	TX		05/21/2009		16,744	0	0	0	0	0	0	16,744	16,744	0	0	0
B3032901	SAN ANTONIO	TX		06/10/2013		0	0	0	0	0	0	0	348,092	348,092	0	0	0
B3040101	SAN ANTONIO	TX		05/31/2013		0	0	0	0	0	0	0	782,567	782,567	0	0	0
B3031301	SAN ANTONIO	TX		05/23/2013		0	0	0	0	0	0	0	201,304	201,304	0	0	0
B3022801	SAN ANTONIO	TX		05/13/2013		0	0	0	0	0	0	0	798,456	798,456	0	0	0
B3022802	SAN ANTONIO	TX		05/13/2013		0	0	0	0	0	0	0	1,652,617	1,652,617	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		0	0	0	0	0	0	0	296,962	296,962	0	0	0
B3021103	SAN ANTONIO	TX		05/03/2013		0	0	0	0	0	0	0	547,084	547,084	0	0	0
B2020101	SAN ANTONIO	TX		03/27/2012		44,927	0	0	0	0	0	0	44,927	44,927	0	0	0
B2022808	SAN ANTONIO	TX		05/08/2012		28,542	0	0	0	0	0	0	28,542	28,542	0	0	0
B2022809	SAN ANTONIO	TX		05/08/2012		33,570	0	0	0	0	0	0	33,570	33,570	0	0	0
B3070201	SAN ANTONIO	TX		09/23/2013		0	0	0	0	0	0	0	533,348	533,348	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		0	0	0	0	0	0	0	389,392	389,392	0	0	0
A7072703	SAN ANTONIO	TX		09/20/2007		22,973	0	0	0	0	0	0	22,973	22,973	0	0	0
A7040903	SAN ANTONIO	TX		06/11/2007		25,430	0	0	0	0	0	0	25,430	25,430	0	0	0
B2082702	SAN ANTONIO	TX		10/30/2012		44,692	0	0	0	0	0	0	44,692	44,692	0	0	0
99050304	SAN ANTONIO	TX		07/13/1999		232,392	0	0	0	0	0	0	232,392	232,392	0	0	0
A1073105	SAN ANTONIO	TX		10/17/2001		68,463	0	0	0	0	0	0	68,463	68,463	0	0	0
A6112803	SAN ANTONIO	TX		04/30/2007		58,563	0	0	0	0	0	0	58,563	58,563	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0080607	SAN ANTONIO	TX		10/25/2010		9,693	0	0	0	0	0	0	9,693	9,693	0	0	0
A7090404	SAN ANTONIO	TX		11/13/2007		39,418	0	0	0	0	0	0	39,418	39,418	0	0	0
A4031102	SAN ANTONIO	TX		05/17/2004		28,730	0	0	0	0	0	0	28,730	28,730	0	0	0
A8033101	SAN ANTONIO	TX		06/19/2008		6,987	0	0	0	0	0	0	6,987	6,987	0	0	0
B1012602	SAN ANTONIO	TX		03/25/2011		31,925	0	0	0	0	0	0	31,925	31,925	0	0	0
B1012701	SAN ANTONIO	TX		04/20/2011		39,536	0	0	0	0	0	0	39,536	39,536	0	0	0
B1030803	SAN ANTONIO	TX		04/28/2011		13,150	0	0	0	0	0	0	13,150	13,150	0	0	0
A2120302	SAN ANTONIO	TX		02/14/2003		22,901	0	0	0	0	0	0	22,901	22,901	0	0	0
A3100301	SAN ANTONIO	TX		11/17/2003		28,530	0	0	0	0	0	0	28,530	28,530	0	0	0
A3072201	SAN ANTONIO	TX		10/10/2003		39,011	0	0	0	0	0	0	39,011	39,011	0	0	0
A4021906	SAN ANTONIO	TX		04/28/2004		47,506	0	0	0	0	0	0	47,506	47,506	0	0	0
B3050104	SAN ANTONIO	TX		07/18/2013		0	0	0	0	0	0	0	810,991	810,991	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013		0	0	0	0	0	0	0	996,903	996,903	0	0	0
A5110902	SAN ANTONIO	TX		01/17/2006		40,267	0	0	0	0	0	0	40,267	40,267	0	0	0
A5072501	SAN ANTONIO	TX		11/07/2005		25,569	0	0	0	0	0	0	25,569	25,569	0	0	0
A5071503	SAN ANTONIO	TX		09/26/2005		26,120	0	0	0	0	0	0	26,120	26,120	0	0	0
A5062902	SAN ANTONIO	TX		09/29/2005		52,713	0	0	0	0	0	0	52,713	52,713	0	0	0
A5062903	SAN ANTONIO	TX		09/29/2005		44,276	0	0	0	0	0	0	44,276	44,276	0	0	0
A5071202	SAN ANTONIO	TX		10/19/2005		12,758	0	0	0	0	0	0	12,758	12,758	0	0	0
B0030501	SAN ANTONIO	TX		05/10/2010		26,116	0	0	0	0	0	0	26,116	26,116	0	0	0
A8011001	SAN ANTONIO	TX		03/07/2008		9,429	0	0	0	0	0	0	9,429	9,429	0	0	0
A5120202	SAN ANTONIO	TX		03/10/2006		14,196	0	0	0	0	0	0	14,196	14,196	0	0	0
A6010601	SAN ANTONIO	TX		03/08/2006		37,122	0	0	0	0	0	0	37,122	37,122	0	0	0
A7121202	SAN ANTONIO	TX		01/31/2008		11,019	0	0	0	0	0	0	11,019	11,019	0	0	0
B2040503	SAN ANTONIO	TX		06/21/2012		7,749	0	0	0	0	0	0	7,749	7,749	0	0	0
B2041101	SAN ANTONIO	TX		06/06/2012		11,844	0	0	0	0	0	0	11,844	11,844	0	0	0
B2042402	SAN ANTONIO	TX		07/11/2012		4,259	0	0	0	0	0	0	4,259	4,259	0	0	0
B0051101	SAN ANTONIO	TX		06/16/2010		94,546	0	0	0	0	0	0	94,546	94,546	0	0	0
B2030702	SAN ANTONIO	TX		06/19/2012		11,392	0	0	0	0	0	0	11,392	11,392	0	0	0
B3100301	SAN ANTONIO	TX		11/26/2013		0	0	0	0	0	0	0	430,950	430,950	0	0	0
A6073101	SAN ANTONIO	TX		10/04/2006		24,654	0	0	0	0	0	0	24,654	24,654	0	0	0
A6063002	SAN ANTONIO	TX		08/21/2006		29,288	0	0	0	0	0	0	29,288	29,288	0	0	0
A6110608	SAN ANTONIO	TX		12/20/2006		50,587	0	0	0	0	0	0	50,587	50,587	0	0	0
A6110609	SAN ANTONIO	TX		12/20/2006		75,785	0	0	0	0	0	0	75,785	75,785	0	0	0
A6110610	SAN ANTONIO	TX		12/20/2006		40,932	0	0	0	0	0	0	40,932	40,932	0	0	0
B1041501	SAN ANTONIO	TX		06/16/2011		32,741	0	0	0	0	0	0	32,741	32,741	0	0	0
B1060901	SAN ANTONIO	TX		08/10/2011		19,595	0	0	0	0	0	0	19,595	19,595	0	0	0
A6041101	SAN ANTONIO	TX		06/01/2006		6,337	0	0	0	0	0	0	6,337	6,337	0	0	0
A8021204	SAN ANTONIO	TX		07/01/2008		53,723	0	0	0	0	0	0	53,723	53,723	0	0	0
A6030302	SAN ANTONIO	TX		04/27/2006		15,854	0	0	0	0	0	0	15,854	15,854	0	0	0
A6013102	SAN ANTONIO	TX		04/06/2006		6,352	0	0	0	0	0	0	6,352	6,352	0	0	0
B0062405	SAN ANTONIO	TX		09/30/2010		12,975	0	0	0	0	0	0	12,975	12,975	0	0	0
A8022703	SAN ANTONIO	TX		05/09/2008		7,180	0	0	0	0	0	0	7,180	7,180	0	0	0
B2060801	SAN ANTONIO	TX		08/14/2012		16,557	0	0	0	0	0	0	16,557	16,557	0	0	0
B2061403	SAN ANTONIO	TX		09/25/2012		45,254	0	0	0	0	0	0	45,254	45,254	0	0	0
B0041502	SAN JUAN	TX		06/04/2010		22,648	0	0	0	0	0	0	22,648	22,648	0	0	0
B0061005	SAN MARCOS	TX		08/20/2010		4,764	0	0	0	0	0	0	4,764	4,764	0	0	0
A8091104	SAN MARCOS	TX		12/04/2008		32,181	0	0	0	0	0	0	32,181	32,181	0	0	0
B0081601	SAN SABA	TX		10/26/2010		36,767	0	0	0	0	0	0	36,767	36,767	0	0	0
B1052304	SCHERTZ	TX		08/18/2011		127,010	0	0	0	0	0	0	127,010	127,010	0	0	0
A6120603	SEGUIN	TX		03/29/2007		12,426	0	0	0	0	0	0	12,426	12,426	0	0	0
A9021204	SEGUIN	TX		04/16/2009		13,793	0	0	0	0	0	0	13,793	13,793	0	0	0
B2101811	SHAVANO PARK	TX		12/21/2012		164,405	0	0	0	0	0	0	164,405	164,405	0	0	0
A9042001	SHERMAN	TX		07/01/2009		15,256	0	0	0	0	0	0	15,256	15,256	0	0	0
A8093009	SOUTH HOUSTON	TX		11/24/2008		27,530	0	0	0	0	0	0	27,530	27,530	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		30,310	0	0	0	0	0	0	30,310	30,310	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		35,991	0	0	0	0	0	0	35,991	35,991	0	0	0
B1101101	SOUTHLAKE	TX		11/22/2011		18,587	0	0	0	0	0	0	18,587	18,587	0	0	0
B2091901	SPRING	TX		11/28/2012		20,043	0	0	0	0	0	0	20,043	20,043	0	0	0
A7040202	SPRING	TX		06/29/2007		20,952	0	0	0	0	0	0	20,952	20,952	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
A7012301	SPRING	TX		06/21/2007		16,199	0	0	0	0	0	0	16,199	16,199	0	0	0
B1062401	SPRING	TX		08/26/2011		22,365	0	0	0	0	0	0	22,365	22,365	0	0	0
B1081801	SPRING	TX		10/31/2011		34,143	0	0	0	0	0	0	34,143	34,143	0	0	0
B1082201	SPRING	TX		10/31/2011		27,722	0	0	0	0	0	0	27,722	27,722	0	0	0
A5022203	SPRING	TX		05/19/2005		24,596	0	0	0	0	0	0	24,596	24,596	0	0	0
A7050301	SPRING	TX		07/20/2007		7,681	0	0	0	0	0	0	7,681	7,681	0	0	0
A7052107	SPRING	TX		07/25/2007		32,223	0	0	0	0	0	0	32,223	32,223	0	0	0
A7091305	SPRING	TX		12/05/2007		12,746	0	0	0	0	0	0	12,746	12,746	0	0	0
A7100801	SPRING	TX		12/31/2007		4,860	0	0	0	0	0	0	4,860	4,860	0	0	0
A8090312	SPRING	TX		11/19/2008		38,388	0	0	0	0	0	0	38,388	38,388	0	0	0
B3010301	SPRING	TX		03/21/2013		0	0	0	0	0	0	0	312,984	312,984	0	0	0
B3011602	SPRING	TX		03/08/2013		0	0	0	0	0	0	0	646,635	646,635	0	0	0
B2050210	SPRING	TX		06/28/2012		20,012	0	0	0	0	0	0	20,012	20,012	0	0	0
A8022206	SPRING	TX		05/12/2008		25,139	0	0	0	0	0	0	25,139	25,139	0	0	0
A8020701	SPRING	TX		04/22/2008		22,487	0	0	0	0	0	0	22,487	22,487	0	0	0
A8010201	SPRING	TX		03/10/2008		14,915	0	0	0	0	0	0	14,915	14,915	0	0	0
A5062702	SPRING	TX		09/08/2005		69,522	0	0	0	0	0	0	69,522	69,522	0	0	0
A5102601	SPRING	TX		01/19/2006		32,794	0	0	0	0	0	0	32,794	32,794	0	0	0
A5100503	SPRING	TX		12/15/2005		5,161	0	0	0	0	0	0	5,161	5,161	0	0	0
B1031401	SPRING	TX		05/05/2011		12,181	0	0	0	0	0	0	12,181	12,181	0	0	0
A8033105	SPRING	TX		06/17/2008		26,640	0	0	0	0	0	0	26,640	26,640	0	0	0
A7092102	SPRING BRANCH	TX		11/16/2007		19,463	0	0	0	0	0	0	19,463	19,463	0	0	0
A7060103	STAFFORD	TX		08/15/2007		18,219	0	0	0	0	0	0	18,219	18,219	0	0	0
A6091201	STAFFORD	TX		11/17/2006		6,752	0	0	0	0	0	0	6,752	6,752	0	0	0
A9042309	STAFFORD	TX		06/25/2009		67,887	0	0	0	0	0	0	67,887	67,887	0	0	0
A7021605	STAFFORD	TX		04/25/2007		13,908	0	0	0	0	0	0	13,908	13,908	0	0	0
A8060402	STAFFORD	TX		08/18/2008		6,118	0	0	0	0	0	0	6,118	6,118	0	0	0
A4031006	SUGAR LAND	TX		05/25/2004		70,447	0	0	0	0	0	0	70,447	70,447	0	0	0
B1062001	SUGAR LAND	TX		09/09/2011		21,390	0	0	0	0	0	0	21,390	21,390	0	0	0
B2032701	SUNNYVALE	TX		06/13/2012		11,966	0	0	0	0	0	0	11,966	11,966	0	0	0
B0062805	SUNNYVALE	TX		10/07/2010		5,137	0	0	0	0	0	0	5,137	5,137	0	0	0
B1011201	TEXAS CITY	TX		03/31/2011		70,565	0	0	0	0	0	0	70,565	70,565	0	0	0
A6061501	THE COLONY	TX		09/29/2006		12,560	0	0	0	0	0	0	12,560	12,560	0	0	0
A6100602	THE WOODLANDS	TX		12/06/2006		61,277	0	0	0	0	0	0	61,277	61,277	0	0	0
A3051303	THE WOODLANDS	TX		07/30/2003		30,410	0	0	0	0	0	0	30,410	30,410	0	0	0
A9122201	THE WOODLANDS	TX		03/10/2010		17,711	0	0	0	0	0	0	17,711	17,711	0	0	0
A7021901	TOMBALL	TX		05/03/2007		11,566	0	0	0	0	0	0	11,566	11,566	0	0	0
A7032004	TOMBALL	TX		06/05/2007		15,284	0	0	0	0	0	0	15,284	15,284	0	0	0
B1081505	TOMBALL	TX		11/14/2011		26,581	0	0	0	0	0	0	26,581	26,581	0	0	0
A5022401	TOMBALL	TX		05/17/2005		8,738	0	0	0	0	0	0	8,738	8,738	0	0	0
B2021401	TOMBALL	TX		04/24/2012		9,612	0	0	0	0	0	0	9,612	9,612	0	0	0
A6120101	TOMBALL	TX		02/14/2007		18,944	0	0	0	0	0	0	18,944	18,944	0	0	0
A5080502	TOMBALL	TX		11/10/2005		20,625	0	0	0	0	0	0	20,625	20,625	0	0	0
A6090502	TOMBALL	TX		10/30/2006		15,262	0	0	0	0	0	0	15,262	15,262	0	0	0
A8091103	TOMBALL	TX		12/04/2008		48,634	0	0	0	0	0	0	48,634	48,634	0	0	0
B1061011	TOMBALL	TX		08/09/2011		17,435	0	0	0	0	0	0	17,435	17,435	0	0	0
A8082506	TYLER	TX		11/14/2008		9,384	0	0	0	0	0	0	9,384	9,384	0	0	0
B1101001	TYLER	TX		01/18/2012		8,659	0	0	0	0	0	0	8,659	8,659	0	0	0
B3081902	UNIVERSAL CITY	TX		10/22/2013		0	0	0	0	0	0	0	589,209	589,209	0	0	0
A9050102	UVALDE	TX		07/20/2009		10,685	0	0	0	0	0	0	10,685	10,685	0	0	0
B3070203	VICTORIA	TX		09/25/2013		0	0	0	0	0	0	0	264,314	264,314	0	0	0
B2062903	VICTORIA	TX		09/28/2012		22,191	0	0	0	0	0	0	22,191	22,191	0	0	0
B1041503	VICTORIA	TX		06/30/2011		20,447	0	0	0	0	0	0	20,447	20,447	0	0	0
B2031403	VICTORIA	TX		05/24/2012		36,749	0	0	0	0	0	0	36,749	36,749	0	0	0
A3082901	WACO	TX		11/17/2003		65,346	0	0	0	0	0	0	65,346	65,346	0	0	0
B1102001	WACO	TX		12/29/2011		9,837	0	0	0	0	0	0	9,837	9,837	0	0	0
A7031905	WACO	TX		05/17/2007		18,573	0	0	0	0	0	0	18,573	18,573	0	0	0
A7013007	WEATHERFORD	TX		04/05/2007		14,795	0	0	0	0	0	0	14,795	14,795	0	0	0
B0082501	WEATHERFORD	TX		10/28/2010		21,510	0	0	0	0	0	0	21,510	21,510	0	0	0
A5100701	WEATHERFORD	TX		12/13/2005		38,738	0	0	0	0	0	0	38,738	38,738	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
A8111401	WEATHERFORD	TX		01/22/2009		25,810	0	0	0	0	0	0	25,810	25,810	0	0	0
B2050701	WEBSTER	TX		08/01/2012		142,930	0	0	0	0	0	0	142,930	142,930	0	0	0
B3092501	WEBSTER	TX		11/25/2013		0	0	0	0	0	0	0	884,000	884,000	0	0	0
A7022006	WEBSTER	TX		05/09/2007		12,941	0	0	0	0	0	0	12,941	12,941	0	0	0
A4081604	WESLACO	TX		10/14/2004		12,755	0	0	0	0	0	0	12,755	12,755	0	0	0
B0041501	WESLACO	TX		06/04/2010		27,003	0	0	0	0	0	0	27,003	27,003	0	0	0
B2122002	WESLACO	TX		03/08/2013		0	0	0	0	0	0	0	1,314,679	1,314,679	0	0	0
A6120401	WESTWORTH VILLAGE	TX		02/27/2007		61,480	0	0	0	0	0	0	61,480	61,480	0	0	0
A4091701	WHITE SETTLEMENT	TX		11/22/2004		29,090	0	0	0	0	0	0	29,090	29,090	0	0	0
A6030904	WHITE SETTLEMENT	TX		05/17/2006		23,219	0	0	0	0	0	0	23,219	23,219	0	0	0
A8030701	WICHITA FALLS	TX		05/19/2008		5,646	0	0	0	0	0	0	5,646	5,646	0	0	0
B2091305	WICHITA FALLS	TX		12/19/2012		149,381	0	0	0	0	0	0	149,381	149,381	0	0	0
A5072104	WILLIAMSON	TX		10/03/2005		21,222	0	0	0	0	0	0	21,222	21,222	0	0	0
A5090105	AMERICAN FORK	UT		12/14/2005		13,345	0	0	0	0	0	0	13,345	13,345	0	0	0
A8042101	AMERICAN FORK	UT		07/11/2008		12,377	0	0	0	0	0	0	12,377	12,377	0	0	0
B2052201	AMERICAN FORK	UT		08/23/2012		29,575	0	0	0	0	0	0	29,575	29,575	0	0	0
A2051307	AMERICAN FORK	UT		07/26/2002		87,264	0	0	0	0	0	0	87,264	87,264	0	0	0
A7100807	BOUNTIFUL	UT		11/30/2007		128,205	0	0	0	0	0	0	128,205	128,205	0	0	0
A9111702	BOUNTIFUL	UT		01/15/2010		11,620	0	0	0	0	0	0	11,620	11,620	0	0	0
A7111901	BOUNTIFUL	UT		01/14/2008		12,494	0	0	0	0	0	0	12,494	12,494	0	0	0
A5072203	CENTERVILLE	UT		10/13/2005		10,672	0	0	0	0	0	0	10,672	10,672	0	0	0
A8052902	CENTERVILLE	UT		08/22/2008		10,071	0	0	0	0	0	0	10,071	10,071	0	0	0
A3071802	CLEARFIELD	UT		10/03/2003		47,562	0	0	0	0	0	0	47,562	47,562	0	0	0
A2090605	CLEARFIELD	UT		11/25/2002		38,030	0	0	0	0	0	0	38,030	38,030	0	0	0
A9113007	CLEARFIELD	UT		02/11/2010		9,689	0	0	0	0	0	0	9,689	9,689	0	0	0
A7082802	CLEARFIELD	UT		10/26/2007		8,030	0	0	0	0	0	0	8,030	8,030	0	0	0
A8090405	CLINTON	UT		11/12/2008		22,155	0	0	0	0	0	0	22,155	22,155	0	0	0
A3012304	DRAPER	UT		03/27/2003		37,980	0	0	0	0	0	0	37,980	37,980	0	0	0
A3013102	DRAPER	UT		04/30/2003		21,198	0	0	0	0	0	0	21,198	21,198	0	0	0
A7121303	DRAPER	UT		03/13/2008		7,361	0	0	0	0	0	0	7,361	7,361	0	0	0
A3011503	FARMINGTON	UT		03/14/2003		37,503	0	0	0	0	0	0	37,503	37,503	0	0	0
A6120604	FARMINGTON	UT		02/15/2007		28,847	0	0	0	0	0	0	28,847	28,847	0	0	0
A6101006	HEBER	UT		12/13/2006		32,639	0	0	0	0	0	0	32,639	32,639	0	0	0
A3061101	HOLLADAY	UT		08/14/2003		21,710	0	0	0	0	0	0	21,710	21,710	0	0	0
A6101202	HURRICANE	UT		12/28/2006		6,463	0	0	0	0	0	0	6,463	6,463	0	0	0
A7120709	HYDE PARK	UT		02/21/2008		5,442	0	0	0	0	0	0	5,442	5,442	0	0	0
A7120710	HYDE PARK	UT		02/21/2008		5,124	0	0	0	0	0	0	5,124	5,124	0	0	0
A7120711	HYDE PARK	UT		02/21/2008		4,969	0	0	0	0	0	0	4,969	4,969	0	0	0
A6101107	KAYSVILLE	UT		12/13/2006		21,097	0	0	0	0	0	0	21,097	21,097	0	0	0
A6101005	KAYSVILLE	UT		12/28/2006		23,110	0	0	0	0	0	0	23,110	23,110	0	0	0
A7102303	KAYSVILLE	UT		01/17/2008		12,036	0	0	0	0	0	0	12,036	12,036	0	0	0
B2021302	LAYTON	UT		03/28/2012		20,533	0	0	0	0	0	0	20,533	20,533	0	0	0
A7072608	LAYTON	UT		10/03/2007		5,524	0	0	0	0	0	0	5,524	5,524	0	0	0
A6030703	LAYTON	UT		05/11/2006		14,552	0	0	0	0	0	0	14,552	14,552	0	0	0
A6042104	LAYTON	UT		06/19/2006		7,788	0	0	0	0	0	0	7,788	7,788	0	0	0
A8052903	LAYTON	UT		08/22/2008		10,166	0	0	0	0	0	0	10,166	10,166	0	0	0
A6013103	LEHI	UT		04/18/2006		8,704	0	0	0	0	0	0	8,704	8,704	0	0	0
B1112502	LEHI	UT		02/29/2012		21,244	0	0	0	0	0	0	21,244	21,244	0	0	0
A5041502	LINDON	UT		06/30/2005		13,378	0	0	0	0	0	0	13,378	13,378	0	0	0
A8021301	LINDON	UT		04/15/2008		8,348	0	0	0	0	0	0	8,348	8,348	0	0	0
A7120418	LINDON	UT		03/27/2008		9,477	0	0	0	0	0	0	9,477	9,477	0	0	0
B0040201	LOGAN	UT		06/14/2010		44,723	0	0	0	0	0	0	44,723	44,723	0	0	0
A7122103	LOGAN	UT		03/12/2008		10,648	0	0	0	0	0	0	10,648	10,648	0	0	0
A6051205	LOGAN	UT		07/28/2006		5,466	0	0	0	0	0	0	5,466	5,466	0	0	0
A6032302	LOGAN	UT		06/14/2006		6,159	0	0	0	0	0	0	6,159	6,159	0	0	0
A8081905	LOGAN	UT		10/24/2008		9,984	0	0	0	0	0	0	9,984	9,984	0	0	0
B3062104	LOGAN	UT		09/30/2013		0	0	0	0	0	0	0	1,420,257	1,420,257	0	0	0
A7091001	LOGAN	UT		11/20/2007		5,809	0	0	0	0	0	0	5,809	5,809	0	0	0
B0071503	LOGAN	UT		09/29/2010		24,670	0	0	0	0	0	0	24,670	24,670	0	0	0
B1083010	MIDVALE	UT		01/31/2012		19,935	0	0	0	0	0	0	19,935	19,935	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
A4072602	MIDVALE	UT		09/30/2004		58,805	0	0	0	0	0	0	58,805	58,805	0	0	0
A7122003	MIDVALE	UT		02/08/2008		16,632	0	0	0	0	0	0	16,632	16,632	0	0	0
A4030915	MONTICELLO	UT		06/30/2004		71,158	0	0	0	0	0	0	71,158	71,158	0	0	0
A9120102	MORGAN	UT		02/16/2010		53,178	0	0	0	0	0	0	53,178	53,178	0	0	0
B3070806	MURRAY	UT		10/02/2013		0	0	0	0	0	0	0	696,927	696,927	0	0	0
A4021903	MURRAY	UT		04/28/2004		34,858	0	0	0	0	0	0	34,858	34,858	0	0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008		4,780	0	0	0	0	0	0	4,780	4,780	0	0	0
A8021405	NORTH SALT LAKE	UT		04/17/2008		13,402	0	0	0	0	0	0	13,402	13,402	0	0	0
A7053003	NORTH SALT LAKE	UT		07/17/2007		5,601	0	0	0	0	0	0	5,601	5,601	0	0	0
A7060701	NORTH SALT LAKE	UT		08/22/2007		12,706	0	0	0	0	0	0	12,706	12,706	0	0	0
A7060705	OGDEN	UT		08/09/2007		9,387	0	0	0	0	0	0	9,387	9,387	0	0	0
A9111301	OGDEN	UT		12/30/2009		18,026	0	0	0	0	0	0	18,026	18,026	0	0	0
A7013104	OGDEN	UT		03/30/2007		5,803	0	0	0	0	0	0	5,803	5,803	0	0	0
A7032211	OGDEN	UT		05/24/2007		9,447	0	0	0	0	0	0	9,447	9,447	0	0	0
A7010302	OGDEN	UT		03/21/2007		13,629	0	0	0	0	0	0	13,629	13,629	0	0	0
A4072803	OGDEN	UT		10/20/2004		22,807	0	0	0	0	0	0	22,807	22,807	0	0	0
B3021101	OGDEN	UT		04/22/2013		0	0	0	0	0	0	0	620,137	620,137	0	0	0
A8022017	OGDEN	UT		05/30/2008		5,757	0	0	0	0	0	0	5,757	5,757	0	0	0
A6032803	OGDEN	UT		06/23/2006		4,971	0	0	0	0	0	0	4,971	4,971	0	0	0
A6032804	OGDEN	UT		06/23/2006		6,188	0	0	0	0	0	0	6,188	6,188	0	0	0
B3010801	OREM	UT		03/07/2013		0	0	0	0	0	0	0	268,862	268,862	0	0	0
A3072904	OREM	UT		10/14/2003		48,517	0	0	0	0	0	0	48,517	48,517	0	0	0
A5091505	OREM	UT		11/21/2005		12,717	0	0	0	0	0	0	12,717	12,717	0	0	0
A5022302	OREM	UT		05/16/2005		67,230	0	0	0	0	0	0	67,230	67,230	0	0	0
A7031503	OREM	UT		05/04/2007		12,895	0	0	0	0	0	0	12,895	12,895	0	0	0
A1110501	PARK CITY	UT		01/07/2002		173,943	0	0	0	0	0	0	173,943	173,943	0	0	0
A5042002	PAYSON	UT		07/22/2005		20,606	0	0	0	0	0	0	20,606	20,606	0	0	0
B3041904	PAYSON	UT		07/11/2013		0	0	0	0	0	0	0	714,134	714,134	0	0	0
A6051204	PROVIDENCE	UT		07/14/2006		8,266	0	0	0	0	0	0	8,266	8,266	0	0	0
B3052006	PROVO	UT		08/20/2013		0	0	0	0	0	0	0	262,901	262,901	0	0	0
B3052007	PROVO	UT		08/20/2013		0	0	0	0	0	0	0	193,717	193,717	0	0	0
A5090702	PROVO	UT		01/20/2006		22,714	0	0	0	0	0	0	22,714	22,714	0	0	0
A4060801	PROVO	UT		08/20/2004		41,947	0	0	0	0	0	0	41,947	41,947	0	0	0
B1082204	RIVERTON	UT		09/30/2011		19,609	0	0	0	0	0	0	19,609	19,609	0	0	0
A9092504	RIVERTON	UT		11/10/2009		8,870	0	0	0	0	0	0	8,870	8,870	0	0	0
A2090602	RIVERTON	UT		10/16/2002		49,721	0	0	0	0	0	0	49,721	49,721	0	0	0
A6032806	ROY	UT		06/26/2006		7,369	0	0	0	0	0	0	7,369	7,369	0	0	0
A8081404	ROY	UT		10/27/2008		9,177	0	0	0	0	0	0	9,177	9,177	0	0	0
A7082803	ROY	UT		10/26/2007		11,854	0	0	0	0	0	0	11,854	11,854	0	0	0
A9111701	ROY	UT		01/22/2010		15,903	0	0	0	0	0	0	15,903	15,903	0	0	0
B0022202	ROY	UT		05/03/2010		25,263	0	0	0	0	0	0	25,263	25,263	0	0	0
A7040205	SALT LAKE CITY	UT		07/12/2007		10,877	0	0	0	0	0	0	10,877	10,877	0	0	0
A7040206	SALT LAKE CITY	UT		07/12/2007		9,840	0	0	0	0	0	0	9,840	9,840	0	0	0
B1110803	SALT LAKE CITY	UT		12/29/2011		11,898	0	0	0	0	0	0	11,898	11,898	0	0	0
A7010505	SALT LAKE CITY	UT		03/07/2007		10,318	0	0	0	0	0	0	10,318	10,318	0	0	0
B2110503	SALT LAKE CITY	UT		12/27/2012		157,857	0	0	0	0	0	0	157,857	157,857	0	0	0
B3040102	SALT LAKE CITY	UT		06/13/2013		0	0	0	0	0	0	0	170,521	170,521	0	0	0
A5050302	SALT LAKE CITY	UT		07/15/2005		18,047	0	0	0	0	0	0	18,047	18,047	0	0	0
A5040402	SALT LAKE CITY	UT		05/31/2005		10,196	0	0	0	0	0	0	10,196	10,196	0	0	0
A9032502	SALT LAKE CITY	UT		05/29/2009		26,265	0	0	0	0	0	0	26,265	26,265	0	0	0
A4042204	SALT LAKE CITY	UT		07/13/2004		61,477	0	0	0	0	0	0	61,477	61,477	0	0	0
A5021503	SALT LAKE CITY	UT		04/29/2005		29,899	0	0	0	0	0	0	29,899	29,899	0	0	0
A4092901	SALT LAKE CITY	UT		01/26/2005		16,106	0	0	0	0	0	0	16,106	16,106	0	0	0
A4082603	SALT LAKE CITY	UT		10/29/2004		26,065	0	0	0	0	0	0	26,065	26,065	0	0	0
A4102701	SALT LAKE CITY	UT		01/05/2005		13,088	0	0	0	0	0	0	13,088	13,088	0	0	0
A7100901	SALT LAKE CITY	UT		12/20/2007		28,810	0	0	0	0	0	0	28,810	28,810	0	0	0
B3062403	SALT LAKE CITY	UT		08/28/2013		0	0	0	0	0	0	0	274,758	274,758	0	0	0
A7072606	SALT LAKE CITY	UT		10/10/2007		17,143	0	0	0	0	0	0	17,143	17,143	0	0	0
A7071602	SALT LAKE CITY	UT		10/24/2007		18,091	0	0	0	0	0	0	18,091	18,091	0	0	0
A7072317	SALT LAKE CITY	UT		10/09/2007		10,552	0	0	0	0	0	0	10,552	10,552	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
A6102704	SALT LAKE CITY	UT		01/22/2007		11,330	0	0	0	0	0	0	11,330	11,330	0	0	0
A6071902	SALT LAKE CITY	UT		10/04/2006		18,743	0	0	0	0	0	0	18,743	18,743	0	0	0
A8082503	SALT LAKE CITY	UT		10/01/2008		9,443	0	0	0	0	0	0	9,443	9,443	0	0	0
A8082205	SALT LAKE CITY	UT		01/05/2009		9,581	0	0	0	0	0	0	9,581	9,581	0	0	0
A8082206	SALT LAKE CITY	UT		10/27/2008		4,832	0	0	0	0	0	0	4,832	4,832	0	0	0
B1032504	SALT LAKE CITY	UT		07/29/2011		17,862	0	0	0	0	0	0	17,862	17,862	0	0	0
A8022013	SALT LAKE CITY	UT		06/02/2008		11,124	0	0	0	0	0	0	11,124	11,124	0	0	0
A8021505	SALT LAKE CITY	UT		04/28/2008		12,732	0	0	0	0	0	0	12,732	12,732	0	0	0
A8021902	SALT LAKE CITY	UT		05/07/2008		16,604	0	0	0	0	0	0	16,604	16,604	0	0	0
A3030302	SALT LAKE CITY	UT		06/09/2003		22,685	0	0	0	0	0	0	22,685	22,685	0	0	0
A3102901	SALT LAKE CITY	UT		01/09/2004		17,605	0	0	0	0	0	0	17,605	17,605	0	0	0
A4011504	SALT LAKE CITY	UT		12/16/2004		27,639	0	0	0	0	0	0	27,639	27,639	0	0	0
A3122301	SALT LAKE CITY	UT		03/08/2004		102,918	0	0	0	0	0	0	102,918	102,918	0	0	0
B3052008	SALT LAKE CITY	UT		08/28/2013		0	0	0	0	0	0	0	331,894	331,894	0	0	0
A7111902	SALT LAKE CITY	UT		01/24/2008		5,278	0	0	0	0	0	0	5,278	5,278	0	0	0
A7112006	SALT LAKE CITY	UT		02/05/2008		15,391	0	0	0	0	0	0	15,391	15,391	0	0	0
A8011703	SALT LAKE CITY	UT		04/18/2008		13,797	0	0	0	0	0	0	13,797	13,797	0	0	0
B2041203	SALT LAKE CITY	UT		06/22/2012		9,714	0	0	0	0	0	0	9,714	9,714	0	0	0
A4031003	SANDY	UT		06/04/2004		42,144	0	0	0	0	0	0	42,144	42,144	0	0	0
A7052304	SANDY	UT		08/07/2007		12,403	0	0	0	0	0	0	12,403	12,403	0	0	0
A7092114	SANDY	UT		12/19/2007		9,510	0	0	0	0	0	0	9,510	9,510	0	0	0
B2080102	SANDY	UT		09/27/2012		26,077	0	0	0	0	0	0	26,077	26,077	0	0	0
A5030304	SANDY	UT		05/17/2005		10,673	0	0	0	0	0	0	10,673	10,673	0	0	0
B3031311	SOUTH JORDAN	UT		05/30/2013		0	0	0	0	0	0	0	1,599,759	1,599,759	0	0	0
B2032202	SOUTH JORDAN	UT		06/15/2012		17,791	0	0	0	0	0	0	17,791	17,791	0	0	0
B1032505	SOUTH JORDAN	UT		05/25/2011		33,846	0	0	0	0	0	0	33,846	33,846	0	0	0
B2031604	SPANISH FORK	UT		06/11/2012		21,430	0	0	0	0	0	0	21,430	21,430	0	0	0
B2060102	SPRINGVILLE	UT		07/30/2012		22,755	0	0	0	0	0	0	22,755	22,755	0	0	0
A7080911	SPRINGVILLE	UT		11/28/2007		2,973	0	0	0	0	0	0	2,973	2,973	0	0	0
A7092502	ST GEORGE	UT		12/03/2007		8,343	0	0	0	0	0	0	8,343	8,343	0	0	0
A5081901	ST GEORGE	UT		12/15/2005		14,729	0	0	0	0	0	0	14,729	14,729	0	0	0
A3041501	TAYLORSVILLE	UT		07/11/2003		36,000	0	0	0	0	0	0	36,000	36,000	0	0	0
B0062401	TAYLORSVILLE	UT		09/08/2010		16,073	0	0	0	0	0	0	16,073	16,073	0	0	0
A8082901	TAYLORSVILLE	UT		10/24/2008		5,483	0	0	0	0	0	0	5,483	5,483	0	0	0
99042901	TAYLORSVILLE	UT		07/22/1999		60,910	0	0	0	0	0	0	60,910	60,910	0	0	0
B3062601	TAYLORSVILLE	UT		09/10/2013		0	0	0	0	0	0	0	1,444,544	1,444,544	0	0	0
A4092101	TAYLORSVILLE	UT		09/16/2005		46,899	0	0	0	0	0	0	46,899	46,899	0	0	0
B1112302	TAYLORSVILLE	UT		02/07/2012		24,332	0	0	0	0	0	0	24,332	24,332	0	0	0
A7052502	TOOELE	UT		08/15/2007		17,301	0	0	0	0	0	0	17,301	17,301	0	0	0
A7102304	TOOELE	UT		04/30/2008		9,878	0	0	0	0	0	0	9,878	9,878	0	0	0
B2062205	VERNAL	UT		09/28/2012		96,299	0	0	0	0	0	0	96,299	96,299	0	0	0
B2062206	VERNAL	UT		09/28/2012		32,949	0	0	0	0	0	0	32,949	32,949	0	0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010		46,271	0	0	0	0	0	0	46,271	46,271	0	0	0
A8081403	WEST BOUNTIFUL	UT		10/27/2008		8,594	0	0	0	0	0	0	8,594	8,594	0	0	0
A6032807	WEST HAVEN	UT		06/23/2006		4,938	0	0	0	0	0	0	4,938	4,938	0	0	0
A6052609	WEST JORDAN	UT		07/12/2006		57,560	0	0	0	0	0	0	57,560	57,560	0	0	0
A6100401	WEST JORDAN	UT		12/15/2006		14,657	0	0	0	0	0	0	14,657	14,657	0	0	0
B3051601	WEST JORDAN	UT		08/27/2013		0	0	0	0	0	0	0	199,407	199,407	0	0	0
A7081008	WEST JORDAN	UT		10/25/2007		3,790	0	0	0	0	0	0	3,790	3,790	0	0	0
A6031002	WEST POINT	UT		08/04/2006		26,761	0	0	0	0	0	0	26,761	26,761	0	0	0
A6101201	WEST VALLEY	UT		12/28/2006		18,336	0	0	0	0	0	0	18,336	18,336	0	0	0
B0121702	WEST VALLEY	UT		03/09/2011		21,283	0	0	0	0	0	0	21,283	21,283	0	0	0
A8040202	WEST VALLEY CITY	UT		06/27/2008		15,268	0	0	0	0	0	0	15,268	15,268	0	0	0
A3021404	WEST VALLEY CITY	UT		04/24/2003		43,568	0	0	0	0	0	0	43,568	43,568	0	0	0
A30214043	WEST VALLEY CITY	UT		02/17/2009		55,177	0	0	0	0	0	0	55,177	55,177	0	0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013		0	0	0	0	0	0	0	180,154	180,154	0	0	0
A6082104	WEST VALLEY CITY	UT		10/27/2006		10,747	0	0	0	0	0	0	10,747	10,747	0	0	0
B0060401	WEST VALLEY CITY	UT		08/04/2010		20,914	0	0	0	0	0	0	20,914	20,914	0	0	0
A7081007	WEST VALLEY CITY	UT		10/12/2007		4,833	0	0	0	0	0	0	4,833	4,833	0	0	0
A7052104	WEST VALLEY CITY	UT		08/14/2007		29,028	0	0	0	0	0	0	29,028	29,028	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
A7040506	WEST VALLEY CITY	UT		06/21/2007		34,979	0	0	0	0	0	0	34,979	34,979	0	0	0
A7061204	WEST VALLEY CITY	UT		07/31/2007		7,853	0	0	0	0	0	0	7,853	7,853	0	0	0
A9091002	WEST VALLEY CITY	UT		10/20/2009		12,750	0	0	0	0	0	0	12,750	12,750	0	0	0
A9052101	WEST VALLEY CITY	UT		07/27/2009		7,125	0	0	0	0	0	0	7,125	7,125	0	0	0
A7091204	WOODS CROSS	UT		11/09/2007		7,071	0	0	0	0	0	0	7,071	7,071	0	0	0
A4051402	WOODS CROSS	UT		08/05/2004		32,700	0	0	0	0	0	0	32,700	32,700	0	0	0
A7112002	WOODS CROSS	UT		01/10/2008		6,211	0	0	0	0	0	0	6,211	6,211	0	0	0
A4030517	ALEXANDRIA	VA		06/28/2004		121,527	0	0	0	0	0	0	121,527	121,527	0	0	0
A4030518	ALEXANDRIA	VA		06/28/2004		143,112	0	0	0	0	0	0	143,112	143,112	0	0	0
B2062103	ANNANDALE	VA		09/28/2012		39,259	0	0	0	0	0	0	39,259	39,259	0	0	0
A5091401	ASHLAND	VA		11/03/2005		14,240	0	0	0	0	0	0	14,240	14,240	0	0	0
A6052201	ASHLAND	VA		08/07/2006		36,566	0	0	0	0	0	0	36,566	36,566	0	0	0
B1031802	ASHLAND	VA		05/31/2011		20,501	0	0	0	0	0	0	20,501	20,501	0	0	0
B0071606	CHANTILLY	VA		09/09/2010		38,829	0	0	0	0	0	0	38,829	38,829	0	0	0
B2080902	CHESAPEAKE	VA		10/04/2012		11,404	0	0	0	0	0	0	11,404	11,404	0	0	0
B3022706	CHESAPEAKE	VA		06/28/2013		0	0	0	0	0	0	0	793,512	793,512	0	0	0
B3022703	CHESAPEAKE	VA		06/28/2013		0	0	0	0	0	0	0	365,674	365,674	0	0	0
A8122302	CHESAPEAKE	VA		02/26/2009		11,513	0	0	0	0	0	0	11,513	11,513	0	0	0
A8030505	CHESAPEAKE	VA		05/22/2008		12,421	0	0	0	0	0	0	12,421	12,421	0	0	0
A4030527	CHESAPEAKE	VA		06/28/2004		142,667	0	0	0	0	0	0	142,667	142,667	0	0	0
A4030901	CHESAPEAKE	VA		05/28/2004		17,066	0	0	0	0	0	0	17,066	17,066	0	0	0
A3121704	CHESAPEAKE	VA		02/25/2004		16,121	0	0	0	0	0	0	16,121	16,121	0	0	0
A3070803	CHESAPEAKE	VA		11/13/2003		200,162	0	0	0	0	0	0	200,162	200,162	0	0	0
B2100503	CHILHOWIE	VA		03/19/2013		0	0	0	0	0	0	0	883,502	883,502	0	0	0
A8081502	COLONIAL HEIGHTS	VA		10/20/2008		12,521	0	0	0	0	0	0	12,521	12,521	0	0	0
B2041207	CULPEPER	VA		08/16/2012		14,479	0	0	0	0	0	0	14,479	14,479	0	0	0
A4030522	CULPEPER	VA		06/28/2004		129,472	0	0	0	0	0	0	129,472	129,472	0	0	0
B3050903	CULPEPER	VA		07/24/2013		0	0	0	0	0	0	0	126,231	126,231	0	0	0
A4030520	FAIRFAX	VA		06/28/2004		119,248	0	0	0	0	0	0	119,248	119,248	0	0	0
B2011801	FAIRFAX CITY	VA		04/02/2012		4,046	0	0	0	0	0	0	4,046	4,046	0	0	0
A4051102	FAIRFAX STATION	VA		08/04/2004		40,252	0	0	0	0	0	0	40,252	40,252	0	0	0
B3021104	FALLS CHURCH	VA		04/11/2013		0	0	0	0	0	0	0	1,311,294	1,311,294	0	0	0
A4030519	FALLS CHURCH	VA		06/28/2004		167,004	0	0	0	0	0	0	167,004	167,004	0	0	0
A4012902	FALLS CHURCH	VA		04/20/2004		24,635	0	0	0	0	0	0	24,635	24,635	0	0	0
A5060801	FREDERICKSBURG	VA		09/09/2005		46,189	0	0	0	0	0	0	46,189	46,189	0	0	0
A6090501	FREDERICKSBURG	VA		01/18/2007		82,756	0	0	0	0	0	0	82,756	82,756	0	0	0
A6053103	FREDERICKSBURG	VA		08/15/2006		82,984	0	0	0	0	0	0	82,984	82,984	0	0	0
A7042701	GOOCHLAND	VA		07/02/2007		10,703	0	0	0	0	0	0	10,703	10,703	0	0	0
A4050701	GRAFTON	VA		08/04/2004		94,734	0	0	0	0	0	0	94,734	94,734	0	0	0
B3022705	HAMPTON	VA		06/28/2013		0	0	0	0	0	0	0	627,609	627,609	0	0	0
B2091202	HAMPTON	VA		12/20/2012		597,500	0	0	0	0	0	0	597,500	597,500	0	0	0
A4030525	HAMPTON	VA		06/28/2004		186,904	0	0	0	0	0	0	186,904	186,904	0	0	0
A6020101	HARRISONBURG	VA		04/25/2006		42,886	0	0	0	0	0	0	42,886	42,886	0	0	0
A7022603	KING GEORGE	VA		05/24/2007		60,145	0	0	0	0	0	0	60,145	60,145	0	0	0
A7030805	LEESBURG	VA		05/18/2007		13,558	0	0	0	0	0	0	13,558	13,558	0	0	0
A4051101	LEESBURG	VA		08/03/2004		11,278	0	0	0	0	0	0	11,278	11,278	0	0	0
A2092701	LEESBURG	VA		12/16/2002		28,133	0	0	0	0	0	0	28,133	28,133	0	0	0
A4042904	LORTON	VA		08/26/2004		21,331	0	0	0	0	0	0	21,331	21,331	0	0	0
B2021301	LORTON	VA		05/03/2012		16,406	0	0	0	0	0	0	16,406	16,406	0	0	0
A4093003	LYNCHBURG	VA		12/20/2004		10,299	0	0	0	0	0	0	10,299	10,299	0	0	0
B0052809	LYNCHBURG	VA		07/30/2010		26,868	0	0	0	0	0	0	26,868	26,868	0	0	0
A6091501	MANASSAS	VA		12/19/2006		20,528	0	0	0	0	0	0	20,528	20,528	0	0	0
A6062104	MANASSAS	VA		12/12/2006		108,661	0	0	0	0	0	0	108,661	108,661	0	0	0
A6020202	MANASSAS PARK	VA		04/26/2006		25,991	0	0	0	0	0	0	25,991	25,991	0	0	0
B0040507	MIDLOTHIAN	VA		07/21/2010		3,363	0	0	0	0	0	0	3,363	3,363	0	0	0
B0032501	MIDLOTHIAN	VA		04/30/2010		51,666	0	0	0	0	0	0	51,666	51,666	0	0	0
A6122101	MIDLOTHIAN	VA		03/06/2007		12,752	0	0	0	0	0	0	12,752	12,752	0	0	0
A4071601	NEWPORT NEWS	VA		11/01/2004		114,541	0	0	0	0	0	0	114,541	114,541	0	0	0
A4030526	NEWPORT NEWS	VA		06/28/2004		204,467	0	0	0	0	0	0	204,467	204,467	0	0	0
A8050602	NEWPORT NEWS	VA		07/22/2008		14,414	0	0	0	0	0	0	14,414	14,414	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
A6072601	NORFOLK	VA		10/25/2006		15,332	0	0	0	0	0	0	15,332	15,332	0	0	0
A60726013	NORFOLK	VA		09/21/2010		8,412	0	0	0	0	0	0	8,412	8,412	0	0	0
A8120503	NORFOLK	VA		01/28/2009		28,108	0	0	0	0	0	0	28,108	28,108	0	0	0
B3041801	NORFOLK	VA		06/27/2013		0	0	0	0	0	0	0	2,155,639	2,155,639	0	0	0
A6091301	NORFOLK	VA		11/29/2006		10,437	0	0	0	0	0	0	10,437	10,437	0	0	0
A8021402	PETERSBURG	VA		04/30/2008		18,038	0	0	0	0	0	0	18,038	18,038	0	0	0
A4030530	PORTSMOUTH	VA		06/28/2004		34,345	0	0	0	0	0	0	34,345	34,345	0	0	0
A7110902	PORTSMOUTH	VA		01/25/2008		9,672	0	0	0	0	0	0	9,672	9,672	0	0	0
99020405	PORTSMOUTH	VA		05/25/1999		56,980	0	0	0	0	0	0	56,980	56,980	0	0	0
B1092901	PRINCE GEORGE	VA		12/14/2011		36,255	0	0	0	0	0	0	36,255	36,255	0	0	0
A8013101	QUINTON	VA		04/30/2008		23,422	0	0	0	0	0	0	23,422	23,422	0	0	0
A6013101	RICHMOND	VA		04/12/2006		29,662	0	0	0	0	0	0	29,662	29,662	0	0	0
A60131013	RICHMOND	VA		11/21/2008		26,435	0	0	0	0	0	0	26,435	26,435	0	0	0
A6090503	RICHMOND	VA		10/24/2006		12,656	0	0	0	0	0	0	12,656	12,656	0	0	0
A6102502	RICHMOND	VA		01/10/2007		13,046	0	0	0	0	0	0	13,046	13,046	0	0	0
B2122109	RICHMOND	VA		03/27/2013		0	0	0	0	0	0	0	1,279,046	1,279,046	0	0	0
A5122701	RICHMOND	VA		03/23/2006		18,462	0	0	0	0	0	0	18,462	18,462	0	0	0
A8011801	RICHMOND	VA		03/27/2008		16,967	0	0	0	0	0	0	16,967	16,967	0	0	0
A5110402	RICHMOND	VA		02/28/2006		5,310	0	0	0	0	0	0	5,310	5,310	0	0	0
A51104023	RICHMOND	VA		12/30/2008		522	0	0	0	0	0	0	522	522	0	0	0
A4030523	RICHMOND	VA		06/28/2004		136,400	0	0	0	0	0	0	136,400	136,400	0	0	0
B1012606	RICHMOND	VA		05/31/2011		28,253	0	0	0	0	0	0	28,253	28,253	0	0	0
B1020801	RICHMOND	VA		04/20/2011		47,436	0	0	0	0	0	0	47,436	47,436	0	0	0
B1031005	RICHMOND	VA		05/26/2011		9,698	0	0	0	0	0	0	9,698	9,698	0	0	0
A3042204	RICHMOND	VA		06/30/2003		56,081	0	0	0	0	0	0	56,081	56,081	0	0	0
A3051905	RICHMOND	VA		08/15/2003		26,661	0	0	0	0	0	0	26,661	26,661	0	0	0
B1082602	RICHMOND	VA		11/08/2011		32,816	0	0	0	0	0	0	32,816	32,816	0	0	0
A5032402	RICHMOND	VA		06/17/2005		80,970	0	0	0	0	0	0	80,970	80,970	0	0	0
A4072206	RICHMOND	VA		09/29/2004		55,155	0	0	0	0	0	0	55,155	55,155	0	0	0
A4040224	RICHMOND	VA		06/17/2004		69,246	0	0	0	0	0	0	69,246	69,246	0	0	0
A4082401	RICHMOND	VA		11/05/2004		33,599	0	0	0	0	0	0	33,599	33,599	0	0	0
A7081603	RICHMOND	VA		10/26/2007		11,816	0	0	0	0	0	0	11,816	11,816	0	0	0
A7110107	ROANOKE	VA		01/17/2008		12,627	0	0	0	0	0	0	12,627	12,627	0	0	0
A3050606	STERLING	VA		08/13/2003		48,005	0	0	0	0	0	0	48,005	48,005	0	0	0
A3050607	STERLING	VA		08/13/2003		17,369	0	0	0	0	0	0	17,369	17,369	0	0	0
A2112002	STERLING	VA		04/30/2003		29,870	0	0	0	0	0	0	29,870	29,870	0	0	0
A5080401	SUFFOLK	VA		10/17/2005		21,330	0	0	0	0	0	0	21,330	21,330	0	0	0
B0042704	SUFFOLK	VA		06/29/2010		15,679	0	0	0	0	0	0	15,679	15,679	0	0	0
A4042101	SUFFOLK	VA		07/21/2004		15,307	0	0	0	0	0	0	15,307	15,307	0	0	0
A4030524	TAPPAHANNOCK	VA		06/28/2004		114,529	0	0	0	0	0	0	114,529	114,529	0	0	0
A7022803	TROY	VA		04/10/2007		15,491	0	0	0	0	0	0	15,491	15,491	0	0	0
A3050608	VIENNA	VA		08/13/2003		17,894	0	0	0	0	0	0	17,894	17,894	0	0	0
B3050902	VIENNA	VA		07/19/2013		0	0	0	0	0	0	0	608,205	608,205	0	0	0
A3062007	VIRGINIA BEACH	VA		10/29/2003		47,373	0	0	0	0	0	0	47,373	47,373	0	0	0
A4030902	VIRGINIA BEACH	VA		05/27/2004		16,784	0	0	0	0	0	0	16,784	16,784	0	0	0
A4030528	VIRGINIA BEACH	VA		06/28/2004		227,620	0	0	0	0	0	0	227,620	227,620	0	0	0
A4030529	VIRGINIA BEACH	VA		06/28/2004		198,839	0	0	0	0	0	0	198,839	198,839	0	0	0
A5100502	VIRGINIA BEACH	VA		12/12/2005		13,388	0	0	0	0	0	0	13,388	13,388	0	0	0
A5121901	VIRGINIA BEACH	VA		03/02/2006		11,436	0	0	0	0	0	0	11,436	11,436	0	0	0
A6101102	VIRGINIA BEACH	VA		12/20/2006		34,618	0	0	0	0	0	0	34,618	34,618	0	0	0
A6081702	VIRGINIA BEACH	VA		10/26/2006		11,840	0	0	0	0	0	0	11,840	11,840	0	0	0
B2050101	VIRGINIA BEACH	VA		07/19/2012		26,389	0	0	0	0	0	0	26,389	26,389	0	0	0
A7011103	VIRGINIA BEACH	VA		04/06/2007		36,935	0	0	0	0	0	0	36,935	36,935	0	0	0
A7011104	VIRGINIA BEACH	VA		04/06/2007		30,468	0	0	0	0	0	0	30,468	30,468	0	0	0
A4081103	VIRGINIA BEACH	VA		10/28/2004		53,892	0	0	0	0	0	0	53,892	53,892	0	0	0
A4091401	VIRGINIA BEACH	VA		11/02/2004		30,122	0	0	0	0	0	0	30,122	30,122	0	0	0
A4093004	VIRGINIA BEACH	VA		01/31/2005		26,791	0	0	0	0	0	0	26,791	26,791	0	0	0
A5060203	VIRGINIA BEACH	VA		08/12/2005		43,661	0	0	0	0	0	0	43,661	43,661	0	0	0
A7083102	WAYNESBORO	VA		10/31/2007		18,177	0	0	0	0	0	0	18,177	18,177	0	0	0
A7082103	WILLIAMSBURG	VA		11/27/2007		4,825	0	0	0	0	0	0	4,825	4,825	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
A4033008	WILLIAMSBURG	VA		06/30/2004		45,600	0	0	0	0	0	0	45,600	45,600	0	0	0
B2122703	WILLIAMSBURG	VA		03/29/2013		0	0	0	0	0	0	0	373,858	373,858	0	0	0
A9042801	WOODBRIDGE	VA		07/20/2009		18,753	0	0	0	0	0	0	18,753	18,753	0	0	0
B1060603	ZION CROSSROADS	VA		08/11/2011		38,280	0	0	0	0	0	0	38,280	38,280	0	0	0
A4031205	ABERDEEN	WA		05/13/2004		84,684	0	0	0	0	0	0	84,684	84,684	0	0	0
A9042201	ALGONA	WA		06/12/2009		141,342	0	0	0	0	0	0	141,342	141,342	0	0	0
A3031909	ARLINGTON	WA		06/12/2003		142,806	0	0	0	0	0	0	142,806	142,806	0	0	0
B3042605	AUBURN	WA		09/11/2013		0	0	0	0	0	0	0	110,486	110,486	0	0	0
B0060703	AUBURN	WA		08/18/2010		58,998	0	0	0	0	0	0	58,998	58,998	0	0	0
A9101604	AUBURN	WA		12/30/2009		31,742	0	0	0	0	0	0	31,742	31,742	0	0	0
B2010502	BATTLE GROUND	WA		03/15/2012		18,566	0	0	0	0	0	0	18,566	18,566	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		0	0	0	0	0	0	0	2,073,013	2,073,013	0	0	0
B2060808	BELLEVUE	WA		08/10/2012		18,661	0	0	0	0	0	0	18,661	18,661	0	0	0
B2121203	BELLEVUE	WA		02/15/2013		0	0	0	0	0	0	0	1,221,603	1,221,603	0	0	0
A3040701	BELLEVUE	WA		06/20/2003		91,751	0	0	0	0	0	0	91,751	91,751	0	0	0
A3013105	BELLEVUE	WA		04/16/2003		(505,429)	0	0	0	0	0	0	(505,429)	(505,429)	0	0	0
A6013001	BELLINGHAM	WA		03/31/2006		14,040	0	0	0	0	0	0	14,040	14,040	0	0	0
A9030602	BELLINGHAM	WA		04/29/2009		13,254	0	0	0	0	0	0	13,254	13,254	0	0	0
B1080103	BELLINGHAM	WA		10/13/2011		17,317	0	0	0	0	0	0	17,317	17,317	0	0	0
B1080104	BELLINGHAM	WA		10/13/2011		26,843	0	0	0	0	0	0	26,843	26,843	0	0	0
B1080105	BELLINGHAM	WA		10/13/2011		71,317	0	0	0	0	0	0	71,317	71,317	0	0	0
A4041602	BOTHELL	WA		07/06/2004		40,985	0	0	0	0	0	0	40,985	40,985	0	0	0
B2052301	BOTHELL	WA		07/20/2012		112,937	0	0	0	0	0	0	112,937	112,937	0	0	0
B1040109	BOTHELL	WA		06/14/2011		59,606	0	0	0	0	0	0	59,606	59,606	0	0	0
A3082202	BOTHELL	WA		11/07/2003		13,830	0	0	0	0	0	0	13,830	13,830	0	0	0
B2040401	BREMERTON	WA		06/29/2012		8,589	0	0	0	0	0	0	8,589	8,589	0	0	0
B2051706	BREMERTON	WA		07/31/2012		6,751	0	0	0	0	0	0	6,751	6,751	0	0	0
B2051707	BREMERTON	WA		07/31/2012		13,978	0	0	0	0	0	0	13,978	13,978	0	0	0
B1031603	BURIEN	WA		05/26/2011		9,622	0	0	0	0	0	0	9,622	9,622	0	0	0
B2041202	BURIEN	WA		06/21/2012		14,971	0	0	0	0	0	0	14,971	14,971	0	0	0
A3012902	BURIEN	WA		04/08/2003		20,834	0	0	0	0	0	0	20,834	20,834	0	0	0
B1031104	BURIEN	WA		05/26/2011		8,605	0	0	0	0	0	0	8,605	8,605	0	0	0
B3020703	BURIEN	WA		04/26/2013		0	0	0	0	0	0	0	1,095,239	1,095,239	0	0	0
A7032303	BURIEN	WA		06/06/2007		29,425	0	0	0	0	0	0	29,425	29,425	0	0	0
B1082503	BURLINGTON	WA		12/20/2011		26,577	0	0	0	0	0	0	26,577	26,577	0	0	0
A9021905	BURLINGTON	WA		04/15/2009		12,806	0	0	0	0	0	0	12,806	12,806	0	0	0
A9060801	BURLINGTON	WA		07/31/2009		25,484	0	0	0	0	0	0	25,484	25,484	0	0	0
A90608013	BURLINGTON	WA		07/30/2010		3,997	0	0	0	0	0	0	3,997	3,997	0	0	0
B0011102	CENTRALIA	WA		03/18/2010		29,724	0	0	0	0	0	0	29,724	29,724	0	0	0
A7101001	EDGEWOOD	WA		12/18/2007		6,793	0	0	0	0	0	0	6,793	6,793	0	0	0
B0120811	EDMONDS	WA		03/01/2011		6,021	0	0	0	0	0	0	6,021	6,021	0	0	0
B2120604	EDMONDS	WA		02/27/2013		0	0	0	0	0	0	0	1,108,475	1,108,475	0	0	0
B2061302	EVERETT	WA		09/10/2012		50,484	0	0	0	0	0	0	50,484	50,484	0	0	0
B1020302	EVERETT	WA		03/31/2011		25,044	0	0	0	0	0	0	25,044	25,044	0	0	0
B3050302	EVERETT	WA		07/26/2013		0	0	0	0	0	0	0	330,259	330,259	0	0	0
A7112001	EVERETT	WA		01/10/2008		7,237	0	0	0	0	0	0	7,237	7,237	0	0	0
A9050801	EVERETT	WA		07/01/2009		118,119	0	0	0	0	0	0	118,119	118,119	0	0	0
B2011603	EVERETT	WA		03/06/2012		11,746	0	0	0	0	0	0	11,746	11,746	0	0	0
A7071301	EVERETT	WA		09/05/2007		38,019	0	0	0	0	0	0	38,019	38,019	0	0	0
A70713013	EVERETT	WA		01/31/2012		14,634	0	0	0	0	0	0	14,634	14,634	0	0	0
A9111101	EVERETT	WA		01/29/2010		34,082	0	0	0	0	0	0	34,082	34,082	0	0	0
B0020503	EVERETT	WA		03/31/2010		9,105	0	0	0	0	0	0	9,105	9,105	0	0	0
B1082501	EVERETT	WA		12/20/2011		9,971	0	0	0	0	0	0	9,971	9,971	0	0	0
B3013010	EVERETT	WA		05/01/2013		0	0	0	0	0	0	0	360,318	360,318	0	0	0
B3022101	EVERETT	WA		05/21/2013		0	0	0	0	0	0	0	648,304	648,304	0	0	0
B3031906	EVERETT	WA		05/31/2013		0	0	0	0	0	0	0	389,781	389,781	0	0	0
A5022804	EVERETT	WA		05/06/2005		29,069	0	0	0	0	0	0	29,069	29,069	0	0	0
B3032001	FEDERAL WAY	WA		06/28/2013		0	0	0	0	0	0	0	176,295	176,295	0	0	0
B3041201	FEDERAL WAY	WA		06/27/2013		0	0	0	0	0	0	0	1,327,731	1,327,731	0	0	0
B1092902	FEDERAL WAY	WA		11/16/2011		16,771	0	0	0	0	0	0	16,771	16,771	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2040402	FEDERAL WAY	WA		06/29/2012		9,357	0	0	0	0	0	0	9,357	9,357	0	0	0
B3042606	FEDERAL WAY	WA		09/04/2013		0	0	0	0	0	0	0	68,535	68,535	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		0	0	0	0	0	0	0	10,916	10,916	0	0	0
B2121206	FEDERAL WAY	WA		02/15/2013		0	0	0	0	0	0	0	390,854	390,854	0	0	0
A8021102	KENNEWICK	WA		04/01/2008		22,095	0	0	0	0	0	0	22,095	22,095	0	0	0
A3080601	KENNEWICK	WA		10/27/2003		31,942	0	0	0	0	0	0	31,942	31,942	0	0	0
B3031905	KENNEWICK	WA		07/17/2013		0	0	0	0	0	0	0	432,751	432,751	0	0	0
B3013007	KENT	WA		06/14/2013		0	0	0	0	0	0	0	2,039,140	2,039,140	0	0	0
B1072203	KENT	WA		09/26/2011		28,148	0	0	0	0	0	0	28,148	28,148	0	0	0
B1063008	KENT	WA		10/01/2011		90,412	0	0	0	0	0	0	90,412	90,412	0	0	0
A5030801	KENT	WA		05/20/2005		27,248	0	0	0	0	0	0	27,248	27,248	0	0	0
A4042420	KENT	WA		07/01/2004		20,579	0	0	0	0	0	0	20,579	20,579	0	0	0
A7012401	KENT	WA		04/10/2007		18,763	0	0	0	0	0	0	18,763	18,763	0	0	0
B0071603	KENT	WA		09/20/2010		11,171	0	0	0	0	0	0	11,171	11,171	0	0	0
B2070202	KENT	WA		11/01/2012		22,548	0	0	0	0	0	0	22,548	22,548	0	0	0
B2121205	KENT	WA		02/15/2013		0	0	0	0	0	0	0	277,565	277,565	0	0	0
B2112001	KENT	WA		02/19/2013		0	0	0	0	0	0	0	17,386	17,386	0	0	0
A6062101	KENT	WA		09/08/2006		17,702	0	0	0	0	0	0	17,702	17,702	0	0	0
B2051708	KINGSTON	WA		07/31/2012		12,559	0	0	0	0	0	0	12,559	12,559	0	0	0
A8011602	KINGSTON	WA		03/18/2008		10,770	0	0	0	0	0	0	10,770	10,770	0	0	0
B0050702	KIRKLAND	WA		07/09/2010		10,714	0	0	0	0	0	0	10,714	10,714	0	0	0
B0120806	KIRKLAND	WA		01/21/2011		118,348	0	0	0	0	0	0	118,348	118,348	0	0	0
B0060902	KIRKLAND	WA		07/15/2010		125,216	0	0	0	0	0	0	125,216	125,216	0	0	0
B0061504	KIRKLAND	WA		08/11/2010		88,443	0	0	0	0	0	0	88,443	88,443	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		125,369	0	0	0	0	0	0	125,369	125,369	0	0	0
B2122108	KIRKLAND	WA		04/12/2013		0	0	0	0	0	0	0	929,577	929,577	0	0	0
B2062905	KIRKLAND	WA		08/28/2012		24,651	0	0	0	0	0	0	24,651	24,651	0	0	0
B2020901	KIRKLAND	WA		05/14/2012		8,645	0	0	0	0	0	0	8,645	8,645	0	0	0
A7012602	KIRKLAND	WA		04/17/2007		8,633	0	0	0	0	0	0	8,633	8,633	0	0	0
A7012303	KIRKLAND	WA		05/14/2007		8,229	0	0	0	0	0	0	8,229	8,229	0	0	0
B1070612	LACEY	WA		10/11/2011		16,650	0	0	0	0	0	0	16,650	16,650	0	0	0
A8070201	LACEY	WA		09/23/2008		29,632	0	0	0	0	0	0	29,632	29,632	0	0	0
A5121502	LAKEWOOD	WA		03/09/2006		8,667	0	0	0	0	0	0	8,667	8,667	0	0	0
A4010503	LIBERTY LAKE	WA		04/22/2004		101,021	0	0	0	0	0	0	101,021	101,021	0	0	0
A3050905	LYNNWOOD	WA		07/17/2003		34,471	0	0	0	0	0	0	34,471	34,471	0	0	0
A5121301	LYNNWOOD	WA		02/02/2006		16,227	0	0	0	0	0	0	16,227	16,227	0	0	0
A9031202	LYNNWOOD	WA		05/21/2009		288,613	0	0	0	0	0	0	288,613	288,613	0	0	0
B1083102	LYNNWOOD	WA		10/31/2011		9,925	0	0	0	0	0	0	9,925	9,925	0	0	0
B2021704	LYNNWOOD	WA		03/30/2012		25,946	0	0	0	0	0	0	25,946	25,946	0	0	0
B2011601	LYNNWOOD	WA		03/30/2012		38,061	0	0	0	0	0	0	38,061	38,061	0	0	0
A6113003	LYNNWOOD	WA		02/01/2007		22,825	0	0	0	0	0	0	22,825	22,825	0	0	0
B2121204	MARYSVILLE	WA		02/15/2013		0	0	0	0	0	0	0	1,109,484	1,109,484	0	0	0
B0031101	MONROE	WA		04/15/2010		119,944	0	0	0	0	0	0	119,944	119,944	0	0	0
B2100206	MONROE	WA		12/12/2012		899,891	0	0	0	0	0	0	899,891	899,891	0	0	0
B3031811	MUKILTEO	WA		06/19/2013		0	0	0	0	0	0	0	384,362	384,362	0	0	0
B2121704	MUKILTEO	WA		02/11/2013		0	0	0	0	0	0	0	1,312,381	1,312,381	0	0	0
A2090504	OAK HARBOR	WA		11/27/2002		18,749	0	0	0	0	0	0	18,749	18,749	0	0	0
B2041310	OLYMPIA	WA		06/12/2012		9,322	0	0	0	0	0	0	9,322	9,322	0	0	0
A8092903	OLYMPIA	WA		11/19/2008		20,748	0	0	0	0	0	0	20,748	20,748	0	0	0
B1110701	OLYMPIA	WA		02/10/2012		76,549	0	0	0	0	0	0	76,549	76,549	0	0	0
B2102308	OLYMPIA	WA		12/31/2012		258,468	0	0	0	0	0	0	258,468	258,468	0	0	0
B2070201	OLYMPIA	WA		08/31/2012		17,772	0	0	0	0	0	0	17,772	17,772	0	0	0
B3073102	PASCO	WA		10/09/2013		0	0	0	0	0	0	0	284,174	284,174	0	0	0
A6011202	PASCO	WA		04/07/2006		35,230	0	0	0	0	0	0	35,230	35,230	0	0	0
A8020807	PORT ANGELES	WA		06/03/2008		12,562	0	0	0	0	0	0	12,562	12,562	0	0	0
B2112002	PORT ORCHARD	WA		02/19/2013		0	0	0	0	0	0	0	552,598	552,598	0	0	0
B3032707	PORT ORCHARD	WA		05/23/2013		0	0	0	0	0	0	0	380,035	380,035	0	0	0
B2092103	POULSBO	WA		11/08/2012		15,085	0	0	0	0	0	0	15,085	15,085	0	0	0
A9110502	PUYALLUP	WA		12/01/2009		10,661	0	12,913	0	0	12,913	0	23,574	23,574	0	0	0
B3041705	PUYALLUP	WA		06/03/2013		0	0	0	0	0	0	0	1,542,935	1,542,935	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
A4040103	PUYALLUP	WA		06/23/2004		60,314	0	0	0	0	0	0	60,314	60,314	0	0	0
A6050202	PUYALLUP	WA		07/17/2006		49,913	0	0	0	0	0	0	49,913	49,913	0	0	0
B2040403	PUYALLUP	WA		06/29/2012		9,275	0	0	0	0	0	0	9,275	9,275	0	0	0
A8011806	PUYALLUP	WA		04/22/2008		45,723	0	0	0	0	0	0	45,723	45,723	0	0	0
B3050303	PUYALLUP	WA		07/26/2013		0	0	0	0	0	0	0	409,974	409,974	0	0	0
B3051606	PUYALLUP	WA		08/12/2013		0	0	0	0	0	0	0	699,744	699,744	0	0	0
A3112604	REDMOND	WA		02/05/2004		48,851	0	0	0	0	0	0	48,851	48,851	0	0	0
A3061907	REDMOND	WA		08/29/2003		65,876	0	0	0	0	0	0	65,876	65,876	0	0	0
B3042609	RENTON	WA		09/05/2013		0	0	0	0	0	0	0	149,529	149,529	0	0	0
B3010804	RENTON	WA		03/13/2013		0	0	0	0	0	0	0	243,431	243,431	0	0	0
A4050606	RENTON	WA		08/10/2004		57,776	0	0	0	0	0	0	57,776	57,776	0	0	0
A5030802	RENTON	WA		05/20/2005		64,513	0	0	0	0	0	0	64,513	64,513	0	0	0
A7042301	RENTON	WA		07/17/2007		12,173	0	0	0	0	0	0	12,173	12,173	0	0	0
B0081102	RENTON	WA		10/27/2010		35,092	0	0	0	0	0	0	35,092	35,092	0	0	0
A6081501	RICHLAND	WA		09/22/2006		82,927	0	0	0	0	0	0	82,927	82,927	0	0	0
A8050905	RICHLAND	WA		07/31/2008		15,440	0	0	0	0	0	0	15,440	15,440	0	0	0
A80509053	RICHLAND	WA		03/31/2010		5,642	0	0	0	0	0	0	5,642	5,642	0	0	0
B3042608	SEATAC	WA		08/27/2013		0	0	0	0	0	0	0	12,519	12,519	0	0	0
B3042601	SEATTLE	WA		07/18/2013		0	0	0	0	0	0	0	263,483	263,483	0	0	0
A8041601	SEATTLE	WA		07/08/2008		214,956	0	0	0	0	0	0	214,956	214,956	0	0	0
A3061906	SEATTLE	WA		08/29/2003		43,431	0	0	0	0	0	0	43,431	43,431	0	0	0
A3081203	SEATTLE	WA		10/29/2003		33,640	0	0	0	0	0	0	33,640	33,640	0	0	0
A2092502	SEATTLE	WA		11/21/2002		20,906	0	0	0	0	0	0	20,906	20,906	0	0	0
A3011302	SEATTLE	WA		03/26/2003		3,597	0	0	0	0	0	0	3,597	3,597	0	0	0
B3052201	SEATTLE	WA		08/07/2013		0	0	0	0	0	0	0	270,894	270,894	0	0	0
A7121014	SEATTLE	WA		02/25/2008		9,352	0	0	0	0	0	0	9,352	9,352	0	0	0
A5081501	SEATTLE	WA		11/08/2005		24,069	0	0	0	0	0	0	24,069	24,069	0	0	0
B2042303	SEATTLE	WA		07/13/2012		18,095	0	0	0	0	0	0	18,095	18,095	0	0	0
B2030902	SEATTLE	WA		05/22/2012		66,489	0	0	0	0	0	0	66,489	66,489	0	0	0
B2031310	SEATTLE	WA		05/11/2012		67,282	0	0	0	0	0	0	67,282	67,282	0	0	0
B3082701	SEATTLE	WA		10/28/2013		0	0	0	0	0	0	0	392,738	392,738	0	0	0
A6062001	SEATTLE	WA		09/12/2006		13,915	0	0	0	0	0	0	13,915	13,915	0	0	0
A8091503	SEATTLE	WA		11/25/2008		47,922	0	0	0	0	0	0	47,922	47,922	0	0	0
A8091902	SEATTLE	WA		11/18/2008		7,028	0	0	0	0	0	0	7,028	7,028	0	0	0
A8091903	SEATTLE	WA		11/18/2008		13,174	0	0	0	0	0	0	13,174	13,174	0	0	0
B1052504	SEATTLE	WA		08/03/2011		33,417	0	0	0	0	0	0	33,417	33,417	0	0	0
B1060703	SEATTLE	WA		08/12/2011		13,945	0	0	0	0	0	0	13,945	13,945	0	0	0
B1033002	SEATTLE	WA		06/02/2011		55,274	0	0	0	0	0	0	55,274	55,274	0	0	0
B2121802	SEATTLE	WA		02/26/2013		0	0	0	0	0	0	0	1,983,487	1,983,487	0	0	0
A8020601	SEATTLE	WA		04/17/2008		22,487	0	0	0	0	0	0	22,487	22,487	0	0	0
A6040501	SEATTLE	WA		06/19/2006		32,046	0	0	0	0	0	0	32,046	32,046	0	0	0
B0062503	SEATTLE	WA		09/01/2010		20,426	0	0	0	0	0	0	20,426	20,426	0	0	0
B0061103	SEATTLE	WA		08/20/2010		73,039	0	0	0	0	0	0	73,039	73,039	0	0	0
B2051502	SEATTLE	WA		07/23/2012		15,478	0	0	0	0	0	0	15,478	15,478	0	0	0
B2051503	SEATTLE	WA		07/23/2012		15,478	0	0	0	0	0	0	15,478	15,478	0	0	0
A8022016	SEATTLE	WA		05/12/2008		65,494	0	0	0	0	0	0	65,494	65,494	0	0	0
A7091203	SEATTLE	WA		11/06/2007		11,296	0	0	0	0	0	0	11,296	11,296	0	0	0
A7050705	SEATTLE	WA		07/24/2007		13,095	0	0	0	0	0	0	13,095	13,095	0	0	0
A9040901	SEATTLE	WA		06/25/2009		29,768	0	0	0	0	0	0	29,768	29,768	0	0	0
A9040902	SEATTLE	WA		06/25/2009		37,207	0	0	0	0	0	0	37,207	37,207	0	0	0
B3080801	SEATTLE	WA		10/28/2013		0	0	0	0	0	0	0	2,221,111	2,221,111	0	0	0
A9030204	SEATTLE	WA		05/20/2009		37,302	0	0	0	0	0	0	37,302	37,302	0	0	0
A5060204	SEATTLE	WA		08/15/2005		43,258	0	0	0	0	0	0	43,258	43,258	0	0	0
A9102103	SEATTLE	WA		12/22/2009		33,169	0	0	0	0	0	0	33,169	33,169	0	0	0
B1092601	SEATTLE	WA		01/31/2012		21,398	0	0	0	0	0	0	21,398	21,398	0	0	0
B0020507	SEATTLE	WA		03/16/2010		15,199	0	0	0	0	0	0	15,199	15,199	0	0	0
B2103112	SEATTLE	WA		12/14/2012		991,561	0	0	0	0	0	0	991,561	991,561	0	0	0
A2111401	SEQUIM	WA		02/27/2003		53,302	0	0	0	0	0	0	53,302	53,302	0	0	0
A9071701	SETAC	WA		10/06/2009		25,437	0	0	0	0	0	0	25,437	25,437	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		19,646	0	0	0	0	0	0	19,646	19,646	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
B2121207	SNOHOMISH	WA		02/15/2013		0	0	0	0	0	0	0	456,940	456,940	0	0	0
B1080101	SNOQUALMIE	WA		09/23/2011		42,767	0	0	0	0	0	0	42,767	42,767	0	0	0
A4111201	SPOKANE	WA		01/21/2005		87,847	0	0	0	0	0	0	87,847	87,847	0	0	0
A4052116	SPOKANE	WA		08/19/2004		91,328	0	0	0	0	0	0	91,328	91,328	0	0	0
A4063006	SPOKANE	WA		09/15/2004		31,537	0	0	0	0	0	0	31,537	31,537	0	0	0
A7091307	SPOKANE	WA		12/03/2007		6,780	0	0	0	0	0	0	6,780	6,780	0	0	0
B1041802	SPOKANE	WA		08/19/2011		11,248	0	0	0	0	0	0	11,248	11,248	0	0	0
A6030203	SPOKANE	WA		05/25/2006		12,594	0	0	0	0	0	0	12,594	12,594	0	0	0
B0072801	STANWOOD	WA		09/28/2010		18,125	0	0	0	0	0	0	18,125	18,125	0	0	0
B1102003	STANWOOD	WA		01/19/2012		20,612	0	0	0	0	0	0	20,612	20,612	0	0	0
B2092001	TACOMA	WA		11/13/2012		58,654	0	0	0	0	0	0	58,654	58,654	0	0	0
B2101002	TACOMA	WA		11/30/2012		46,921	0	0	0	0	0	0	46,921	46,921	0	0	0
B1122002	TACOMA	WA		03/08/2012		44,108	0	0	0	0	0	0	44,108	44,108	0	0	0
B2060103	TACOMA	WA		07/31/2012		29,848	0	0	0	0	0	0	29,848	29,848	0	0	0
A6090704	TACOMA	WA		11/22/2006		11,376	0	0	0	0	0	0	11,376	11,376	0	0	0
A8071003	TACOMA	WA		09/30/2008		14,760	0	0	0	0	0	0	14,760	14,760	0	0	0
B3051607	TACOMA	WA		08/06/2013		0	0	0	0	0	0	0	2,210,744	2,210,744	0	0	0
B3051608	TACOMA	WA		08/06/2013		0	0	0	0	0	0	0	1,006,270	1,006,270	0	0	0
B3051605	TACOMA	WA		08/12/2013		0	0	0	0	0	0	0	625,828	625,828	0	0	0
B3090503	TACOMA	WA		11/21/2013		0	0	0	0	0	0	0	773,500	773,500	0	0	0
A5101801	TACOMA	WA		01/10/2006		14,635	0	0	0	0	0	0	14,635	14,635	0	0	0
A8011105	TACOMA	WA		03/26/2008		30,813	0	0	0	0	0	0	30,813	30,813	0	0	0
A8121101	TUKWILA	WA		02/17/2009		18,533	0	0	0	0	0	0	18,533	18,533	0	0	0
A6032703	TUKWILA	WA		06/14/2006		27,018	0	0	0	0	0	0	27,018	27,018	0	0	0
B1121602	TUKWILA	WA		04/02/2012		5,718	0	0	0	0	0	0	5,718	5,718	0	0	0
A9042802	TUKWILA	WA		07/07/2009		5,239	0	0	0	0	0	0	5,239	5,239	0	0	0
B1101002	TUKWILA	WA		12/02/2011		37,351	0	0	0	0	0	0	37,351	37,351	0	0	0
B1032503	TUMWATER	WA		06/14/2011		14,428	0	0	0	0	0	0	14,428	14,428	0	0	0
A5091202	UNION GAP	WA		11/29/2005		20,304	0	0	0	0	0	0	20,304	20,304	0	0	0
B3050703	UNIVERSITY PLACE	WA		07/23/2013		0	0	0	0	0	0	0	650,981	650,981	0	0	0
B0122702	VANCOUVER	WA		03/30/2011		36,628	0	0	0	0	0	0	36,628	36,628	0	0	0
B1012401	VANCOUVER	WA		08/15/2011		57,682	0	0	0	0	0	0	57,682	57,682	0	0	0
A2112502	VANCOUVER	WA		01/24/2003		41,958	0	0	0	0	0	0	41,958	41,958	0	0	0
A3021911	VANCOUVER	WA		04/24/2003		6,420	0	0	0	0	0	0	6,420	6,420	0	0	0
B2041903	VANCOUVER	WA		06/14/2012		8,819	0	0	0	0	0	0	8,819	8,819	0	0	0
B2120602	VANCOUVER	WA		02/14/2013		0	0	0	0	0	0	0	299,251	299,251	0	0	0
B3011502	VANCOUVER	WA		03/15/2013		0	0	0	0	0	0	0	685,974	685,974	0	0	0
A6022701	VANCOUVER	WA		07/07/2006		16,580	0	0	0	0	0	0	16,580	16,580	0	0	0
A8022904	VANCOUVER	WA		05/15/2008		46,922	0	0	0	0	0	0	46,922	46,922	0	0	0
A6121509	VANCOUVER	WA		02/28/2007		100,306	0	0	0	0	0	0	100,306	100,306	0	0	0
A4031602	VANCOUVER	WA		05/27/2004		13,947	0	0	0	0	0	0	13,947	13,947	0	0	0
A4032609	VANCOUVER	WA		06/21/2004		140,654	0	0	0	0	0	0	140,654	140,654	0	0	0
A4092902	VANCOUVER	WA		12/28/2004		17,247	0	0	0	0	0	0	17,247	17,247	0	0	0
A4112201	VANCOUVER	WA		01/01/2005		61,986	0	0	0	0	0	0	61,986	61,986	0	0	0
B3072902	VANCOUVER	WA		09/18/2013		0	0	0	0	0	0	0	330,015	330,015	0	0	0
B0071604	VANCOUVER	WA		09/20/2010		9,575	0	0	0	0	0	0	9,575	9,575	0	0	0
A7102902	VANCOUVER	WA		12/19/2007		11,079	0	0	0	0	0	0	11,079	11,079	0	0	0
A1091104	VANCOUVER	WA		11/27/2001		8,217	0	0	0	0	0	0	8,217	8,217	0	0	0
B2082101	VANCOUVER	WA		12/05/2012		1,611,272	0	0	0	0	0	0	1,611,272	1,611,272	0	0	0
A6053104	WALLA WALLA	WA		10/30/2006		35,606	0	0	0	0	0	0	35,606	35,606	0	0	0
B3052009	WALLA WALLA	WA		07/23/2013		0	0	0	0	0	0	0	158,106	158,106	0	0	0
A8062701	YAKIMA	WA		09/09/2008		7,120	0	0	0	0	0	0	7,120	7,120	0	0	0
A5080805	APPLETON	WI		10/14/2005		9,727	0	0	0	0	0	0	9,727	9,727	0	0	0
A4021902	BROOKFIELD	WI		04/21/2004		210,692	0	0	0	0	0	0	210,692	210,692	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012		29,831	0	0	0	0	0	0	29,831	29,831	0	0	0
A5012905	GREEN BAY	WI		04/29/2005		11,074	0	0	0	0	0	0	11,074	11,074	0	0	0
B3031202	GREENDALE	WI		04/24/2013		0	0	0	0	0	0	0	780,985	780,985	0	0	0
B0090302	KIMBERLY	WI		11/23/2010		91,815	0	0	0	0	0	0	91,815	91,815	0	0	0
A7083002	LAKE GENEVA	WI		11/20/2007		4,668	0	0	0	0	0	0	4,668	4,668	0	0	0
A7082901	LAKE GENEVA	WI		11/30/2007		11,991	0	0	0	0	0	0	11,991	11,991	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B1071902	LAKE GENEVA	WI		10/11/2011		13,314	0	0	0	0	0	0	13,314	13,314	0	0	0
A7120609	LAKE GENEVA	WI		03/10/2008		8,566	0	0	0	0	0	0	8,566	8,566	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		28,017	0	0	0	0	0	0	28,017	28,017	0	0	0
A6030303	MIDDLETON	WI		05/18/2006		7,007	0	0	0	0	0	0	7,007	7,007	0	0	0
A6080101	MIDDLETON	WI		09/29/2006		13,060	0	0	0	0	0	0	13,060	13,060	0	0	0
A6080102	MIDDLETON	WI		09/28/2006		27,292	0	0	0	0	0	0	27,292	27,292	0	0	0
A6082103	MILWAUKEE	WI		10/17/2006		8,845	0	0	0	0	0	0	8,845	8,845	0	0	0
A6053101	MILWAUKEE	WI		08/02/2006		8,433	0	0	0	0	0	0	8,433	8,433	0	0	0
B2050207	MILWAUKEE	WI		06/28/2012		46,504	0	0	0	0	0	0	46,504	46,504	0	0	0
A2083002	MILWAUKEE	WI		12/12/2002		16,653	0	0	0	0	0	0	16,653	16,653	0	0	0
B2091802	MILWAUKEE	WI		02/01/2013		0	0	0	0	0	0	0	516,765	516,765	0	0	0
A9061601	MILWAUKEE	WI		07/31/2009		122,671	0	0	0	0	0	0	122,671	122,671	0	0	0
A4091601	NEW RICHMOND	WI		11/18/2004		28,058	0	0	0	0	0	0	28,058	28,058	0	0	0
A6020901	OAK CREEK	WI		03/30/2006		6,042	0	0	0	0	0	0	6,042	6,042	0	0	0
B3012802	OSHKOSH	WI		05/22/2013		0	0	0	0	0	0	0	2,715,244	2,715,244	0	0	0
B2102602	PORTAGE	WI		01/25/2013		0	0	0	0	0	0	0	2,198,676	2,198,676	0	0	0
B0032905	RACINE	WI		09/30/2010		37,391	0	0	0	0	0	0	37,391	37,391	0	0	0
B2110730	TOMAH	WI		12/28/2012		387,156	0	0	0	0	0	0	387,156	387,156	0	0	0
A7050704	WAUNAKEE	WI		09/14/2007		5,929	0	0	0	0	0	0	5,929	5,929	0	0	0
A5012908	WAUSAU	WI		04/27/2005		13,751	0	0	0	0	0	0	13,751	13,751	0	0	0
B3010803	WEST ALLIS	WI		03/15/2013		0	0	0	0	0	0	0	1,157,987	1,157,987	0	0	0
A6122202	BUFFALO	WY		03/13/2007		11,144	0	0	0	0	0	0	11,144	11,144	0	0	0
A7092107	CHEYENNE	WY		11/20/2007		11,881	0	0	0	0	0	0	11,881	11,881	0	0	0
A7041801	LARAMIE	WY		07/10/2007		14,309	0	0	0	0	0	0	14,309	14,309	0	0	0
0299999. Mortgages with partial repayments						228,123,410	0	4,602	438,522	0	(433,920)	0	755,227,507	755,227,507	0	0	0
A7083007	LITTLE ROCK	AR		10/31/2007	09/24/2013	790,527	0	0	0	0	0	0	790,527	276,323	0	(514,204)	(514,204)
A70830073	LITTLE ROCK	AR		10/16/2009	09/24/2013	112,531	0	0	0	0	0	0	112,531	605	0	(111,926)	(111,926)
A5041302	ST MARYS	GA		06/21/2005	09/30/2013	2,184,383	0	0	0	0	0	0	2,184,383	1,860,137	0	(324,246)	(324,246)
A50413023	ST MARYS	GA		02/22/2008	09/30/2013	448,562	0	0	0	0	0	0	448,562	7,357	0	(441,205)	(441,205)
A4090301	NASHUA	NH		10/25/2004	06/24/2013	1,452,363	0	0	0	0	0	0	1,539,720	1,420,391	0	(119,329)	(119,329)
A5120502	WEST CHESTER	OH		03/13/2006	09/30/2013	646,814	0	0	0	0	0	0	646,814	451,947	0	(194,867)	(194,867)
A6082402	SAN ANTONIO	TX		10/31/2006	09/30/2013	190,834	0	0	0	0	0	0	190,834	177,139	0	(13,695)	(13,695)
A5072904	CHICO	CA		12/21/2005	12/18/2013	313,745	0	0	0	0	0	0	313,745	229,911	0	(83,834)	(83,834)
A7020102	CITRUS HEIGHTS	CA		04/04/2007	06/24/2013	407,121	0	0	0	0	0	0	408,024	176,700	0	(231,324)	(231,324)
A4111105	NIPOMO	CA		02/24/2005	03/26/2013	2,685,396	0	0	0	0	0	0	2,685,396	997,230	0	(1,688,166)	(1,688,166)
A8081805	SACRAMENTO	CA		10/29/2008	12/31/2013	2,569,093	0	0	0	0	0	0	2,569,093	2,219,350	0	(349,743)	(349,743)
A5051901	SAN MARCOS	CA		08/09/2005	03/21/2013	1,392,869	0	0	0	0	0	0	1,392,869	1,392,869	0	0	0
A9122802	NORTH PALM BEACH	FL		03/19/2010	03/21/2013	954,351	0	0	0	0	0	0	954,351	954,351	0	0	0
A9042701	WINTER GARDEN	FL		07/07/2009	06/26/2013	820,614	0	0	0	0	0	0	824,826	702,765	0	(122,061)	(122,061)
A7072705	ROSWELL	GA		09/13/2007	03/28/2013	882,285	0	0	0	0	0	0	882,285	439,721	0	(442,564)	(442,564)
A4092703	TOPEKA	KS		12/10/2004	03/29/2013	2,673,540	0	0	0	0	0	0	2,673,540	2,673,540	0	0	0
A6120807	MARLBOROUGH	MA		03/30/2007	03/28/2013	1,077,126	0	0	0	0	0	0	1,077,126	655,256	0	(421,870)	(421,870)
A6120807-1	MARLBOROUGH	MA		12/22/2011	03/28/2013	53,152	0	0	0	0	0	0	53,152	53,152	0	0	0
A6120807A	MARLBOROUGH	MA		10/19/2012	03/28/2013	6,411	0	0	0	0	0	0	6,411	6,411	0	0	0
A6120805	MARLBOROUGH	MA		03/30/2007	03/28/2013	595,947	0	0	0	0	0	0	595,947	501,993	0	(93,954)	(93,954)
A6120805-1	MARLBOROUGH	MA		12/22/2011	03/28/2013	29,420	0	0	0	0	0	0	29,420	29,420	0	0	0
A6120805A	MARLBOROUGH	MA		10/19/2012	03/28/2013	4,307	0	0	0	0	0	0	4,307	4,307	0	0	0
A7071202	LEWISTON	ME		11/05/2007	03/21/2013	532,692	0	0	0	0	0	0	532,692	101,084	0	(431,608)	(431,608)
A7121001	SOUTH LYON	MI		03/19/2010	06/27/2013	1,081,525	0	0	0	0	0	0	1,085,970	639,437	0	(446,533)	(446,533)
A6090101A	MOORHEAD	MN		05/29/2013	12/31/2013	0	0	0	0	0	0	0	860,428	672,539	0	(187,889)	(187,889)
A6090101	MOORHEAD	MN		11/08/2006	12/31/2013	54,118	0	0	0	0	0	0	54,118	12,365	0	(41,753)	(41,753)
A5071501	ST PAUL	MN		11/01/2005	12/18/2013	1,853,897	0	0	0	0	0	0	1,853,897	922,213	0	(931,684)	(931,684)
A6030902	SAINT CHARLES	MO		05/19/2006	06/07/2013	383,236	0	0	0	0	0	0	384,146	314,124	0	(70,022)	(70,022)
A5072605	LEBANON	TN		10/13/2005	02/27/2013	426,868	0	0	0	0	0	0	426,868	333,735	0	(93,133)	(93,133)
A7120607	CYPRESS	TX		03/05/2008	05/06/2013	360,041	0	0	0	0	0	0	375,550	278,537	0	(97,013)	(97,013)
A7120607A	CYPRESS	TX		01/23/2012	05/06/2013	902	0	0	0	0	0	0	1,776	874	0	(902)	(902)
A7120607B	CYPRESS	TX		01/28/2013	05/06/2013	0	0	0	0	0	0	0	31,560	0	0	(31,560)	(31,560)
A4070602	GRANBURY	TX		09/16/2004	12/02/2013	332,371	0	0	0	0	0	0	332,371	332,371	0	0	0
B1120501	LUFKIN	TX		03/16/2012	12/31/2013	2,598,124	0	0	0	0	0	0	2,598,124	2,336,617	0	(261,507)	(261,507)
A6032904	WALLA WALLA	WA		06/26/2006	12/16/2013	873,711	0	0	0	0	0	0	873,711	553,548	0	(320,163)	(320,163)

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B0061731	CHANHASSEN	MN		08/31/2010	03/28/2013	1,292,458	0	0	0	0	0	0	1,292,458	1,292,458	0	0	0
B0061730	EXCELSIOR	MN		08/26/2010	03/28/2013	939,968	0	0	0	0	0	0	939,968	939,968	0	0	0
A4093005	ROCHESTER	NY		12/21/2004	03/28/2013	594,050	0	0	0	0	0	0	594,050	594,050	0	0	0
A6101608	LAS VEGAS	NV		12/21/2006	06/24/2013	606,379	0	0	0	0	0	0	610,576	301,408	0	(309,168)	(309,168)
A1021506	WILLIAMSBURG	VA		05/11/2001	04/16/2013	475,453	0	0	0	0	0	0	476,255	304,785	0	(171,470)	(171,470)
A10215063	WILLIAMSBURG	VA		03/27/2009	04/16/2013	298,375	0	0	0	0	0	0	298,799	424	0	(298,375)	(298,375)
A10215069	WILLIAMSBURG	VA		01/04/2012	04/16/2013	79,545	0	0	0	0	0	0	79,545	0	0	(79,545)	(79,545)
0399999. Mortgages disposed						33,075,104	0	0	0	0	0	0	34,086,725	25,161,412	0	(8,925,313)	(8,925,313)
						0	0	0	0	0	0	0	0	0	0	0	0
0499999. Mortgages transferred						0	0	0	0	0	0	0	0	0	0	0	0
0599999 - Totals						621,951,203	0	403,891	438,522	0	(34,631)	0	1,154,386,211	1,145,460,898	0	(8,925,313)	(8,925,313)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NMC Limited 2 LLC		Portland	OR	Dain Rauscher, Inc		12/31/2001		1,238,577	7,424	7,424	(30,788)	0	153,050	0	0	0	0	50.000
2199999. Joint Venture Interests - Other - Unaffiliated									1,238,577	7,424	7,424	(30,788)	0	153,050	0	0	0	0	XXX
000000-00-0	USB 2012-1		St Louis	MO	U.S. Bancorp Community Development Corporation		01/12/2012		18,609,955	14,180,423	14,180,423	0	(2,562,036)	0	0	0	(2,562,036)	10,014,032	100.000
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									18,609,955	14,180,423	14,180,423	0	(2,562,036)	0	0	0	(2,562,036)	10,014,032	XXX
000000-00-0	OEF II		Chicago	IL	National Equity Fund, Inc		01/01/1996		5,000,000	211,515	211,515	0	(69,144)	0	0	0	(69,144)	0	29.382
000000-00-0	OEF III		Chicago	IL	National Equity Fund, Inc		01/01/1998		5,000,000	242,327	242,327	0	(42,888)	0	0	0	(42,888)	0	19.210
000000-00-0	OEF IV		Chicago	IL	National Equity Fund, Inc		01/01/1999		5,000,000	349,910	349,910	0	(46,584)	0	0	0	(46,584)	0	12.386
000000-00-0	HEF IV		Chicago	IL	National Equity Fund, Inc		01/16/2004		5,000,000	1,269,137	1,269,137	0	(377,400)	0	0	0	(377,400)	0	12.650
000000-00-0	HEF V		Chicago	IL	National Equity Fund, Inc		01/01/2005		5,000,000	1,691,092	1,691,092	0	(363,240)	0	0	0	(363,240)	0	8.330
000000-00-0	HEF VII		Chicago	IL	National Equity Fund, Inc		12/31/2008		2,907,766	1,638,835	1,638,835	0	(267,960)	0	0	0	(267,960)	92,234	3.443
000000-00-0	HEF VIII		Chicago	IL	National Equity Fund, Inc		10/06/2009		3,000,000	2,317,849	2,317,849	0	(242,100)	0	0	0	(242,100)	0	13.635
000000-00-0	WNC Fund 32		Irvine	CA	WNC & Associates		06/01/2010		9,876,822	7,171,103	7,171,103	0	(891,240)	0	0	0	(891,240)	123,178	6.488
000000-00-0	USA 80		Granville	OH	The Richman Group		08/27/2010		9,525,532	7,498,072	7,498,072	0	(863,088)	0	0	0	(863,088)	474,468	4.106
000000-00-0	PNC Fund 45		Louisville	KY	PNC Real Estate		11/22/2010		9,290,553	6,943,920	6,943,920	0	(917,472)	0	0	0	(917,472)	709,447	3.908
000000-00-0	RBC Fund 13		Cleveland	OH	RBC Capital Markets		11/22/2010		8,824,850	6,681,326	6,681,326	0	(917,280)	0	0	0	(917,280)	1,175,150	5.540
000000-00-0	Sterling Fund 51		Manhasset	NY	First Sterling Financial Inc.		01/28/2011		8,767,652	6,816,894	6,816,894	0	(836,136)	0	0	0	(836,136)	38,239	25.490
000000-00-0	Centerline Fund 38		New York	NY	Centerline Corp Partners XXXVIII LP		02/17/2011		9,510,687	7,341,370	7,341,370	0	(899,244)	0	0	0	(899,244)	489,313	8.385
000000-00-0	Michel Countryside 19		Boston	MA	Michel Associates, Ltd.		03/15/2011		4,626,399	3,492,817	3,492,817	0	(485,880)	0	0	0	(485,880)	490,667	10.249
000000-00-0	WNC Fund 34		Irvine	CA	WNC & Associates		05/05/2011		8,996,571	7,064,178	7,064,178	0	(837,564)	0	0	0	(837,564)	299,429	7.999
000000-00-0	Standard Fund 1		Chicago	IL	National Equity Fund, Inc		05/13/2011		15,056,492	7,897,742	7,897,742	0	(2,531,101)	0	0	0	(2,531,101)	1,231,385	99.990
000000-00-0	PNC Fund 46		Louisville	KY	PNC Real Estate		06/15/2011		9,094,311	7,230,233	7,230,233	0	(874,128)	0	0	0	(874,128)	905,689	6.493
000000-00-0	Red Stone 2011 Natl Fund		Cleveland	OH	Red Stone Equity Partners		08/10/2011		9,195,534	7,526,058	7,526,058	0	(892,524)	0	0	0	(892,524)	778,978	9.523
000000-00-0	CREA Fund 23		Indianapolis	IN	City Real Estate Advisors, Inc.		09/28/2011		8,852,564	7,101,798	7,101,798	0	(818,784)	0	0	0	(818,784)	1,147,436	7.935
000000-00-0	HEF I		Portland	OR	National Equity Fund, Inc		12/31/2011		843,118	713,832	713,832	0	(45,324)	0	0	0	(45,324)	0	19.980
000000-00-0	Raymond James Fund 38		St Petersburg	FL	Raymond James & Associates		03/06/2012		7,131,393	6,403,494	6,403,494	0	(582,468)	0	0	0	(582,468)	2,868,607	4.878
000000-00-0	Sterling Fund 52		Manhasset	NY	First Sterling Financial Inc.		03/29/2012		6,610,874	5,378,276	5,378,276	0	(832,380)	0	0	0	(832,380)	3,389,126	11.970
000000-00-0	CREA Fund 26		Indianapolis	IN	City Real Estate Advisors, Inc.		04/11/2012		8,682,775	7,428,271	7,428,271	0	(809,400)	0	0	0	(809,400)	1,317,225	8.269
000000-00-0	CREA Fund 31		Indianapolis	IN	City Real Estate Advisors, Inc.		01/11/2013		28,414,831	23,667,499	23,667,499	0	(4,747,332)	0	0	0	(4,747,332)	6,068,621	99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									194,208,724	134,077,548	134,077,548	0	(20,190,661)	0	0	0	(20,190,661)	21,599,192	XXX
000000-00-0	MO State		St Louis	MO	State Credit Acquistion & Management, LLC		01/01/2006		2,724,290	850,789	850,789	0	(236,004)	0	0	0	(236,004)	0	0.100
000000-00-0	Red Stone Fund 21		Cleveland	OH	Red Stone Equity Partners		12/01/2010		1,272,961	1,098,165	1,098,165	0	(121,788)	0	0	0	(121,788)	62,440	49.995
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,997,251	1,948,954	1,948,954	0	(357,792)	0	0	0	(357,792)	62,440	XXX
4499999. Total - Unaffiliated									218,054,507	150,214,349	150,214,349	(30,788)	(23,110,489)	153,050	0	0	(23,110,489)	31,675,664	XXX
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									218,054,507	150,214,349	150,214,349	(30,788)	(23,110,489)	153,050	0	0	(23,110,489)	31,675,664	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	USB 2012-1	St Louis	MO	U.S. Bancorp Community Development Corporation	01/12/2012		0	7,873,778	0	100.000
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	7,873,778	0	XXX
000000-00-0	HEF V	Chicago	IL	National Equity Fund, Inc	01/01/2005		0	154,800	0	8.330
000000-00-0	HEF VII	Chicago	IL	National Equity Fund, Inc	12/31/2008		0	214,409	0	3.443
000000-00-0	HEF VIII	Chicago	IL	National Equity Fund, Inc	10/06/2009		0	91,091	0	13.635
000000-00-0	WNC Fund 32	Irvine	CA	WNC & Associates	06/01/2010		0	409,713	0	6.488
000000-00-0	USA 80	Granville	OH	The Richman Group	08/27/2010		0	2,273,347	0	4.106
000000-00-0	PNC Fund 45	Louisville	KY	PNC Real Estate	11/22/2010		0	1,034,751	0	3.908
000000-00-0	RBC Fund 13	Cleveland	OH	RBC Capital Markets	11/22/2010		0	994,840	0	5.540
000000-00-0	Sterling Fund 51	Manhasset	NY	First Sterling Financial Inc.	01/28/2011		0	1,805,589	0	25.490
000000-00-0	Centerline Fund 38	New York	NY	Centerline Corp Partners XXXVIII LP	02/17/2011		0	2,133,017	0	8.385
000000-00-0	Michel Countryside 19	Boston	MA	Michel Associates, Ltd.	03/15/2011		0	411,538	0	10.249
000000-00-0	WNC Fund 34	Irvine	CA	WNC & Associates	05/05/2011		0	1,331,340	0	7.999
000000-00-0	Standard Fund 1	Chicago	IL	National Equity Fund, Inc	05/13/2011		0	1,703,873	0	99.990
000000-00-0	PNC Fund 46	Louisville	KY	PNC Real Estate	06/15/2011		0	3,311,688	0	6.493
000000-00-0	Red Stone 2011 Natl Fund	Cleveland	OH	Red Stone Equity Partners	08/10/2011		0	3,909,499	0	9.523
000000-00-0	CREA Fund 23	Indianapolis	IN	City Real Estate Advisors, Inc.	09/28/2011		0	3,258,398	0	7.935
000000-00-0	Raymond James Fund 38	St Petersburg	FL	Raymond James & Associates	03/06/2012		0	4,059,544	0	4.878
000000-00-0	Sterling Fund 52	Manhasset	NY	First Sterling Financial Inc.	03/29/2012		0	2,730,070	0	11.970
000000-00-0	CREA Fund 26	Indianapolis	IN	City Real Estate Advisors, Inc.	04/11/2012		0	4,192,755	0	8.269
000000-00-0	CREA Fund 31	Indianapolis	IN	City Real Estate Advisors, Inc.	01/11/2013		7,812,994	20,601,837	0	99.990
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							7,812,994	54,622,099	0	XXX
000000-00-0	Red Stone Fund 21	Cleveland	OH	Red Stone Equity Partners	12/01/2010		0	546,282	0	49.995
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	546,282	0	XXX
4499999. Total - Unaffiliated							7,812,994	63,042,159	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							7,812,994	63,042,159	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
4699999 - Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71654Q-BD-3	PETROLEOS MEXICANOS,M/W SR UNSECURED			1	1FE	2,850,000	98.2910	2,801,294	2,850,000	2,850,000	0	0	0	0	1.950	1.950	JD	1,698	57,038	06/28/2012	12/20/2022
71654Q-BF-8	PETROLEOS MEXICANOS,M/W UNSECURED			1	1FE	1,425,000	97.1810	1,384,829	1,425,000	1,425,000	0	0	0	0	1.700	1.700	JD	740	24,863	07/17/2012	12/20/2022
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE			1	1FE	504,822	97.9970	494,711	504,822	504,822	0	0	0	0	1.550	1.550	JAJO	1,652	7,825	07/18/2012	01/15/2022
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE				1FE	1,046,081	95.3880	997,836	1,046,081	1,046,081	0	0	0	0	1.693	1.690	FMAN	2,263	17,710	09/11/2012	08/15/2024
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W			1	1FE	3,826,087	97.5410	3,732,004	3,826,087	3,826,087	0	0	0	0	2.184	2.180	MJSD	2,553	41,781	06/12/2013	12/20/2024
912810-DX-3	U S TREASURY, 250AR50GA1MAZ150NM250CA	SD			1	6,306,250	119.1560	5,957,800	5,000,000	5,360,365	0	(114,555)	0	0	7.500	4.780	MN	48,688	375,000	11/05/2003	11/15/2016
912810-EM-6	U S TREASURY, BOND				1	52,578	135.1250	67,563	50,000	51,382	0	(115)	0	0	7.250	6.820	FA	1,369	3,625	02/04/1997	08/15/2022
912810-EW-4	U S TREASURY N/B	SD			1	291,094	127.6560	319,140	250,000	279,069	0	(1,742)	0	0	6.000	4.720	FA	5,667	15,000	11/17/2005	02/15/2026
912828-EE-6	U S TREASURY N/B	SD			1	99,356	106.3750	106,375	100,000	99,876	0	72	0	0	4.250	4.330	FA	1,606	4,250	08/11/2005	08/15/2015
912828-VS-6	US TREASURY N/B SPECIAL DEPOSIT	SD			1	991,719	96.0310	960,310	1,000,000	991,995	0	276	0	0	2.500	2.590	FA	9,443	0	08/09/2013	08/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						17,392,987	XXX	16,821,862	16,051,990	16,434,677	0	(116,064)	0	0	XXX	XXX	XXX	75,679	547,092	XXX	XXX
38376G-Z4-5	GOVERNMENT NATL MORTGAGE ASSN				1FE	4,040,000	103.1480	4,125,920	4,000,000	4,037,641	0	(995)	0	0	3.203	3.130	MON	5,339	128,147	07/12/2011	09/16/2044
38376G-ZL-7	GNR 2011-1 C				1FE	4,063,438	106.2580	4,250,320	4,000,000	4,046,110	0	(6,062)	0	0	4.258	3.920	MON	7,097	170,332	01/07/2011	02/16/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,103,438	XXX	8,376,240	8,000,000	8,083,751	0	(7,057)	0	0	XXX	XXX	XXX	12,436	298,479	XXX	XXX
0599999. Total - U.S. Government Bonds						25,496,425	XXX	25,198,102	24,051,990	24,518,428	0	(123,121)	0	0	XXX	XXX	XXX	88,115	845,571	XXX	XXX
448814-EK-5	HYDRO QUEBEC, UNSEC'D DEBENTURE		A		1FE	4,926,000	114.2100	4,568,400	4,000,000	4,204,112	0	(83,654)	0	0	7.500	5.070	AO	75,000	300,000	01/21/2003	04/01/2016
642866-FY-8	PROVINCE OF NEW BRUNSWICK, BOND		A		1FE	8,905,425	112.6760	9,859,150	8,750,000	8,820,573	0	(20,388)	0	0	5.200	4.910	FA	164,306	455,000	05/20/2009	02/21/2017
683234-YB-8	PROVINCE OF ONTARIO, SR UNSECURED		A		1FE	2,057,460	108.1200	2,162,400	2,000,000	2,019,312	0	(8,835)	0	0	4.750	4.250	JJ	42,750	95,000	04/24/2009	01/19/2016
683234-YU-6	PROVINCE OF ONTARIO, NOTE		A		1FE	7,934,898	111.2500	8,621,875	7,750,000	7,831,724	0	(25,977)	0	0	4.950	4.540	MN	35,166	383,625	08/10/2009	11/28/2016
748148-RU-9	PROVINCE OF QUEBEC, NOTE		A		1FE	1,992,140	103.8100	2,076,200	2,000,000	1,994,527	0	727	0	0	3.500	3.540	JJ	29,674	70,000	07/22/2010	07/29/2020
008281-AL-1	AFRICAN DEVELOPMENT BANK, SUBNOTE		R		1FE	9,244,120	109.1300	8,730,400	8,000,000	8,226,599	0	(118,008)	0	0	6.875	5.190	AO	116,111	550,000	01/09/2003	10/15/2015
045167-AY-9	ASIAN DEVELOPMENT BANK, PUTABLE BOND		R		1FE	3,700,711	115.9500	4,093,035	3,530,000	3,605,201	0	(14,388)	0	0	5.593	5.060	JJ	90,490	197,433	02/22/2006	07/16/2018
085209-C*-3	GOVERNMENT OF BERMUDA, SR NOTE		R		1	5,000,000	107.6460	5,382,326	5,000,000	5,000,000	0	0	0	0	5.270	5.270	MN	37,329	263,500	11/13/2009	11/10/2016
458182-BV-3	INTER-AMERICAN DEVELOP BK, NOTE		R		1FE	4,398,073	128.3240	5,139,376	4,005,000	4,260,570	0	(14,945)	0	0	7.000	6.210	JD	12,460	280,350	01/19/2001	06/15/2025
458182-BW-1	INTER-AMERICAN DEVELOP. BANK, NOTE		R		1FE	7,513,753	126.5510	8,301,746	6,560,000	7,227,190	0	(39,476)	0	0	6.800	5.590	AO	94,172	446,080	12/22/2005	10/15/2025
459056-JS-7	INTERNATIONAL BK FOR RECON & , DEB		R		1FE	2,909,350	118.8310	2,614,282	2,200,000	2,377,813	0	(60,932)	0	0	8.250	4.970	MS	60,500	181,500	12/17/2002	09/01/2016
459056-JT-5	INTERNATIONAL BK FOR RECON, DEBENTURE		R		1FE	1,381,570	120.4800	1,204,800	1,000,000	1,098,418	0	(32,248)	0	0	8.625	4.810	AO	18,208	86,250	12/19/2002	10/15/2016
459056-LD-7	WORLD BANK, UNSUB. NOTE		R		1FE	2,318,460	134.9920	2,699,840	2,000,000	2,183,564	0	(14,678)	0	0	7.625	6.280	JJ	68,625	152,500	01/12/2001	01/19/2023
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						62,281,960	XXX	65,453,830	56,795,000	58,849,603	0	(432,802)	0	0	XXX	XXX	XXX	844,791	3,461,238	XXX	XXX
1099999. Total - All Other Government Bonds						62,281,960	XXX	65,453,830	56,795,000	58,849,603	0	(432,802)	0	0	XXX	XXX	XXX	844,791	3,461,238	XXX	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL				1FE	1,301,364	108.2730	1,304,690	1,205,000	1,237,742	0	(7,573)	0	0	6.500	5.690	AO	19,581	78,325	01/13/2003	10/01/2019
011770-U4-4	ALASKA ST BUILD AMERICA BONDS			1	1FE	2,428,018	110.6710	2,545,433	2,300,000	2,418,921	0	(3,389)	0	0	5.742	5.310	FA	55,028	132,066	01/13/2011	08/01/2033
05914F-JL-5	BALTIMORE COUNTY MD BUILD AMERICA BOND				1FE	3,005,400	100.6310	3,018,930	3,000,000	3,004,304	0	(355)	0	0	3.810	3.790	MN	19,050	114,300	11/01/2010	11/01/2023
070102-AA-6	BASIN POWER COOP REVENUE BONDS				1FE	2,000,000	99.3660	1,987,320	2,000,000	2,000,000	0	0	0	0	6.127	6.120	JD	10,212	122,540	04/25/2006	06/01/2041
075549-AH-8	BEAVERTON SD MUNICPAL BOND,			1	1FE	1,150,290	110.0850	1,100,850	1,000,000	1,104,453	0	(42,756)	0	0	5.000	0.630	JD	4,167	50,000	11/14/2012	06/01/2016
088365-DV-0	BEXAR CNTY TEX HOSP DIST				1FE	1,000,000	111.4120	1,114,120	1,000,000	1,000,000	0	0	0	0	5.269	5.260	FA	19,905	52,690	08/05/2009	02/15/2018
134041-FD-9	CAMPBELL & KENTON CNTYS SAN 1-B, MUNI				1FE	1,300,373	110.1850	1,404,859	1,275,000	1,291,477	0	(2,555)	0	0	4.625	4.360	FA	24,570	58,969	04/30/2010	08/01/2019
184126-YU-8	CLAYTON CNTY WTR AUTH WTR & SEWAGE				1FE	1,455,840	93.7240	1,405,860	1,500,000	1,458,845	0	3,005	0	0	1.800	2.350	MN	4,500	9,300	07/26/2013	05/01/2019
18610R-AA-2	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH				2FE	900,000	103.9650	935,685	900,000	900,000	0	0	0	0	5.200	5.200	JAJO	9,880	46,800	09/06/2005	10/15/2015
207758-KC-6	CONNECTICUT STATE SPL TAX OBLIG REV				1FE	2,000,000	108.5990	2,171,980	2,000,000	2,000,000	0	0	0	0	4.855	4.850	JD	8,092	97,100	10/29/2009	12/01/2020
234667-JG-9	DALLAS CNTY TEX HOSP BUILD AMERICA			1	1FE	3,203,430	111.2120	3,336,360	3,000,000	3,167,893	0	(12,108)	0	0	5.148	4.480	FA	58,344	154,440	11/23/2010	08/15/2024
342816-VU-6	FLORIDA ST PWR AGY REV BOND				1FE	1,701,299	108.5830	1,873,057	1,725,000	1,715,499	0	3,071	0	0	6.136	6.350	AO	26,462	105,846	10/30/2008	10/01/2016
358216-AP-4	FRESNO, CALIF, PENSION OBLIG MUNICIPAL				1FE	213,322	103.0370	180,315	175,000	177,317	0	(2,501)	0	0	7.800	4.550	JD	1,138	13,650	01/07/2003	06/01/2014
373295-GW-8	GEORGIA MUN GAS AUTH GAS REV,NON CAL				1FE	2,599,700	101.5950	2,539,875	2,500,000	2,513,681	0	(22,840)	0	0	4.467	3.510	FA	46,531	111,675	01/11/2010	08/01/2014
373295-GX-6	GEORGIA MUN GAS AUTH GAS REV				1FE	2,023,620	104.5140	2,090,280	2,000,000	2,006,856	0	(4,088)	0	0	4.767	4.540	FA	39,725	95,340	07/24/2009	08/01/2015
386475-EP-8	GRAND STRAND SC WTR & SWR AUTH, REV BOND				1FE	1,000,000	101.5770	1,015,770	1,000,000	1,000,000	0	0	0	0	2.612	2.610	JD	2,177	26,120	10/27/2011	06/01/2017
386475-EQ-6	GRAND STRAND SC WTR & SWR AUTH, REV BOND				1FE	1,000,000	101.0420	1,010,420	1,000,000	1,000,000	0	0	0	0	2.862	2.860	JD	2,385	28,620	10/27/2011	06/01/2018
386475-ER-4	GRAND STRAND SC WTR & SWR AUTH, REV BOND				1FE	1,000,000	101.0190	1,010,190	1,000,000	1,000,000	0	0	0	0	3.256	3.250	JD	2,713	32,560	10/27/2011	06/01/2019
454624-DD-6	INDIANA SCH SEVERANCE FDG-8-A, REV BOND			1	2FE	1,982,810	104.0960	2,081,920	2,000,000	1,997,631	0	2,168	0	0	4.840	4.950	JJ	44,636	96,800	11/29/2005	01/15/2015
454624-RD-1	INDIANA BD BK-11-TXB, REV BOND				1FE	1,226,460	102.5370	1,230,444	1,200,000	1,202,275	0	(4,059)	0	0	5.680	5.310	JJ	31,429	68,160	01/23/2007	07/15/2014
485428-ZU-3	KANSAS ST DEV FIN AUTH MUNICIPAL BOND			1	1FE	2,462,900	106.6920	2,667,300	2,500,000	2,490,859	0	3,610	0	0	4.812	4.980	MN	20,050	120,300	08/12/2004	05/01/2016
485428-ZX-7	KANSAS ST DEV FIN AUTH REV, SINK BOND				1FE	1,000,000	106.5710	1,065,710	1,000,000	1,000,000	0	0	0	0	5.371	5.370	MN	8,952	53,710	02/27/2004	05/01/2026
486116-XK-7	KAUAI CNTY-TXB-A, GEN OBLIG BOND			1	1FE	1,000,000	106.9440	1,069,440	1,000,000	1,000,000	0	0	0	0	4.386	4.380	FA	18,275	43,860	03/04/2010	08/01/2020
486116-XW-1	KAUAI CNTY HAWAII BABS, MW			1	1FE	2,185,900	107.0700	2,141,400	2,000,000	2,167,821	0	(5,848)	0	0	5.723	5.000	FA	47,692	114,460	09/13/2010	08/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49151E-QT-3	KENTUCKY ST PPTY-TXB-7, MUNICIPAL BOND				1FE	1,215,792	106.8550	1,282,260	1,200,000	1,203,098	0	(1,656)	0	0	5.100	4.940	AO	15,300	61,200	08/12/2004	10/01/2015
49228M-CU-6	KERN WATER AGY TXB, DIST #4, BOND			1	1FE	2,000,000	107.7510	2,155,020	2,000,000	2,000,000	0	0	0	0	5.845	5.840	MN	19,483	116,900	04/22/2008	05/01/2018
534366-AC-3	LINCOLN WEST HAYMARKET BUILD AMERICA				1FE	1,514,655	101.1910	1,517,865	1,500,000	1,511,266	0	(1,046)	0	0	3.750	3.650	JD	2,500	56,250	08/31/2010	12/15/2022
534366-AG-4	LINCOLNWEST HAYMARKET, BUILD AMERICA			1	1FE	1,086,124	94.4990	949,715	1,005,000	1,076,584	0	(4,328)	0	0	4.100	3.410	JD	1,831	41,205	09/22/2011	12/15/2026
574192-SF-3	MARYLAND ST BUILD AMERICA BONDS			1	1FE	990,670	106.9290	1,069,290	1,000,000	992,239	0	519	0	0	4.600	4.690	MS	15,333	46,000	12/14/2010	03/01/2025
57582P-WK-2	MASSACHUSETTS ST BUILD AMERICA BOND			1	1FE	2,999,670	105.6070	3,168,210	3,000,000	2,999,785	0	22	0	0	4.200	4.200	JD	10,500	126,000	12/13/2010	12/01/2021
576029-AT-9	STATE OF MASSACHUSETTS TURNPIKE AU			1	1	3,157,480	112.7250	3,455,021	3,065,000	3,091,993	0	(3,616)	0	0	5.000	4.720	JJ	76,625	153,250	01/17/2001	01/01/2020
605580-SM-7	MS ST-TAXABLE-D, GEN OBLIG BOND			1	1FE	1,934,187	110.7190	2,136,877	1,930,000	1,932,397	0	(445)	0	0	4.434	4.400	AO	21,394	85,576	10/27/2009	10/01/2018
626207-MV-3	MELPWR MUN ELEC TXB-ONE				1FE	1,470,420	104.5540	1,568,310	1,500,000	1,485,211	0	2,521	0	0	5.070	5.290	JJ	38,025	76,050	04/05/2007	01/01/2019
64327T-AR-9	NEW CASTLE-B-TXB ECONOMIC DEV BOND			1	1FE	3,798,360	101.6740	4,066,960	4,000,000	3,807,728	0	3,235	0	0	5.002	5.340	JJ	92,259	200,080	12/03/2010	07/15/2040
646139-D7-7	NEW JERSEY STATE TRANS., REV BD SRS B				1FE	301,048	103.5440	326,164	315,000	311,767	0	1,505	0	0	4.252	4.790	JJ	6,697	13,394	07/25/2005	01/01/2016
646139-D8-5	NEW JERSEY STATE TRANS., REV BD SRS B				1FE	5,860,393	102.6370	6,137,693	5,980,000	5,957,084	0	10,567	0	0	4.252	4.440	JJ	127,135	254,270	10/05/2009	01/01/2016
64971M-DC-3	NEW YORK NY CITY TRANSITIONALFIN AUTH RE				1FE	1,968,060	109.5080	2,190,160	2,000,000	1,989,663	0	3,635	0	0	5.190	5.400	FA	43,250	103,800	01/25/2007	08/01/2016
64971M-DE-9	NEW YORK NY CITY TRANSITIONALFIN AUTH RE				1FE	2,098,116	112.9280	2,343,256	2,075,000	2,085,737	0	(2,031)	0	0	5.240	5.110	FA	45,304	108,730	12/07/2006	08/01/2018
649870-JS-2	NEW YORK ST HSG FIN REV BOND				1FE	1,038,830	110.4130	1,104,130	1,000,000	1,015,587	0	(5,291)	0	0	5.270	4.640	MS	15,517	52,700	03/13/2009	09/15/2016
649902-P3-1	NY DORM-TXB-BUILD AMERICA SER-C, REV			1	1FE	3,128,160	106.4140	3,192,420	3,000,000	3,092,710	0	(11,026)	0	0	4.554	4.050	FA	51,612	136,620	08/13/2010	02/15/2021
650035-QK-7	NY ST URBAN DEV CORP REVENUE BOND				1FE	1,999,840	111.3160	2,226,320	2,000,000	1,999,840	0	0	0	0	6.500	6.500	JD	5,778	130,000	01/12/2009	12/15/2018
662903-MF-7	NORTH TEXAS MUNI WTR SYS BUILD AMERICA			1	1FE	500,000	104.6700	523,350	500,000	500,000	0	0	0	0	4.320	4.320	MS	7,200	21,600	10/29/2010	09/01/2021
677581-DV-9	OHIO BUILD AMERICA BONDS-TAXABLE SER 2			1	1FE	2,008,820	106.3460	2,126,920	2,000,000	2,006,131	0	(806)	0	0	4.418	4.360	JD	3,927	88,360	05/19/2010	06/15/2020
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND			1	1FE	1,147,625	104.7020	1,201,586	1,147,625	1,147,625	0	0	0	0	4.643	4.640	JD	26,790	53,284	06/10/2005	06/30/2020
686053-BR-9	STATE OF OREGON SCHOOL BOARD GEN OB				1FE	2,949,294	109.5020	3,230,309	2,950,000	2,949,623	0	26	0	0	5.490	5.490	JD	450	161,955	12/04/2003	06/30/2023
686053-FS-3	OREGON SCHOOL BOARDS ASSOCIAT MUNICIPAL			1	1FE	1,174,720	101.8180	1,211,634	1,190,000	1,188,600	0	2,721	0	0	4.420	4.660	JD	146	52,598	05/07/2008	06/30/2014
68608K-NA-2	OREGON ST BRD HIGHER ED-TAX-SER A			1	1FE	1,000,000	106.9380	1,069,380	1,000,000	1,000,000	0	0	0	0	5.130	5.130	FA	21,375	51,300	06/19/2008	08/01/2015
68608K-ZT-8	OR ST-TXB-ST BOE, SERIES B, MW CALL			1	1FE	2,000,000	108.3740	2,167,480	2,000,000	2,000,000	0	0	0	0	4.461	4.460	FA	37,175	89,220	04/22/2010	08/01/2020
725208-7S-5	PITTSBURGH, PA, TAXABLE, GEN OBL				1FE	5,861,693	107.7480	5,597,509	5,195,000	5,387,661	0	(54,627)	0	0	6.500	5.210	MS	112,558	337,675	12/05/2002	03/01/2017
73358T-R9-4	PORT AUTHORITY OF NY & NJ,CONS-1				1FE	2,882,091	110.5780	3,289,696	2,975,000	2,929,354	0	10,872	0	0	4.875	5.330	MS	42,704	145,031	03/12/2009	09/15/2017
741701-H8-2	PRINCE GEORGES CNTY, M/W CALL BOND			1	1FE	4,000,000	101.8400	4,073,600	4,000,000	4,000,000	0	0	0	0	4.750	4.750	MS	63,333	190,000	03/10/2011	03/01/2026
744190-AM-1	PROVO UTAH SALES TAX REV			1	2FE	1,528,425	109.9390	1,649,085	1,500,000	1,510,494	0	(2,244)	0	0	5.120	4.930	FA	29,013	76,800	03/04/2004	02/15/2018
745291-DC-5	PUERTO RICO PUB FIN CORP REV BOND	SD			1FE	1,214,350	116.5920	1,165,920	1,000,000	1,132,922	0	(28,356)	0	0	5.375	2.200	JD	31,354	53,750	01/20/2011	06/01/2018
773038-DN-1	ROCKDALE CNTY GA WTR & SEWERAGE AUTH				1FE	1,437,520	91.9480	1,287,272	1,400,000	1,435,148	0	(2,372)	0	0	2.860	2.560	JJ	20,020	8,898	03/28/2013	07/01/2023
79642B-LF-8	SAN ANTONIO TEXAS WTR REV BUILD AMERICA			1	1FE	430,000	103.8070	446,370	430,000	430,000	0	0	0	0	4.170	4.170	MN	2,291	17,931	11/12/2010	05/15/2021
812626-X9-5	SEATTLE WASHINGTON TAXABLE-REF-SER B				1FE	2,500,000	94.4030	2,360,075	2,500,000	2,500,000	0	0	0	0	1.300	1.300	JJ	18,688	0	05/09/2013	01/01/2019
837147-P5-0	SC ST PUB SVC AUTH REV SER-B, M/W BOND			1	1FE	1,466,745	104.3650	1,565,475	1,500,000	1,494,997	0	4,744	0	0	5.050	5.390	JJ	37,875	75,750	01/26/2007	01/01/2015
842475-TE-5	SOUTHERN CALIFORNIA PUBLIC PO MUNICIPAL				1FE	1,010,800	103.0950	1,030,950	1,000,000	1,000,995	0	(934)	0	0	5.150	5.040	JJ	25,750	51,500	07/26/1999	07/01/2015
880541-QN-0	TENNESSEE ST-C-T GEN OBLIG BOND			1	1FE	1,000,000	102.5330	1,025,330	1,000,000	1,000,000	0	0	0	0	2.676	2.670	FA	11,150	26,760	10/12/2011	08/01/2018
880541-QX-8	TENNESSEE ST-C-T GENERAL OBLIG BOND			1	1FE	200,000	95.2850	190,570	200,000	200,000	0	0	0	0	4.182	4.180	FA	3,485	8,364	10/12/2011	08/01/2031
882722-J5-1	TEXAS ST REF-TAXABLE-PUB FIN AUTH				1FE	3,950,283	103.7870	4,089,208	3,940,000	3,947,167	0	(1,390)	0	0	2.894	2.850	AO	28,506	114,024	07/27/2011	10/01/2018
882722-J6-9	TEXAS ST REF - TXB, NON-CALLABLE				1FE	2,062,860	103.9160	2,078,320	2,000,000	2,045,877	0	(7,268)	0	0	3.194	2.750	AO	15,970	63,880	08/05/2011	10/01/2019
882722-VL-2	TEXAS ST BUILD AMERICA BONDS SER A				1FE	1,506,660	99.2550	1,488,825	1,500,000	1,505,401	0	(421)	0	0	3.973	3.930	AO	14,899	59,595	10/14/2010	04/01/2024
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH MUNICIPAL				1FE	2,000,000	87.8030	1,756,060	2,000,000	2,000,000	0	0	0	0	2.650	2.650	JJ	31,064	0	05/14/2013	07/01/2024
917542-QT-2	UTAH ST BUILD AMERICA BONDS-SER B			1	1FE	2,348,950	102.2300	2,555,750	2,500,000	2,389,451	0	14,582	0	0	3.289	4.070	JJ	41,113	82,225	02/10/2011	07/01/2020
927734-VL-4	VIRGINIA BEACH BUILD AMERICA BONDS A2			1	1FE	1,784,027	106.6280	1,881,984	1,765,000	1,778,594	0	(1,888)	0	0	4.250	4.100	MS	22,087	75,013	12/08/2010	03/15/2021
938240-CP-1	WASHINGTON CNTY ORE CLEAN WTR			1	1FE	1,954,822	108.8320	2,111,341	1,940,000	1,954,038	0	(319)	0	0	5.801	5.740	AO	28,135	112,539	11/15/2010	10/01/2035
93974C-RF-9	WASHINGTON STATE BUILD AMERICA BOND			1	1FE	1,917,661	102.9670	1,837,961	1,785,000	1,906,115	0	(3,765)	0	0	5.090	4.560	FA	37,857	90,857	08/31/2010	08/01/2033
93974C-XC-9	WASHINGTON ST, SER T-2				1FE	1,934,660	106.0630	2,121,260	2,000,000	1,959,616	0	8,951	0	0	3.390	3.930	FA	28,250	67,800	02/08/2011	02/01/2018
93974C-XE-5	WASHINGTON ST TAXABLE-SER T-2				1FE	1,116,926	105.5960	1,214,354	1,150,000	1,126,240	0	3,346	0	0	3.950	4.340	FA	18,927	45,425	02/04/2011	02/01/2020
95648X-AM-7	WEST VIRGINIA, ECON DEV REV TX BOND				1FE	3,225,915	108.0180	3,440,373	3,185,000	3,208,493	0	(2,974)	0	0	5.370	5.230	JJ	85,517	171,035	05/08/2009	07/01/2020
977123-YQ-5	WISCONSIN ST BUILD AMERICA BONDS-SER B				1FE	1,237,164	108.0050	1,323,061	1,225,000	1,231,149	0	(1,606)	0	0	4.153	3.990	JJ	25,437	50,874	11/09/2009	07/01/2017
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						135,054,542	XXX	140,302,887	133,327,625	134,273,954	0	(167,381)	0	0	XXX	XXX	XXX	1,987,083	6,033,699	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						135,054,542	XXX	140,302,887	133,327,625	134,273,954	0	(167,381)	0	0	XXX	XXX	XXX	1,987,083	6,033,699	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
29358B-AA-0	ENSCO OFFSHORE SINKABLE GOVT GUARNT			1	2FE	220,083	105.5710	211,214	200,068	205,026	0	(4,457)	0	0	6.360	4.220	JD	1,060	12,724	11/23/2004	12/01/2015
30769Q-AA-8	FEDERAL AGRICULTURAL MTGE. CO,144A				1FE	21,095,810	113.0720	23,061,034	20,395,000	20,693,192	0	(82,444)	0	0	5.125	4.630	AO	209,049	1,045,244	09/14/2009	04/19/2017
3128X2-3A-1	FEDERAL HOME LOAN MTGE CORP, NOTE			1	1FE	5,767,191	101.0710	5,943,986	5,881,000	5,876,162	0	18,581	0	0	4.500	4.810	AO	65,426	264,645	05/28/2008	04/02/2014
31315M-AV-8	FEDERAL AGRICULTURAL MTGE. CO, NOTE				1FE	2,176,380	102.7660	2,055,320	2,000,000	2,008,805	0	(19,184)	0	0	6.680	5.650	JD	7,793	133,600	06/19/2002	06/10/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31315M-AW-6	FEDERAL FARM CREDIT BANK, NOTE SRS MTN				1FE	2,822,150	103.6680	2,591,700	2,500,000	2,522,072	0	(36,939)	0	0	6.710	5.130	JJ	71,294	167,750	11/07/2003	07/28/2014
31315P-HR-3	FARMER MAC, BOND				1FE	2,000,000	101.1000	2,022,000	2,000,000	2,000,000	0	0	0	0	3.050	3.050	MN	7,964	61,000	04/29/2009	05/14/2014
31331H-2N-6	FEDERAL FARM CREDIT BANK , BOND				1FE	2,097,795	110.6670	1,936,673	1,750,000	1,808,373	0	(32,861)	0	0	7.000	4.890	MS	40,833	122,500	11/13/2002	09/01/2015
31331H-5L-7	FEDERAL FARM CREDIT BANK, BOND				1FE	6,241,500	111.3260	6,679,560	6,000,000	6,047,839	0	(22,104)	0	0	6.125	5.690	JD	2,042	367,500	07/24/2002	12/29/2015
31331H-U9-6	FEDERAL FARM CREDIT BANK , BOND				1FE	5,050,080	110.4240	4,416,960	4,000,000	4,153,378	0	(100,810)	0	0	7.625	4.820	JD	19,486	305,000	10/10/2002	06/08/2015
31331L-DC-9	FARM CREDIT BANK, BOND				1FE	2,675,925	112.0690	2,801,725	2,500,000	2,537,800	0	(15,933)	0	0	6.050	5.300	MS	47,896	151,250	10/24/2002	03/07/2016
31331L-EK-0	FEDERAL FARM CREDIT BANK, BOND				1FE	3,055,690	112.2040	3,085,610	2,750,000	2,826,690	0	(32,036)	0	0	6.030	4.690	MS	46,063	165,825	07/18/2005	03/21/2016
31331L-QZ-4	FEDERAL FARM CREDIT BANK , BOND				1FE	6,943,465	113.7950	7,396,675	6,500,000	6,613,294	0	(37,398)	0	0	5.875	5.180	AO	93,347	381,875	09/27/2002	10/03/2016
31331N-WY-6	FEDERAL FARM CREDIT BANK, NOTE				1FE	1,140,800	111.9880	1,119,880	1,000,000	1,031,684	0	(14,269)	0	0	6.270	4.640	JJ	26,996	62,700	11/01/2004	01/26/2016
31331Q-GB-7	FEDERAL FARM CREDIT BANK, BOND				1FE	2,226,623	114.6350	2,579,288	2,250,000	2,242,185	0	1,799	0	0	5.300	5.400	AO	21,863	119,250	10/17/2002	10/25/2017
31331R-N6-8	FEDERAL FARM CREDIT BANK, NOTE				1FE	1,118,920	119.1090	1,191,090	1,000,000	1,090,381	0	(4,031)	0	0	5.750	4.890	JD	3,833	57,500	07/22/2005	12/07/2028
31331S-2K-8	FEDERAL FARM CREDIT BANK, BONDS				1FE	3,893,560	106.8530	4,274,120	4,000,000	3,976,217	0	13,856	0	0	4.700	5.080	FA	73,633	188,000	02/14/2007	08/10/2015
31331S-6H-1	FEDERAL FARM CREDIT BANK, BOND				1FE	955,380	112.4080	1,124,080	1,000,000	975,687	0	2,955	0	0	4.750	5.180	MS	13,194	47,500	10/26/2005	09/21/2020
31331S-6S-7	FEDERAL FARM CREDIT BANK, AGENCY BOND				1FE	971,100	111.9060	1,119,060	1,000,000	983,748	0	1,872	0	0	4.750	5.020	JJ	20,451	47,500	01/09/2006	01/26/2021
31331S-FQ-1	FEDERAL FARM CREDIT BANK, BOND				1FE	275,044	103.6940	285,159	275,000	275,005	0	(5)	0	0	4.550	4.540	MN	1,773	12,513	11/02/2004	11/10/2014
31331S-KH-5	FEDERAL FARM CREDIT BANK, BOND				1FE	1,734,390	104.5220	1,829,135	1,750,000	1,747,998	0	1,806	0	0	4.500	4.610	JJ	34,781	78,750	12/20/2004	01/22/2015
31331S-LH-4	FEDERAL FARM CREDIT BANK, BOND				1FE	1,265,938	111.7110	1,396,388	1,250,000	1,254,832	0	(1,496)	0	0	4.820	4.670	JD	3,180	60,250	02/23/2005	12/12/2016
31331S-LJ-0	FEDERAL FARM CREDIT BANK, BOND				1FE	968,934	114.0100	1,083,095	950,000	957,904	0	(1,472)	0	0	4.950	4.750	MS	14,499	47,025	01/25/2005	09/10/2018
31331S-SL-8	FEDERAL FARM CREDIT BANK, BOND				1FE	2,436,719	104.5080	2,644,052	2,530,000	2,515,725	0	13,891	0	0	4.830	5.430	JD	3,055	122,199	06/07/2007	12/22/2014
31331S-SM-6	FEDERAL FARM CREDIT BANK, BOND				1FE	1,501,320	113.4950	1,702,425	1,500,000	1,500,499	0	(119)	0	0	5.000	4.990	MS	20,625	75,000	04/08/2005	09/22/2017
31331S-SY-0	FEDERAL FARM CREDIT BANK, BOND				1FE	991,690	114.1250	1,141,250	1,000,000	996,571	0	706	0	0	5.070	5.160	MS	12,957	50,700	11/10/2005	03/29/2018
31331S-TG-8	FEDERAL FARM CREDIT BANK , BOND				1FE	1,003,710	115.6450	1,156,450	1,000,000	1,002,002	0	(264)	0	0	5.300	5.260	AO	12,514	53,000	12/05/2005	04/06/2020
31331S-VN-0	FEDERAL FARM CREDIT BANK, BONDS				1FE	1,000,000	112.8660	1,128,660	1,000,000	1,000,000	0	0	0	0	4.900	4.900	JD	408	49,000	04/20/2005	12/28/2020
31331S-YW-7	FEDERAL FARM CREDIT BANK, BOND				1FE	2,878,560	105.8170	3,174,510	3,000,000	2,977,710	0	14,830	0	0	4.450	5.000	JD	11,125	133,500	02/23/2006	06/01/2015
31331S-ZY-2	FEDERAL FARM CREDIT BANK, BOND				1FE	4,696,505	111.2490	5,284,328	4,750,000	4,722,303	0	3,598	0	0	4.550	4.650	JD	13,808	216,125	08/15/2005	06/08/2020
31331T-Z8-7	FEDERAL FARM CREDIT BANK , BOND				1FE	1,045,030	102.4610	1,024,610	1,000,000	1,002,718	0	(5,467)	0	0	5.300	4.720	JD	1,031	53,000	08/26/2004	06/24/2014
31331V-2U-9	FEDERAL FARM CREDIT BANK, BOND				1FE	1,994,900	111.7160	2,234,320	2,000,000	1,998,387	0	554	0	0	5.125	5.150	FA	35,875	102,500	08/22/2006	08/25/2016
31331V-BL-9	FEDERAL FARM CREDIT BANK, BOND				1FE	974,220	113.4280	1,134,280	1,000,000	985,051	0	1,588	0	0	4.970	5.210	JJ	24,160	49,700	10/26/2005	07/06/2021
31331V-C8-7	FEDERAL FARM CREDIT BANK, BOND				1FE	996,460	114.2700	1,142,700	1,000,000	998,673	0	342	0	0	5.550	5.590	JD	3,854	55,500	07/13/2006	06/06/2017
31331V-FZ-4	FEDERAL FARM CREDIT BANK, BOND				1FE	1,285,088	115.0300	1,437,875	1,250,000	1,269,461	0	(2,317)	0	0	5.375	5.100	MN	9,518	67,188	12/16/2005	11/10/2020
31331V-VA-1	FEDERAL FARM CREDIT BANK				1FE	1,260,775	113.4990	1,418,738	1,250,000	1,257,364	0	(591)	0	0	5.300	5.220	JD	4,785	66,250	02/15/2007	06/05/2023
31331V-X6-8	FEDERAL FARM CREDIT BANK, BOND				1FE	3,050,160	100.6600	3,019,800	3,000,000	3,001,127	0	(8,472)	0	0	5.300	5.000	FA	58,742	159,000	05/03/2007	02/18/2014
31331X-C2-6	FEDERAL FARM CREDIT BANK, BOND				1FE	3,933,520	102.1730	4,086,920	4,000,000	3,995,137	0	10,955	0	0	5.250	5.540	JD	15,167	210,000	07/09/2007	06/05/2014
31331X-FK-3	FEDERAL FARM CREDIT BANK, BOND				1FE	1,243,475	113.7490	1,421,863	1,250,000	1,245,948	0	417	0	0	5.030	5.080	AO	15,020	62,875	12/18/2006	10/05/2021
31331X-LS-9	FEDERAL FARM CREDIT BANK				1FE	748,635	115.1510	863,633	750,000	749,339	0	112	0	0	5.150	5.170	JJ	17,596	38,625	02/21/2007	01/17/2019
31331X-S5-2	FEDERAL FARM CREDIT BANK, BOND				1FE	3,533,965	115.3570	4,037,495	3,500,000	3,514,409	0	(3,553)	0	0	5.550	5.420	FA	80,938	194,250	08/16/2007	08/01/2017
313395-5W-1	FEDERAL HOME LOAN BANK, DEBENTURES				1FE	1,610,985	116.9390	1,754,085	1,500,000	1,530,810	0	(9,372)	0	0	6.640	5.850	JD	4,980	99,600	09/15/2003	12/13/2016
3133M9-3V-2	FEDERAL HOME LOAN BANK , BOND				1FE	1,811,385	103.1440	1,547,160	1,500,000	1,517,087	0	(33,295)	0	0	6.625	4.280	JD	276	99,375	03/12/2003	06/30/2014
3133M9-B4-3	FEDERAL HOME LOAN BANK, BONDS				1FE	6,206,000	103.1770	6,190,620	6,000,000	6,010,964	0	(21,681)	0	0	6.700	6.300	JD	6,700	402,000	06/14/2001	06/25/2014
3133M9-WZ-1	FEDERAL HOME LOAN BANK, BONDS				1FE	3,199,880	104.2360	3,127,080	3,000,000	3,013,495	0	(20,682)	0	0	7.000	6.240	FA	79,333	210,000	06/06/2001	08/15/2014
3133MA-RM-3	FEDERAL HOME LOAN BANK, BOND				1FE	3,103,146	128.1170	3,266,984	2,550,000	2,805,818	0	(34,531)	0	0	7.450	5.480	FA	78,101	189,975	10/21/2002	02/03/2020
3133MA-WE-5	FEDERAL HOME LOAN BANK, BOND				1FE	8,383,679	131.1840	9,773,208	7,450,000	8,159,080	0	(25,133)	0	0	7.125	6.180	FA	200,529	530,813	10/24/2002	02/15/2030
3133MB-2B-2	FEDERAL HOME LOAN BANK, BOND				1FE	6,582,534	107.9480	6,039,691	5,595,000	5,712,064	0	(99,382)	0	0	7.375	5.380	FA	158,175	412,631	11/21/2002	02/13/2015
3133ME-AB-7	FEDERAL HOME LOAN BANK, BOND				1FE	3,234,050	111.5310	3,345,930	3,000,000	3,048,242	0	(21,078)	0	0	6.000	5.180	FA	69,500	180,000	09/11/2002	02/12/2016
3133MJ-QF-0	FEDERAL HOME LOAN BANK, BOND				1FE	5,942,900	112.4730	6,748,380	6,000,000	5,985,501	0	4,929	0	0	5.500	5.590	FA	124,667	330,000	09/11/2002	08/15/2016
3133MS-K4-1	FEDERAL HOME LOAN BANK, BOND				1FE	2,132,078	114.8940	2,585,115	2,250,000	2,182,531	0	5,916	0	0	5.250	5.690	FA	44,625	118,125	10/22/2002	08/15/2022
3133MU-DV-4	FEDERAL HOME LOAN BANK, BOND				1FE	2,661,224	114.5460	3,064,106	2,675,000	2,670,293	0	1,065	0	0	5.375	5.420	MN	18,372	143,781	11/27/2002	11/15/2017
3133X0-PF-0	FEDERAL HOME LOAN BANK, BOND				1FE	5,615,740	115.8140	6,369,770	5,500,000	5,545,589	0	(8,545)	0	0	5.375	5.160	FA	111,681	295,625	09/19/2003	08/15/2018
3134A1-Z6-0	FEDERAL HOME LOAN MTGE CORP, DEBENTURE				1FE	1,826,825	130.9970	1,873,257	1,430,000	1,705,027	0	(14,544)	0	0	8.250	6.020	JD	9,831	117,975	11/19/2002	06/01/2026
3134A4-UM-4	FEDERAL HOME LOAN MTGE CORP. NOTE				1FE	10,585,346	100.1570	10,867,035	10,850,000	10,848,660	0	33,946	0	0	4.500	4.810	JJ	225,138	488,250	07/07/2004	01/15/2014
3134A4-UU-6	FEDERAL HOME LOAN MTGE CORP., NOTE				1FE	4,083,300	102.5980	4,103,920	4,000,000	4,005,602	0	(10,036)	0	0	5.000	4.730	JJ	92,222	200,000	08/20/2004	07/15/2014
313586-UV-9	FEDERAL NATL MORTGAGE ASSN, NOTE				1FE	3,283,204	116.5040	2,959,202	2,540,000	2,699,610	0	(67,192)	0	0	8.200	5.130	MS	64,220	208,280	12/03/2002	03/10/2016
31359M-EA-7	FEDERAL NATL MORTGAGE ASSN, DEB.				1FE	9,729,800	118.0660	10,921,105	9,250,000	9,600,546	0	(15,202)	0	0	6.160	5.760	FA	227,920	569,800	11/13/2002	08/07/2028
31359M-EB-5	FEDERAL NATL MORTGAGE ASSN				1FE	4,052,480	124.3790	4,975,160	4,000,000	4,045,466	0	(781)	0	0	6.210	6.120	FA	100,050	248,400	01/09/2001	08/06/2038
31359M-EU-3	FEDERAL NATL MORTGAGE ASSN., BOND				1FE	9,860,610	125.3640	11,282,760	9,000,000	9,641,012	0	(25,896)	0	0	6.250	5.550	MN	71,875	562,500	02/12/2003	05/15/2029
31359M-FP-3	FEDERAL NATL MORTGAGE ASSN., BOND				1FE	4,966,480	137.2720	5,490,880	4,000,000	4,735,713	0	(27,082)	0	0	7.250	5.520	MN	37,056	290,000	12/09/2002	05/15/2030
31359M-GK-3	FEDERAL NATL MORTGAGE ASS., BOND				1FE	9,243,480	130.0780	10,406,240	8,000,000	8,953,911	0	(33,586)	0	0	6.625	5.520	MN	67,722	530,000	10/15/2002	11/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359M-ZC-0	FANNIE MAE, NOTE				1FE	1,011,440	107.0500	1,070,500	1,000,000	1,003,018	0	(1,593)	0	0	4.375	4.190	AO	9,236	43,750	02/15/2008	10/15/2015
31364F-6P-1	FEDERAL NATL MORTGAGE ASSN., NOTE				1FE	2,210,403	119.0370	2,523,584	2,120,000	2,187,430	0	(2,907)	0	0	5.960	5.630	MS	38,608	126,352	12/07/2004	09/11/2028
31364F-CB-5	FEDERAL NATL MTG ASSN, MTN SRS B NOTE				1FE	6,851,222	120.1850	8,406,941	6,995,000	6,890,548	0	4,254	0	0	6.090	6.240	MS	111,232	425,996	09/25/2002	09/27/2027
31364F-QN-4	FEDERAL NATL MORTGAGE ASSN, MTN				1FE	3,077,978	118.6140	3,654,497	3,081,000	3,079,428	0	22	0	0	6.150	6.150	JJ	80,530	189,482	10/22/2002	01/28/2028
3136F4-3N-2	FEDERAL NATL MORTGAGE ASSN. CALLABLE NOT			1	1FE	1,011,980	115.3980	1,153,980	1,000,000	1,005,276	0	(887)	0	0	5.200	5.080	FA	21,233	52,000	09/13/2004	02/04/2019
649081-AA-4	NEW VALLEY GEN IV,MKWL/SINK CERTS				1FE	2,034,791	109.6630	2,257,099	2,058,214	2,044,432	0	2,733	0	0	4.687	4.860	JJ	44,483	96,706	03/06/2007	01/15/2022
880591-CJ-9	TENNESSEE VALLEY AUTHORITY, BOND				1FE	716,934	126.6200	759,720	600,000	680,958	0	(4,845)	0	0	6.750	5.200	MN	6,750	40,500	12/07/2004	11/01/2025
880591-CP-5	TENNESSEE VALLEY AUTHORITY, BOND				1FE	4,002,840	118.9470	4,757,880	4,000,000	4,002,480	0	(45)	0	0	6.150	6.140	JJ	113,433	246,000	01/10/2001	01/15/2038
880591-CU-4	TENNESSEE VALLEY AUTHORITY, BOND				1FE	26,367,790	118.3360	27,808,960	23,500,000	24,490,419	0	(220,985)	0	0	6.250	5.050	JD	65,278	1,468,750	04/06/2004	12/15/2017
880591-EH-1	TENNESSEE VALLEY AUTHORITY, NOTE				1FE	494,410	106.7310	533,655	500,000	494,783	0	93	0	0	5.250	5.320	MS	7,729	26,250	09/16/2009	09/15/2039
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						265,166,404	XXX	285,876,165	250,675,282	256,856,489	0	(984,682)	0	0	XXX	XXX	XXX	3,459,119	14,601,229	XXX	XXX
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	740,208	108.6900	814,458	749,340	741,670	0	2,762	0	0	5.000	5.110	MON	3,122	37,467	04/03/2008	11/01/2035
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	942,289	108.2620	1,034,363	955,426	944,684	0	3,310	0	0	5.000	5.140	MON	3,981	47,771	04/23/2008	02/01/2033
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	813,260	110.2060	906,173	822,254	814,760	0	451	0	0	5.000	5.100	MON	3,426	41,113	05/09/2008	11/01/2034
31297H-4M-8	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	496,122	108.1170	545,079	504,157	497,439	0	3,210	0	0	5.000	5.150	MON	2,101	25,208	04/23/2008	02/01/2035
31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	902,535	108.0030	988,590	915,336	904,574	0	4,873	0	0	5.000	5.130	MON	3,814	45,767	05/13/2008	09/01/2035
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	724,793	108.5520	797,241	734,433	726,402	0	2,934	0	0	5.000	5.120	MON	3,060	36,722	04/03/2008	01/01/2035
31371M-RQ-2	FEDERAL NATL MORTGAGE ASSN				1FE	448,297	108.4540	490,179	451,969	448,875	0	1,015	0	0	5.000	5.070	MON	1,883	22,598	04/07/2008	04/01/2036
31402D-GN-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	702,949	108.6640	778,324	716,267	705,185	0	4,627	0	0	5.000	5.180	MON	2,984	35,813	04/23/2008	08/01/2034
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	615,829	108.5790	684,928	630,811	618,230	0	6,069	0	0	5.000	5.220	MON	2,628	31,541	04/23/2008	06/01/2035
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	608,114	108.5280	669,175	616,592	609,436	0	3,062	0	0	5.000	5.120	MON	2,569	30,830	04/03/2008	05/01/2036
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	634,990	108.5010	704,604	649,398	637,153	0	5,881	0	0	5.000	5.200	MON	2,706	32,470	04/23/2008	10/01/2036
31405G-AU-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	677,979	108.6800	746,745	687,104	679,524	0	2,738	0	0	5.000	5.130	MON	2,863	34,355	05/09/2008	07/01/2034
31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	599,482	108.5380	665,431	613,085	601,620	0	5,514	0	0	5.000	5.210	MON	2,555	30,654	05/14/2008	10/01/2035
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	660,130	108.5040	726,945	669,970	661,715	0	3,791	0	0	5.000	5.130	MON	2,792	33,499	04/03/2008	09/01/2035
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	366,010	108.5440	404,680	372,825	367,075	0	2,686	0	0	5.000	5.170	MON	1,553	18,641	04/23/2008	01/01/2036
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	592,790	108.4830	652,042	601,055	594,070	0	3,923	0	0	5.000	5.120	MON	2,504	30,053	05/07/2008	04/01/2036
83162C-JW-4	SBAP 1999-20C 1			1	1FE	238,696	108.4580	254,808	234,937	234,937	0	0	0	0	6.300	5.870	MS	4,934	14,801	07/13/2006	03/01/2019
83162C-MQ-3	SBAP 2002-20K 1, PASS THRU				1FE	508,193	108.4530	553,286	510,162	508,942	0	694	0	0	5.080	5.130	MN	4,319	25,920	05/07/2007	11/01/2022
83162C-MT-7	SBAP 2003-20A 1, PASS THRU CERTS			1	1FE	823,627	108.1190	908,671	840,436	830,485	0	5,117	0	0	4.900	5.170	JJ	20,591	41,616	02/23/2006	01/01/2023
83162C-NG-4	SBAP 2003-20J 1, PASS THROUGH				1FE	516,158	107.2530	543,176	506,444	512,998	0	(3,392)	0	0	4.920	4.640	AO	6,229	25,454	01/16/2008	10/01/2023
83162C-NH-2	SBAP 2003-20K CLASS 1, PASS THROUGH				1FE	875,253	108.5570	965,646	889,529	879,614	0	3,802	0	0	4.980	5.220	MN	7,383	45,559	07/28/2008	11/01/2023
83162C-PE-7	SBAP 2004-20L 1				1FE	295,686	107.0490	331,132	309,327	300,331	0	4,306	0	0	4.870	5.450	JD	1,255	17,260	08/14/2006	12/01/2024
83162C-PR-8	SBAP 2005-20G 1, PART CERTS				1FE	1,208,937	106.5370	1,351,173	1,268,266	1,226,629	0	12,988	0	0	4.750	5.370	JJ	30,121	62,258	06/05/2007	07/01/2025
83162C-QA-4	SBAP 2006-20A 1, SBA LOAN				1FE	1,571,604	107.8430	1,694,865	1,571,604	1,571,604	0	0	0	0	5.210	5.200	JJ	40,940	85,911	01/06/2006	01/01/2026
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN			1	1FE	2,944,241	110.2480	3,211,110	2,912,624	2,932,265	0	(7,073)	0	0	5.870	5.720	MN	28,495	185,902	01/25/2007	05/01/2026
83162C-QQ-9	SBAP 2006-10F 1, PARTICIPATION CERTS			1	1FE	149,192	104.2940	155,599	149,192	149,192	0	0	0	0	5.230	5.220	MN	1,300	7,803	11/01/2006	11/01/2016
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS			1	1FE	806,466	107.8770	869,992	806,466	806,466	0	0	0	0	5.360	5.350	MN	7,204	44,629	11/01/2006	11/01/2026
83162C-QS-5	SBAP 2006-20L 1				1FE	1,503,392	106.2650	1,657,343	1,559,632	1,518,821	0	14,041	0	0	5.120	5.570	JD	6,654	89,146	07/24/2007	12/01/2026
83162C-QV-8	SBAP 2007-20B 1, PASS THRU CERTS				1FE	813,205	109.6210	891,443	813,205	813,205	0	0	0	0	5.490	5.480	FA	18,602	46,721	02/14/2007	02/01/2027
83162C-RA-3	SBAP 2007-20E1				1FE	1,312,356	109.0240	1,428,212	1,309,998	1,311,846	0	(456)	0	0	5.310	5.280	MN	11,593	72,543	02/26/2008	05/01/2027
83162C-SH-7	SBAP 2009-20B 1, PASS-THROUGH				1FE	2,630,902	107.7560	2,834,955	2,630,902	2,630,902	0	0	0	0	4.760	4.750	FA	52,180	127,752	02/03/2009	02/01/2029
83162C-SK-0	SBAP 2009-20C 1				1FE	2,840,803	107.7600	2,814,133	2,611,482	2,840,025	0	(779)	0	0	4.660	3.440	MS	40,565	0	11/12/2013	03/01/2029
83162C-SN-4	SBA PARTICIPATION CERTS				1FE	977,607	106.5940	1,042,071	977,607	977,607	0	0	0	0	4.430	4.420	MN	7,218	44,112	05/13/2009	05/01/2029
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTS				1FE	627,732	108.0170	678,057	627,732	627,732	0	0	0	0	4.950	4.940	JD	2,589	32,858	06/10/2009	06/01/2029
83162C-TA-1	SBAP 2010-20A 1				1FE	3,384,971	105.5760	3,295,646	3,121,587	3,384,971	0	0	0	0	4.380	3.260	JJ	68,363	0	10/29/2013	01/01/2030
83162C-TB-9	SBAP 2010-20B 1, PASS THRU				1FE	1,554,542	104.8760	1,630,342	1,554,542	1,554,542	0	0	0	0	4.140	4.130	FA	26,816	66,753	02/11/2010	02/01/2030
83162C-TK-9	SBAP 2010-20G 1				1FE	1,262,147	103.6310	1,307,976	1,262,147	1,262,147	0	0	0	0	3.800	3.790	JJ	23,981	49,669	07/08/2010	07/01/2030
83162C-TL-7	SBAP 2010-20H 1, PAA THROUGH				1FE	808,227	102.2460	826,380	808,227	808,227	0	0	0	0	3.520	3.510	FA	11,854	29,873	08/05/2010	08/01/2030
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						38,179,714	XXX	40,854,973	37,966,070	38,235,900	0	86,094	0	0	XXX	XXX	XXX	467,727	1,651,042	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						303,346,118	XXX	326,731,138	288,641,352	295,092,389	0	(898,588)	0	0	XXX	XXX	XXX	3,926,846	16,252,271	XXX	XXX
00101A-AA-3	AVERY DENNISON, 144A M/W CO GUARNT			1	2FE	5,561,988	112.9850	5,451,526	4,825,000	5,439,738	0	(48,013)	0	0	6.625	3.010	AO	79,914	119,250	12/02/2013	10/01/2017
001055-AE-2	AFLAC, INC. M/W SR UNSECURED			1	1FE	3,907,089	104.4230	3,863,651	3,700,000	3,803,087	0	(62,165)	0	0	3.450	1.750	FA	48,223	127,650	04/20/2012	08/15/2015
001055-AH-5	AFLAC INC, M/W SR UNSECURED			1	1FE	1,998,220	103.1910	2,063,820	2,000,000	1,998,867	0	343	0	0	2.650	2.660	FA	20,022	53,000	02/08/2012	02/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
001055-AL-6	AFLAC INC,M/W SR UNSECURED			1	1FE	4,000,000	96.7980	3,871,920	4,000,000	4,000,000	0	0	0	0	3.625	3.620	JD	6,444	74,514	06/03/2013	06/15/2023
00130H-BH-7	AES CORP, MAKE WHOLE SR NOTE			1	3FE	2,636,125	117.5000	3,055,000	2,600,000	2,622,858	0	(5,182)	0	0	8.000	7.710	AO	43,911	208,000	04/15/2011	10/15/2017
00130H-BN-4	AES CORP CALL @MW +50BP				3FE	1,900,000	117.0000	2,223,000	1,900,000	1,900,000	0	0	0	0	8.000	8.000	JD	12,667	152,000	05/14/2008	06/01/2020
001546-AR-1	AK STEEL CORP, MW CALLABLE			1	4FE	1,890,000	111.7500	2,112,075	1,890,000	1,890,000	0	0	0	0	8.750	8.750	JD	13,781	170,428	11/14/2012	12/01/2018
00206R-AJ-1	A T & T INC, M/W SR UNSEC			1	1FE	3,925,320	112.5680	4,502,720	4,000,000	3,964,062	0	7,606	0	0	5.500	5.750	FA	91,667	220,000	03/27/2008	02/01/2018
00206R-AR-3	AT&T INC, MAKE WHOLE NOTE			1	1FE	4,977,503	114.6360	5,674,482	4,950,000	4,966,086	0	(2,638)	0	0	5.800	5.720	FA	108,460	287,100	02/02/2009	02/15/2019
00206R-AW-2	A T & T INC., M/W SR UNSECURED			1	1FE	1,996,360	104.2750	2,085,500	2,000,000	1,998,231	0	709	0	0	2.950	2.980	MN	7,539	59,000	04/26/2011	05/15/2016
00206R-AZ-5	A T & T INC, MW+25BP			1	1FE	2,556,850	101.3100	2,532,750	2,500,000	2,545,145	0	(5,063)	0	0	3.875	3.600	FA	36,597	96,875	08/16/2011	08/15/2021
00206R-BC-5	AT&T INC, MAKE WHOLE SR UNSECURED			1	1FE	1,997,600	99.8600	1,997,200	2,000,000	1,998,481	0	471	0	0	1.600	1.620	FA	12,089	32,000	02/08/2012	02/15/2017
00206R-BF-8	AT&T INC, M/W SR UNSECURED			1	1FE	998,060	99.3870	993,870	1,000,000	998,645	0	382	0	0	1.700	1.740	JD	1,417	17,000	06/11/2012	06/01/2017
00206R-BN-1	A T & T CORP,MW@15			1	1FE	4,892,090	90.2260	4,511,300	5,000,000	4,900,605	0	8,508	0	0	2.625	2.870	JD	10,938	127,604	02/11/2013	12/01/2022
00206R-CA-8	AT&T INC,MW@15 BULLET			1	1FE	3,902,850	100.0860	3,903,354	3,900,000	3,902,799	0	(51)	0	0	2.375	2.350	MN	8,748	0	11/20/2013	11/27/2018
002824-AU-4	ABBOTT LABORATORIES, SR UNSECURED				1FE	4,153,371	113.0540	4,510,855	3,990,000	4,097,388	0	(18,072)	0	0	5.125	4.520	AO	51,122	204,488	12/30/2010	04/01/2019
00430X-AD-9	ACCELLENT INC, MW +50 BP			1	4FE	4,009,970	104.6250	4,122,225	3,940,000	4,000,934	0	(7,664)	0	0	8.375	7.790	FA	137,490	273,444	07/22/2013	02/01/2017
00434N-AA-3	ACCESS MIDSTREAM PARTNER,MW@50 CALLABLE			1	3FE	738,000	96.5000	712,170	738,000	738,000	0	0	0	0	4.875	4.870	MN	4,597	32,580	12/12/2012	05/15/2023
004498-AA-9	ACI WORLDWIDE INC,144A UNSECURED			1	4FE	745,614	104.5000	767,030	734,000	744,867	0	(746)	0	0	6.375	6.000	FA	17,027	0	08/15/2013	08/15/2020
00507V-AC-3	ACTIVISION BLIZZARD,114A SR UNSECURED			1	3FE	2,720,778	103.5000	2,765,520	2,672,000	2,719,461	0	(1,317)	0	0	5.625	5.250	MS	42,585	0	11/06/2013	09/15/2021
00724F-AA-9	ADOBE SYSTEMS INC., M/W SR UNSECURED			1	2FE	2,001,740	102.7070	2,054,140	2,000,000	2,000,401	0	(358)	0	0	3.250	3.230	FA	27,083	65,000	01/25/2010	02/01/2015
00751Y-AB-2	ADVANCE AUTO PARTS INC, M/W CO GUARNT			1	2FE	6,110,935	101.4740	6,088,440	6,000,000	6,101,405	0	(8,191)	0	0	4.500	4.240	JJ	124,500	191,250	04/02/2013	01/15/2022
008117-AN-3	AETNA INC., CALLABLE SR UNSECURED			1	2FE	986,010	104.9410	1,049,410	1,000,000	989,114	0	1,222	0	0	4.125	4.290	JD	3,438	41,250	05/17/2011	06/01/2021
008117-AP-8	AETNA INC, M/W SR UNSECURED, CALLABLE			1	2FE	1,966,180	92.1150	1,842,300	2,000,000	1,969,587	0	2,965	0	0	2.750	2.940	MN	7,028	56,222	11/02/2012	11/15/2022
00817Y-AK-4	AETNA INC., M/W SR UNSECURED			1	2FE	2,986,400	99.6540	2,989,620	3,000,000	2,990,751	0	2,634	0	0	1.750	1.840	MN	6,708	52,500	05/01/2012	05/15/2017
00846U-AH-4	AGILENT TECHNOLOGIES INC,M/W SR UNSECURE			1	2FE	12,170,751	91.5290	11,072,263	12,097,000	12,163,793	0	(6,047)	0	0	3.200	3.120	AO	96,776	279,792	05/08/2013	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC, SR UNSECURED			1	2FE	1,493,160	94.7810	1,421,715	1,500,000	1,493,493	0	333	0	0	3.875	3.920	JJ	30,677	0	06/18/2013	07/15/2023
00912X-AF-1	AIR LEASE CORP, MW SR UNSECURED			1	2	1,208,504	110.1250	1,304,981	1,185,000	1,202,451	0	(4,830)	0	0	5.625	5.120	AO	16,664	69,290	09/21/2012	04/01/2017
00912X-AJ-3	AIR LEASE CORP, M/W SR UNSECURED			1	2	2,850,000	103.8750	2,960,438	2,850,000	2,850,000	0	0	0	0	4.750	4.750	MS	45,125	77,465	01/29/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEM.,M/W SR UNSECURED			1	1FE	2,471,620	108.2280	2,548,769	2,355,000	2,438,254	0	(13,063)	0	0	4.375	3.670	FA	37,206	103,031	05/06/2011	08/21/2019
009158-AQ-9	AIR PRODUCTS & CHEMICALS, INC,M/W SR UNS			1	1FE	2,990,270	102.2460	3,067,380	3,000,000	2,994,842	0	1,922	0	0	2.000	2.060	FA	24,833	60,000	07/28/2011	08/02/2016
009158-AR-7	AIR PRODUCTS & CHEMICALS, M/W SR UNSECUR			1	1FE	1,998,800	96.2260	1,924,520	2,000,000	1,999,030	0	108	0	0	3.000	3.000	MN	9,667	60,000	10/31/2011	11/03/2021
009158-AS-5	AIR PRODUCTS & CHEMICALS, M/W SR UNSEC			1	1FE	1,997,920	97.8640	1,957,280	2,000,000	1,998,445	0	402	0	0	1.200	1.220	AO	5,067	26,133	09/06/2012	10/15/2017
009158-AT-3	AIR PRODUCTS & CHEMICALS,SR UNSECURED			1	1FE	497,965	91.9540	459,770	500,000	498,127	0	162	0	0	2.750	2.790	FA	5,653	6,837	01/30/2013	02/03/2023
009363-AM-4	AIRGAS INC, MW SR UNSECURED			1	2FE	5,956,880	90.7630	5,445,780	6,000,000	5,960,647	0	3,741	0	0	2.900	2.980	MN	22,233	168,683	01/15/2013	11/15/2022
009363-AP-7	AIRGAS INC, SR UNSECURED, M/W CALLABLE			1	2FE	2,979,450	94.4540	2,833,620	3,000,000	2,981,109	0	1,659	0	0	2.375	2.480	FA	26,917	35,823	06/06/2013	02/15/2020
010284-AL-1	ALABAMA GAS CORP, M/W, BOND			1	2FE	1,000,000	103.8980	1,038,980	1,000,000	1,000,000	0	0	0	0	5.200	5.200	JJ	23,978	52,000	01/11/2005	01/15/2020
010392-DZ-8	ALABAMA POWER CO., M/W SR. NOTE			1	1FE	7,559,195	112.9380	8,142,830	7,210,000	7,362,441	0	(36,163)	0	0	5.500	4.870	AO	83,716	396,550	09/11/2009	10/15/2017
010392-EB-0	ALABAMA POWER CO, M/W SR NOTE			1	1FE	5,831,724	113.8890	6,192,145	5,437,000	5,726,509	0	(25,338)	0	0	5.875	5.110	JD	26,619	319,424	12/15/2010	12/01/2022
010392-EK-0	ALABAMA POWER CO, M/W BOND			1	1FE	995,350	111.5840	1,115,840	1,000,000	997,999	0	333	0	0	5.125	5.170	FA	19,361	51,250	02/10/2004	02/15/2019
010392-ER-5	ALABAMA POWER CO, M/W SR NOTE			1	1FE	984,880	108.5080	1,085,080	1,000,000	995,256	0	2,144	0	0	5.200	5.440	JJ	23,978	52,000	07/28/2008	01/15/2016
010392-EW-4	ALABAMA POWER CO, M/W SR NOTE			1	1FE	5,139,996	110.1150	5,516,762	5,010,000	5,069,122	0	(17,404)	0	0	5.550	5.120	FA	115,856	278,055	08/07/2009	02/01/2017
010392-FE-3	ALABAMA POWER CO M/W SR NOTE			1	1FE	1,496,790	101.8930	1,528,395	1,500,000	1,497,515	0	283	0	0	3.950	3.970	JD	4,938	59,250	05/18/2011	06/01/2021
012653-AA-9	ALBEMARLE CORP, M/W SR UNSECURED			1	2FE	2,127,876	104.3460	2,055,616	1,970,000	2,018,124	0	(43,176)	0	0	5.100	2.790	FA	41,863	100,470	05/20/2011	02/01/2015
012725-AA-5	ALBEMARLE CORP., CALLABLE SR UNSECURED			1	2FE	9,472,740	102.7260	9,245,340	9,000,000	9,407,056	0	(54,124)	0	0	4.500	3.710	JD	18,000	405,000	10/04/2012	12/15/2020
013817-AL-5	ALCOA INC MAKE WHOLE NOTE			1	3FE	1,994,200	107.6360	2,152,720	2,000,000	1,997,874	0	616	0	0	5.550	5.580	FA	46,250	111,000	01/23/2007	02/01/2017
014477-AD-5	ALERIS INTERNATIONAL INC,			1	6	0	0.0000	0	1,745,000	0	0	0	0	0	9.000	0.000	JD	0	320	04/16/2008	12/15/2014
015271-AC-3	ALEXANDRIA REAL ESTATE,M/W CO GUARNT			1	2FE	4,554,814	100.6250	4,379,200	4,352,000	4,537,812	0	(16,443)	0	0	4.600	3.960	AO	50,048	200,192	02/27/2013	04/01/2022
015271-AD-1	ALEXANDRIA REAL ESTATE,M/W SR UNSECURED			1	2FE	1,495,680	93.1830	1,397,745	1,500,000	1,495,894	0	214	0	0	3.900	3.930	JD	2,600	30,550	05/29/2013	06/15/2023
018804-AQ-7	ALLIANT TECHSYSTEMS INC,MW@50 CALLABLE			1	4FE	2,134,425	100.2500	2,109,260	2,104,000	2,133,648	0	(778)	0	0	5.250	4.960	AO	18,410	0	10/22/2013	10/01/2021
020002-AH-4	ALLSTATE CORP., DEB.				1FE	3,250,655	118.1280	4,134,480	3,500,000	3,404,561	0	17,776	0	0	6.750	7.480	MN	30,188	236,250	09/10/2001	05/15/2018
020039-AJ-2	ALLTEL CORP., M/W, DEB.			1	2FE	2,662,710	115.6560	3,469,680	3,000,000	2,737,327	0	8,664	0	0	6.800	7.780	MN	34,000	204,000	01/08/2001	05/01/2029
021332-AC-5	ALTA MESA HLDGS/FINANCE, MW SENIOR NOTE			1	4FE	1,000,000	107.0000	1,070,000	1,000,000	1,000,000	0	0	0	0	9.625	9.620	AO	20,319	96,250	01/27/2011	10/15/2018
021441-AD-2	ALTERA CORP,MW@15 BULLET			1	2FE	993,830	98.4630	984,630	1,000,000	994,087	0	257	0	0	1.750	1.930	MN	2,236	8,750	11/04/2013	05/15/2017
021441-AE-0	ALTERA CORP,MW@25 BULLET			1	2FE	3,988,750	99.1540	3,966,160	4,000,000	3,989,108	0	358	0	0	2.500	2.550	MN	16,667	0	10/29/2013	11/15/2018
022249-BA-3	ALUMINUM COMPANY OF AMERICA, M/W BONDS			1	3FE	3,916,658	111.8840	4,313,128	3,855,000	3,878,027	0	(4,789)	0	0	6.500	6.290	JD	11,137	250,575	11/27/2002	06/15/2018
02360F-AA-4	UNION ELECTRIC CO., M/W, SECURED NOTE			1	1FE	4,948,689	111.3570	5,464,288	4,907,000	4,926,950	0	(2,927)	0	0	5.100	5.010	AO	62,564	250,257	04/28/2005	10/01/2019
02360F-AB-2	UNION ELECTRIC, BOND				1FE	2,976,600	107.0830	3,212,490	3,000,000	2,979,645	0	423	0	0	5.300	5.350	FA	66,250	159,000	07/21/2005	08/01/2037
02369A-AG-3	AMERICAN ACHIEVEMENT CORP, 144A SR SECUR			1	4FE	1,197,000	105.2500	1,399,825	1,330,000	1,197,000	0	0	0	0	10.875	10.380	AO	30,535	144,638	11/30/2010	04/15/2016
025815-AA-9	AMERICAN EXPRESS, SR UNSECURED				1FE	999,620	100.2230	1,002,230	1,000,000	999,762	0	126	0	0	0.875	0.880	MN	1,167	8,726	11/08/2012	11/13/2015

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-AX-7	AMERICAN EXPRESS CO., SR UNSECURED				1FE	2,199,138	115.3690	2,365,065	2,050,000	2,129,013	0	(19,242)	0	0	6.150	4.980	FA	43,076	126,075	01/28/2010	08/28/2017
02581F-YA-1	AMERICAN EXPR CENTURION BANK NOTES				1FE	3,995,840	113.1220	4,524,880	4,000,000	3,998,284	0	436	0	0	5.950	5.960	JD	12,561	238,000	06/07/2007	06/12/2017
02581F-YE-3	AMERICAN EXPR CENTURION, SR UNSECURED				1FE	3,149,040	114.7270	3,441,810	3,000,000	3,078,092	0	(18,682)	0	0	6.000	5.210	MS	54,000	180,000	11/12/2009	09/13/2017
0258M0-CZ-0	AMERICAN EXPRESS CREDIT CO, SR UNSECURED				1FE	1,057,250	102.9650	1,029,650	1,000,000	1,008,608	0	(12,861)	0	0	5.125	3.770	FA	17,938	51,250	12/28/2009	08/25/2014
0258M0-DC-0	AMERICAN EXPRESS CREDIT, SR UNSECURED				1FE	5,806,234	104.4880	6,060,304	5,800,000	5,803,746	0	(1,311)	0	0	2.800	2.770	MS	46,013	162,400	12/15/2011	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT SR UNSECURED				1FE	3,989,160	102.7880	4,111,520	4,000,000	3,992,839	0	2,106	0	0	2.375	2.430	MS	25,597	95,000	03/21/2012	03/24/2017
0258M0-DE-6	AMERICAN EXPRESS CREDIT,SR UNSECURED				1FE	1,520,940	101.6140	1,524,210	1,500,000	1,510,858	0	(7,413)	0	0	1.750	1.240	JD	1,385	26,250	08/14/2012	06/12/2015
0258M0-DJ-5	AMERICAN EXPRESS CREDIT, SR UNSECURED				1FE	998,960	100.1680	1,001,680	1,000,000	999,043	0	83	0	0	2.125	2.140	JJ	8,972	0	07/24/2013	07/27/2018
026351-AZ-9	AMERICAN GENERAL CORP., SR. NOTE				2FE	1,020,046	115.4130	1,229,148	1,065,000	1,030,892	0	1,242	0	0	6.625	6.970	FA	26,655	70,556	07/13/2001	02/15/2029
026609-AC-1	AMERICAN HOME PRODUCTS CORP., DEB				1FE	2,130,980	124.8400	2,496,800	2,000,000	2,079,709	0	(6,142)	0	0	7.250	6.660	MS	48,333	145,000	05/21/2002	03/01/2023
02687Q-BW-7	AMERICAN INTL GROUP, MTN NOTE				2FE	1,004,600	111.7720	2,235,440	2,000,000	1,004,600	0	0	0	0	5.450	5.460	MN	13,019	109,000	05/15/2007	05/18/2017
03073E-AJ-4	AMERISOURCEBERGEN CORP, SR UNSECURED			1	1FE	998,580	98.2690	982,690	1,000,000	998,843	0	126	0	0	3.500	3.510	MN	4,472	35,000	11/08/2011	11/15/2021
03076C-AE-6	AMERIPRISE FINANCIAL INC, M/W SR UNSECUR			1	1FE	3,916,013	112.7750	4,229,063	3,750,000	3,869,276	0	(16,206)	0	0	5.300	4.700	MS	58,521	198,750	12/14/2010	03/15/2020
03077J-AA-8	AMERIGAS FINANCE LLC/COR,CO GUARNT			1	3FE	280,000	109.2500	305,900	280,000	280,000	0	0	0	0	6.750	6.750	MN	2,153	18,900	01/05/2012	05/20/2020
030955-AN-8	SBC COMMUNICATIONS, CO GUARNT				1FE	1,780,960	107.8740	2,157,480	2,000,000	1,836,780	0	6,397	0	0	6.550	7.500	JJ	60,406	131,000	12/08/2000	01/15/2028
031162-AJ-9	AMGEN, INCORPORATED, M/W SR NOTE			1	2FE	5,979,399	103.7170	6,114,117	5,895,000	5,909,401	0	(15,707)	0	0	4.850	4.560	MN	34,150	285,908	03/10/2009	11/18/2014
031162-AV-2	AMGEN, INC.			1	2FE	5,129,560	113.4600	5,673,000	5,000,000	5,060,927	0	(15,923)	0	0	5.850	5.440	JD	24,375	292,500	06/09/2009	06/01/2017
031162-BF-6	AMGEN INC., M/W SR UNSECURED			1	2FE	997,680	103.1030	1,031,030	1,000,000	998,815	0	463	0	0	2.300	2.350	JD	1,022	23,000	06/27/2011	06/15/2016
031652-BE-9	AMKOR TECHNOLOGIES, INC,MW@50 CALLABLE			1	3FE	1,098,380	103.7500	1,139,175	1,098,000	1,098,314	0	(68)	0	0	6.625	6.610	JD	6,062	72,743	01/07/2013	06/01/2021
031652-BG-4	AMKOR TECHNOLOGIES.MW@50 CALLABLE			1	3FE	2,058,686	102.7500	2,106,375	2,050,000	2,057,398	0	(1,026)	0	0	6.375	6.290	AO	32,672	134,318	09/19/2012	10/01/2022
032095-AB-7	AMPHENOL CORP, SR UNSECURED			1	2FE	5,517,019	96.2760	5,049,676	5,245,000	5,498,313	0	(18,907)	0	0	4.000	3.290	FA	87,417	124,900	05/07/2013	02/01/2022
032511-BH-9	ANADARKO PETRO. CORP., M/W SR UNSECURED			1	2FE	550,000	114.8070	631,439	550,000	550,000	0	0	0	0	6.375	6.370	MS	10,324	35,063	08/09/2010	09/15/2017
032654-AG-0	ANALOG DEVICES, INC., M/W SR UNSECURED			1	1FE	995,280	104.2380	1,042,380	1,000,000	997,766	0	928	0	0	3.000	3.100	AO	6,333	30,000	03/30/2011	04/15/2016
035287-AD-3	ANIXTER INC, M/W BOND			1	3FE	1,600,000	105.1250	1,682,000	1,600,000	1,600,000	0	0	0	0	5.625	5.620	MN	15,000	90,000	04/25/2012	05/01/2019
037389-AY-9	AON CORP, M/W SR UNSECURED			1	2FE	6,970,635	104.2870	7,195,803	6,900,000	6,936,442	0	(14,483)	0	0	3.125	2.890	MN	20,365	215,625	08/03/2011	05/27/2016
037411-AN-5	APACHE CORP., SR NOTE				1FE	6,340,122	116.3020	6,512,912	5,600,000	5,864,037	0	(55,995)	0	0	7.000	5.680	FA	163,333	392,000	01/21/2003	02/01/2018
037411-AP-0	APACHE CORP., SR NOTE				1FE	3,806,191	123.2900	4,015,555	3,257,000	3,500,931	0	(36,442)	0	0	7.625	6.000	JJ	124,173	248,346	12/04/2002	07/01/2019
037411-AS-4	APACHE CORP CALL @ MW +15BP			1	1FE	9,024,070	112.3890	10,115,010	9,000,000	9,007,189	0	(2,220)	0	0	5.625	5.590	JJ	233,438	506,250	09/26/2008	01/15/2017
037411-BB-0	APACHE CORP, M/W SR UNSECURED			1	1FE	997,130	100.2020	1,002,020	1,000,000	998,091	0	559	0	0	1.750	1.810	AO	3,694	17,500	04/03/2012	04/15/2017
037411-BD-6	APACHE CORP, MW UNSECURED			1	1FE	6,791,176	92.7150	6,304,620	6,800,000	6,792,215	0	928	0	0	2.625	2.630	JJ	82,308	110,075	12/21/2012	01/15/2023
037735-CD-7	APPALACHIAN POWER CO, M/W SR UNSECURED			1	2FE	990,360	109.3720	1,093,720	1,000,000	995,325	0	1,222	0	0	5.000	5.150	JD	4,167	50,000	08/24/2009	06/01/2017
037735-CP-0	APPALACHIAN POWER CO, M/W SR NOTE			1	2FE	1,991,020	124.2850	2,485,700	2,000,000	1,993,876	0	762	0	0	7.950	8.010	JJ	73,317	159,000	03/04/2009	01/15/2020
037833-AK-6	APPLE INC, M/W SR UNSECURED			1	1FE	3,000,430	89.9210	2,697,630	3,000,000	3,000,405	0	(26)	0	0	2.400	2.390	MN	11,600	36,000	04/30/2013	05/03/2023
038222-AE-5	APPLIED MATERIALS, INC. M/W SR UNS			1	1FE	3,000,930	103.8240	3,114,720	3,000,000	3,000,475	0	(185)	0	0	2.650	2.640	JD	3,533	79,500	06/02/2011	06/15/2016
039483-AH-5	ARCHER-DANIELS-MIDLAN, DEBENTURE				1FE	6,892,001	121.3090	6,634,389	5,469,000	5,980,718	0	(139,364)	0	0	8.375	5.240	AO	96,695	458,029	09/15/2009	04/15/2017
039483-AM-4	ARCHER-DANIELS-MIDLAND, DEB.				1FE	7,215,714	121.6960	8,518,720	7,000,000	7,155,516	0	(7,063)	0	0	7.500	7.230	MS	154,583	525,000	09/10/2001	03/15/2027
039483-AN-2	ARCHER-DANIELS, SR UNSECURED				1FE	1,163,000	114.6390	1,146,390	1,000,000	1,143,553	0	(6,815)	0	0	6.750	5.280	JD	3,000	67,500	12/22/2010	12/15/2027
039483-AR-3	ARCHER-DANIELS SR UNSECURED				1FE	1,194,950	114.9770	1,149,770	1,000,000	1,172,700	0	(7,350)	0	0	6.625	4.990	MN	11,042	66,250	10/18/2010	05/01/2029
039483-AU-6	ARCHER-DANIELS M/W SR UNSECURED			1	1FE	3,066,570	106.3660	3,190,980	3,000,000	3,062,333	0	(1,521)	0	0	5.375	5.210	MS	47,479	161,250	11/18/2010	09/15/2035
039483-AY-8	ARCHER-DANIELS, M/W SR UNSECURED			1	1FE	2,548,500	113.0260	2,825,650	2,500,000	2,525,777	0	(5,359)	0	0	5.450	5.170	MS	40,118	136,250	04/22/2009	03/15/2018
039483-BB-7	ARCHER-DANIELS-MIDLAND,M/W NOTE			1	1FE	1,007,290	105.1410	1,051,410	1,000,000	1,005,603	0	(652)	0	0	4.479	4.380	MS	14,930	44,790	03/30/2011	03/01/2021
046003-JU-4	ASSOCIATES CORP OF NO AMERICA, DEB.				1FE	4,521,880	118.9810	4,759,240	4,000,000	4,208,608	0	(36,541)	0	0	6.950	5.700	MN	46,333	278,000	09/24/2002	11/01/2018
048303-CD-1	ATLANTIC CITY ELECTRIC, CALL @ MW			1	1FE	1,598,345	123.4670	1,852,005	1,500,000	1,557,225	0	(9,757)	0	0	7.750	6.790	MN	14,854	116,250	04/02/2009	11/15/2018
048303-CE-9	ATLANTIC CITY ELECTRIC,CALLBLE 1ST MTGE			1	1FE	998,480	105.4210	1,054,210	1,000,000	998,830	0	135	0	0	4.350	4.360	AO	10,875	43,500	03/29/2011	04/01/2021
049164-AU-0	ATLAS AIR INC, P/T CERT SRS 991A				3	20,334	102.0000	21,605	21,181	20,782	0	141	0	0	7.200	7.650	MON	123	1,523	04/28/2004	01/02/2019
04939M-AH-2	ATLAS PIPELINE PARTNERS LP,144A SR UNSEC			1	4FE	858,000	95.2500	817,245	858,000	858,000	0	0	0	0	5.875	5.870	FA	21,003	23,804	01/28/2013	08/01/2023
049560-AF-2	ATMOS ENERGY CORP. M/W SR UNSECURED			1	2FE	10,160,756	103.3070	9,943,299	9,625,000	9,716,041	0	(111,840)	0	0	4.950	3.710	AO	100,581	476,438	01/07/2010	10/15/2014
05070G-AE-8	AUDATEX NORTH AMERICA IN,MW@50 CALLABLE			1	3FE	704,110	104.7500	724,870	692,000	703,859	0	(251)	0	0	6.000	5.630	JD	1,845	18,799	10/17/2013	06/15/2021
05070G-AG-3	AUDATEX NORTH AMERICA IN,MW@50 CALLABLE			1	3FE	545,000	103.0000	561,350	545,000	545,000	0	0	0	0	6.125	6.120	MN	5,193	0	10/17/2013	11/01/2023
05329W-AJ-1	AUTONATION INC., M/W CO GUARNT			1	2FE	1,058,746	115.7500	1,244,313	1,075,000	1,065,197	0	1,900	0	0	6.750	6.990	AO	15,319	72,563	04/14/2010	04/15/2018
053332-AM-4	AUTOZONE, INC. CALLABLE SR UNSECURED			1	2FE	999,840	96.4880	964,880	1,000,000	999,856	0	15	0	0	3.700	3.700	AO	7,811	37,000	04/17/2012	04/15/2022
053332-AN-2	AUTOZONE, INC.M/W SR UNSECURED, CALLABLE			1	2FE	1,989,760	90.0130	1,800,260	2,000,000	1,990,843	0	949	0	0	2.875	2.930	JJ	26,514	38,653	11/02/2012	01/15/2023
053332-AP-7	AUTOZONE, INC. M/W SR UNSECURED			1	2FE	6,871,768	90.5520	6,239,033	6,890,000	6,873,249	0	1,481	0	0	3.125	3.150	JJ	144,738	0	05/03/2013	07/15/2023
05348E-AM-1	AVALONBAY COMMUNITIES, INC. M/W SR UNSEC			1	2FE	8,627,886	111.6870	9,188,489	8,227,000	8,429,827	0	(57,649)	0	0	5.700	4.840	MS	138,076	468,939	07/12/2010	03/15/2017
05348E-AP-4	AVALONBAY COMMUNITIES, INC. SR UNSECURED			1	2FE	2,980,650	102.3080	3,069,240	3,000,000	2,985,967	0	1,693	0	0	3.950	4.020	JJ	54,642	118,500	11/10/2010	01/15/2021
05348E-AQ-2	AVALONBAY COMMUNITIES, INC M/W SR UNSEC			1	2FE	5,657,133	91.8200	5,178,648	5,640,000	5,655,368	0	(1,551)	0	0	2.950	2.910	MS	48,990	167,304	10/19/2012	09/15/2022
05348E-AR-0	AVALONBAY, SR UNSECURED			1	2FE	3,388,247	90.0970	3,094,832	3,435,000	3,391,855	0	3,569	0	0	2.850	3.000	MS	28,825	73,695	02/13/2013	03/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053611-AG-4	AVERY DENNISON CORP SR UNSECURED			1	2FE	7,415,163	91.1630	6,746,062	7,400,000	7,414,385	0	(778)	0	0	3.350	3.320	AO	52,334	128,770	05/17/2013	04/15/2023
05367A-AE-3	AVIATION CAPITAL GROUP,144A SR UNSECURED			1	3FE	1,726,480	103.5220	1,764,015	1,704,000	1,722,727	0	(3,753)	0	0	4.625	4.320	JJ	33,056	41,375	02/04/2013	01/31/2018
05379B-AN-7	AVISTA CORP., M/W 1ST MORTGAGE			1	1FE	2,782,450	114.6100	2,865,250	2,500,000	2,680,601	0	(36,552)	0	0	5.950	4.140	JD	12,396	148,750	02/02/2011	06/01/2018
05379B-AP-2	AVISTA CORP., M/W 1ST MORTGAGE			1	1FE	1,041,190	109.9970	1,099,970	1,000,000	1,032,443	0	(3,162)	0	0	5.125	4.640	AO	12,813	51,250	02/01/2011	04/01/2022
053807-AM-5	AVNET, INC. MAKE WHOLE SR UNSECURED			1	2FE	5,701,982	107.5530	5,486,279	5,101,000	5,348,561	0	(142,849)	0	0	6.000	2.990	MS	102,020	306,060	07/07/2011	09/01/2015
05531F-AA-1	BB&T CORPORATION, SR UNSECURED				1FE	3,196,980	101.7240	3,051,720	3,000,000	3,015,155	0	(44,774)	0	0	5.700	4.140	AO	28,975	171,000	08/21/2009	04/30/2014
05531F-AG-8	BB&T CORPORATION, CALLABLE MTN NOTE			1	1FE	2,001,540	104.5710	2,091,420	2,000,000	2,000,711	0	(307)	0	0	3.200	3.180	MS	18,844	64,000	03/01/2011	03/15/2016
05531F-AK-9	BB&T CORPORATION, SR NOTE, SERIES C			1	1FE	1,995,660	101.1050	2,022,100	2,000,000	1,997,147	0	845	0	0	2.150	2.190	MS	11,825	43,000	03/15/2012	03/22/2017
05531F-AL-7	BB&T CORPORATION, CALLABLE SR UNSECURED			1	1FE	998,180	99.1070	991,070	1,000,000	998,668	0	354	0	0	1.600	1.630	FA	6,044	16,044	08/07/2012	08/15/2017
05531F-AM-5	BB&T CORPORATION, SR UNSECURED			1	1FE	1,997,520	97.3670	1,947,340	2,000,000	1,998,055	0	492	0	0	1.450	1.470	JJ	13,614	18,608	11/14/2012	01/12/2018
055482-AJ-2	BJ SERVICES CO CALL@MW +40BP			1	1FE	2,024,880	114.9080	2,298,160	2,000,000	2,012,762	0	(2,467)	0	0	6.000	5.830	JD	10,000	120,000	05/15/2008	06/01/2018
05564E-BK-1	BRE PROPERTIES MW +25BP				2FE	9,983,380	109.6970	10,975,185	10,005,000	10,013,082	0	(4,522)	0	0	5.500	5.420	MS	162,025	550,275	04/27/2011	03/15/2017
05564E-BL-9	BRE PROPERTIES, MW +37.5BP				2FE	4,059,480	107.2700	4,290,800	4,000,000	4,047,806	0	(5,676)	0	0	5.200	4.990	MS	61,244	208,000	10/20/2011	03/15/2021
05564E-BM-7	BRE PROPERTIES INC,M/W SR UNSECURED			1	2FE	5,929,417	91.8230	5,417,557	5,900,000	5,926,707	0	(2,619)	0	0	3.375	3.310	JJ	91,819	183,638	11/05/2012	01/15/2023
05565E-D*-3	BMW US CAP LLC, P/P GUARNT SR NOTE				1	4,000,000	104.8250	4,193,024	4,000,000	4,000,000	0	0	0	0	5.730	5.730	MN	38,200	229,200	11/01/2007	05/01/2015
05566S-AA-1	BURLINGTON NORTH SANTA FE, MKWL/SINK,			1	1FE	1,199,339	107.2580	1,284,799	1,197,859	1,198,790	0	(230)	0	0	4.830	4.810	JJ	26,678	57,857	07/29/2005	01/15/2023
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST			1	1FE	610,064	112.7500	716,508	635,484	617,495	0	3,545	0	0	4.967	5.350	AO	7,891	31,564	04/21/2008	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT			1	1FE	2,959,750	112.2900	3,325,672	2,961,681	2,960,229	0	216	0	0	5.996	6.000	AO	44,396	177,639	02/03/2009	04/01/2024
057224-AK-3	BAKER HUGHES, INC., M/W SR. NOTE			1	1FE	6,470,858	123.9350	7,436,100	6,000,000	6,355,554	0	(13,957)	0	0	6.875	6.250	JJ	190,208	412,500	01/17/2003	01/15/2029
057224-AY-3	BAKER HUGHES, M/W SR NOTE			1	1FE	12,306,060	123.2060	13,922,278	11,300,000	11,874,404	0	(99,406)	0	0	7.500	6.240	MN	108,292	847,500	06/09/2009	11/15/2018
057224-BC-0	BAKER HUGHES, INC., MW			1	1FE	997,960	99.2910	992,910	1,000,000	998,386	0	184	0	0	3.200	3.220	FA	12,089	32,000	08/10/2011	08/15/2021
058498-AN-6	BALL CORP., CALLABLE SR NOTE			1	3FE	3,653,027	108.0000	3,786,480	3,506,000	3,589,976	0	(25,430)	0	0	7.375	6.450	MS	86,189	258,568	10/12/2011	09/01/2019
058498-AR-7	BALL CORP,M/W CO GUARNT			1	3FE	1,125,000	99.0000	1,113,750	1,125,000	1,125,000	0	0	0	0	5.000	5.000	MS	16,563	56,250	02/24/2012	03/15/2022
059165-ED-8	BALTIMORE GAS & ELECTRIC, SR UNSECURED			1	2FE	1,988,980	99.2780	1,985,560	2,000,000	1,991,008	0	974	0	0	3.500	3.560	MN	8,944	70,000	11/10/2011	11/15/2021
060505-AU-8	BANK OF AMERICA CORP., SR UNSECURED				1FE	1,984,920	103.6080	2,072,160	2,000,000	1,998,565	0	1,570	0	0	5.125	5.210	MN	13,097	102,500	11/04/2002	11/15/2014
060505-DB-7	BANK OF AMERICA CORP, SUBORDINATED				2FE	3,000,000	110.7020	3,321,060	3,000,000	3,000,000	0	0	0	0	5.490	5.490	MS	48,953	164,700	12/19/2006	03/15/2019
06299V-9V-2	BANK OF GUAM CD	$SD			1FE	50,000	100.0000	50,000	50,000	50,000	0	0	0	0	0.380	0.380	MAT	50	0	09/27/2013	09/27/2015
064057-BD-3	BANK OF NEW YORK CO., INC., SUB NOTE				1FE	4,661,324	112.5560	5,177,576	4,600,000	4,621,817	0	(4,893)	0	0	5.500	5.360	JD	21,083	253,000	09/18/2003	12/01/2017
064058-AA-8	BANK OF NEW YORK MELLON,SR UNSECURED				1FE	1,004,624	101.0840	1,010,840	1,000,000	1,003,209	0	(887)	0	0	1.969	1.870	JD	602	19,690	05/10/2012	06/20/2017
06406H-BN-8	BANK OF NEW YORK MELLON, NOTE				1FE	998,320	102.6930	1,026,930	1,000,000	999,634	0	341	0	0	3.100	3.130	JJ	14,294	31,000	11/06/2009	01/15/2015
06406H-BP-3	BANK OF NEW YORK MELLON, SR NOTE				1FE	2,182,649	107.7630	2,230,694	2,070,000	2,149,898	0	(11,534)	0	0	4.600	3.870	JJ	43,907	95,220	01/14/2011	01/15/2020
06406H-BQ-1	BANK OF NEW YORK MELLON, SR UNSECURED				1FE	1,997,420	103.5200	2,070,400	2,000,000	1,999,205	0	524	0	0	2.950	2.970	JD	2,131	59,000	06/11/2010	06/18/2015
06406H-BU-2	BANK OF NEW YORK MELLON, NOTES				1FE	1,747,025	106.2600	1,859,550	1,750,000	1,747,770	0	266	0	0	4.150	4.170	FA	30,260	72,625	01/25/2011	02/01/2021
06406H-BX-6	BANK OF NEW YORK MELLON, NOTE				1FE	1,998,300	103.2780	2,065,560	2,000,000	1,999,100	0	335	0	0	2.300	2.310	JJ	19,550	46,000	07/21/2011	07/28/2016
06406H-BY-4	BANK OF NEW YORK MELLON, SR UNSECURED			1	1FE	3,997,320	102.3140	4,092,560	4,000,000	3,997,849	0	238	0	0	3.550	3.550	MS	38,656	142,000	09/16/2011	09/23/2021
06406H-BZ-1	BANK OF NEW YORK MELLON, SR UNSECURED			1	1FE	3,995,800	101.0810	4,043,240	4,000,000	3,998,723	0	1,401	0	0	1.700	1.730	MN	6,989	68,000	11/17/2011	11/24/2014
06406H-CC-1	BANK OF NEW YORK MELLON,CALLABLE NOTE			1	1FE	999,090	100.7680	1,007,680	1,000,000	999,651	0	303	0	0	1.200	1.230	FA	4,367	12,000	02/13/2012	02/20/2015
06406H-CE-7	BANK OF NEW YORK MELLON, SR UNSECURED			1	1FE	1,997,140	97.4880	1,949,760	2,000,000	1,997,792	0	549	0	0	1.300	1.320	JJ	11,267	19,500	10/18/2012	01/25/2018
067383-AC-3	CR BARD INC., M/W SR UNSECURED			1	1FE	7,663,812	104.3890	7,839,614	7,510,000	7,626,094	0	(14,715)	0	0	4.400	4.130	JJ	152,370	330,440	06/27/2011	01/15/2021
067383-AD-1	CR BARD INC, M/W SR UNSECURED			1	1FE	1,997,460	96.4710	1,929,420	2,000,000	1,998,036	0	490	0	0	1.375	1.400	JJ	12,681	19,479	10/25/2012	01/15/2018
070101-D@-6	BASIN ELEC POWER COOP, 1ST MTGE				1	500,000	104.3710	521,857	500,000	500,000	0	0	0	0	4.000	4.000	AO	3,500	20,000	10/21/2009	10/28/2016
071813-AM-1	BAXTER INTERNATIONAL, INC.M/W SR UNSECUR			1	1FE	1,524,978	119.6260	1,555,138	1,300,000	1,497,397	0	(9,353)	0	0	6.625	5.100	FA	32,536	86,125	11/12/2010	02/15/2028
071813-AU-3	BAXTER INTERNATIONAL, INC., NOTE M/W			1	1FE	3,951,914	104.8250	4,187,759	3,995,000	3,986,422	0	6,744	0	0	4.625	4.800	MS	54,404	184,769	02/12/2008	03/15/2015
071813-AW-9	BAXTER INTERNATIONAL INC, M/W SR NOTE			1	1FE	1,295,519	112.6810	1,419,781	1,260,000	1,273,484	0	(4,580)	0	0	5.900	5.460	MS	24,780	74,340	07/28/2008	09/01/2016
071813-AY-5	BAXTER INTERNATIONAL INC, M/W SR NOTE			1	1FE	7,465,350	112.9600	8,472,000	7,500,000	7,481,986	0	2,667	0	0	5.375	5.400	JD	33,594	403,125	06/11/2009	06/01/2018
071813-AZ-2	BAXTER INTL, INC.M/W SR UNSECURED			1	1FE	1,130,943	100.5490	1,106,039	1,100,000	1,101,163	0	(6,880)	0	0	4.000	3.350	MS	14,667	44,000	05/20/2009	03/01/2014
071813-BA-6	BAXTER INTERNATIONAL INC,MW@20 BULLET			1	1FE	1,243,533	109.5600	1,216,116	1,110,000	1,241,177	0	(2,356)	0	0	4.500	2.250	FA	18,870	0	11/19/2013	08/15/2019
071813-BC-2	BAXTER INTERNATIONAL, INC. MW SR UNSEC			1	1FE	3,064,500	107.8080	3,234,240	3,000,000	3,046,117	0	(6,436)	0	0	4.250	3.960	MS	37,542	127,500	12/30/2010	03/15/2020
071813-BF-5	BAXTER INTERNATIONAL, INC.M/W SR UNSECUR			1	1FE	995,670	90.6490	906,490	1,000,000	996,209	0	391	0	0	2.400	2.440	FA	9,067	24,133	08/08/2012	08/15/2022
071813-BL-2	BAXTER INTERNATIONAL INC,SR UNSECURED			1	1FE	2,000,258	95.5350	1,910,700	2,000,000	2,000,251	0	(7)	0	0	3.200	3.190	JD	2,844	32,711	06/04/2013	06/15/2023
07330N-AC-9	BRANCH BANKING & TRUST,SR UNSECURED			1	1FE	3,998,560	100.9370	4,037,480	4,000,000	3,998,711	0	151	0	0	1.450	1.460	AO	18,044	0	09/04/2013	10/03/2016
073730-AA-1	BEAM INC, SR UNSECURED				2FE	1,241,600	125.5110	1,255,110	1,000,000	1,135,250	0	(12,859)	0	0	8.625	6.410	MN	11,021	86,250	10/23/2002	11/15/2021
073730-AB-9	BEAM INC, SR UNSECURED				2FE	4,728,280	123.1020	4,924,080	4,000,000	4,433,550	0	(35,004)	0	0	7.875	6.260	JJ	145,250	315,000	11/13/2002	01/15/2023
073730-AD-5	BEAM INC, M/W SR UNSECURED			1	2FE	7,005,860	99.8330	6,988,310	7,000,000	7,004,020	0	(1,147)	0	0	1.875	1.850	MN	16,771	131,250	06/05/2012	05/15/2017
07385T-AJ-5	THE BEAR STEARNS COMPANIES, NOTE				1FE	8,012,740	104.4520	8,356,160	8,000,000	8,001,277	0	(1,397)	0	0	5.700	5.680	MN	58,267	456,000	01/09/2003	11/15/2014
073902-PN-2	THE BEAR STEARNS COMPANIE, SUBNOTE				1FE	3,986,520	111.4490	4,457,960	4,000,000	3,995,004	0	1,459	0	0	5.550	5.590	JJ	98,050	222,000	11/15/2006	01/22/2017
073902-RU-4	THE BEAR STEARNS CO. SR UNSEC				1FE	2,013,980	119.7370	2,394,740	2,000,000	2,006,907	0	(1,411)	0	0	7.250	7.150	FA	60,417	145,000	01/29/2008	02/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-AN-9	BECTON DICKINSON, DEBENTURE				1FE	1,548,862	121.8050	1,705,270	1,400,000	1,507,567	0	(4,949)	0	0	7.000	6.150	FA	40,833	98,000	10/15/2002	08/01/2027
075887-AQ-2	BECTON DICKINSON & CO., DEB.				1FE	4,796,655	118.6400	6,525,200	5,500,000	4,964,540	0	19,162	0	0	6.700	7.830	FA	153,542	368,500	11/21/2000	08/01/2028
075887-AT-6	BECTON DICKINSON, M/W NOTE			1	1FE	4,009,680	108.6020	4,344,080	4,000,000	4,003,523	0	(722)	0	0	4.900	4.870	AO	41,378	196,000	04/04/2003	04/15/2018
075887-AU-3	BECTON DICKINSON, SR NOTE				1FE	2,008,485	112.1270	2,242,540	2,000,000	2,005,055	0	(806)	0	0	5.000	4.940	MN	12,778	100,000	05/12/2009	05/15/2019
075887-AW-9	BECTON DICKINSON, M/W SR UNSECURED			1	1FE	3,377,630	99.8400	3,494,400	3,500,000	3,409,451	0	11,361	0	0	3.250	3.670	MN	15,483	113,750	03/15/2011	11/12/2020
075887-AX-7	BECTON DICKINSON, M/W SR UNSECURED			1	1FE	3,428,930	103.0740	3,607,590	3,500,000	3,432,086	0	1,108	0	0	5.000	5.130	MN	23,819	175,000	02/02/2011	11/12/2040
079857-AH-1	BELL SOUTH CAPITAL FUNDING, M/W, DEB.				1FE	6,611,600	117.5290	7,051,740	6,000,000	6,475,248	0	(15,488)	0	0	7.875	7.040	FA	178,500	472,500	03/02/2001	02/15/2030
079860-AG-7	BELL SOUTH CORP., M/W SR UNSECURED			1	1FE	2,028,844	103.2610	1,921,687	1,861,000	1,887,523	0	(36,656)	0	0	5.200	3.130	MS	28,494	96,772	12/11/2009	09/15/2014
079860-AL-6	BELL SOUTH CORP, M/W SR UNSECURED			1	1FE	2,156,170	110.5320	2,210,640	2,000,000	2,072,985	0	(22,879)	0	0	5.200	3.880	JD	4,622	104,000	03/10/2010	12/15/2016
079867-AM-9	BELLSOUTH TELE., DEB.				1FE	2,801,370	110.9560	3,328,680	3,000,000	2,862,805	0	7,036	0	0	7.000	7.590	AO	52,500	210,000	12/04/2000	10/01/2025
079867-AQ-0	BELL SOUTH TELECOMMUNICATION				1FE	324,426	104.8480	344,195	328,280	327,550	0	292	0	0	6.300	6.490	JD	919	20,695	06/14/2001	12/15/2015
079867-AW-7	BELL SOUTH FUNDING, M/W DEBENTURE			1	1FE	1,891,260	108.0450	2,160,900	2,000,000	1,919,133	0	3,219	0	0	6.375	6.820	JD	10,625	127,500	10/23/2001	06/01/2028
081437-AF-2	BEMIS CO. INC., M/W SR UNSECURED			1	2FE	2,248,664	117.2160	2,338,459	1,995,000	2,173,822	0	(27,196)	0	0	6.800	4.940	FA	56,525	135,660	02/09/2011	08/01/2019
081437-AG-0	BEMIS CO. INC. M/W SR UNSECURED			1	2FE	2,034,960	102.7930	2,055,860	2,000,000	2,004,532	0	(7,478)	0	0	5.650	5.240	FA	47,083	113,000	07/20/2009	08/01/2014
081437-AH-8	BEMIS CO. INC. CALLABLE SR UNSECURED			1	2FE	4,282,085	102.1410	4,085,640	4,000,000	4,257,398	0	(25,020)	0	0	4.500	3.510	AO	38,000	180,000	02/20/2013	10/15/2021
084664-AT-8	BERKSHIRE HATHAWAY, FIN, M/W NOTE			1	1FE	841,628	104.6720	889,712	850,000	848,911	0	997	0	0	4.850	4.970	JJ	19,009	41,225	04/26/2005	01/15/2015
091797-AN-0	BLACK & DECKER CORP M/W SR NOTE				1FE	2,992,410	113.4970	3,404,910	3,000,000	2,997,365	0	821	0	0	5.750	5.780	MN	22,042	172,500	11/15/2006	11/15/2016
09247X-AC-5	BLACKROCK INC, M/W UNSECURED			1	1FE	2,404,276	116.0270	2,554,915	2,202,000	2,307,197	0	(25,356)	0	0	6.250	4.820	MS	40,523	137,625	11/10/2009	09/15/2017
09247X-AD-3	BLACKROCK NC. M/W SR UNSECURED			1	1FE	998,550	102.9220	1,029,220	1,000,000	999,707	0	301	0	0	3.500	3.530	JD	2,042	35,000	12/07/2009	12/10/2014
09247X-AE-1	BLACKROCK INC, M/W SR UNSECURED			1	1FE	6,326,040	112.9090	6,774,540	6,000,000	6,222,412	0	(32,690)	0	0	5.000	4.270	JD	17,500	300,000	09/21/2010	12/10/2019
09247X-AH-4	BLACKROCK INC., M/W SR UNSECURED			1	1FE	4,994,500	105.8080	5,290,400	5,000,000	4,995,870	0	454	0	0	4.250	4.260	MN	21,840	212,500	07/20/2011	05/24/2021
09247X-AK-7	BLACKROCK INC,M/W SR UNSECURED			1	1FE	1,997,700	101.2520	2,025,040	2,000,000	1,998,909	0	757	0	0	1.375	1.410	JD	2,292	27,500	05/22/2012	06/01/2015
096630-AB-4	BOARDWALK PIPELINES LLC,MW@35 BULLET			1	2FE	2,936,258	110.7880	2,880,488	2,600,000	2,931,159	0	(5,099)	0	0	5.750	3.280	MS	44,019	0	11/21/2013	09/15/2019
097014-AN-4	BOEING CAPITAL CORP., CALLABLE SR NOTE			1	1FE	999,420	103.1770	1,031,770	1,000,000	999,693	0	113	0	0	2.125	2.130	FA	8,028	21,250	07/28/2011	08/15/2016
097023-AM-7	BOEING CO., DEB.				1FE	5,950,280	125.4610	7,527,660	6,000,000	5,966,847	0	1,664	0	0	7.250	7.310	JD	19,333	435,000	11/18/1997	06/15/2025
097023-AS-4	BOEING CO, M/W SR UNSECURED			1	1FE	1,838,346	128.0210	2,029,133	1,585,000	1,825,118	0	(4,704)	0	0	6.625	5.480	FA	39,669	105,006	12/30/2010	02/15/2038
09739D-AA-8	BOISE CASCADE LLC,MW@50 CALLABLE			1	4FE	1,675,525	105.2500	1,736,625	1,650,000	1,671,172	0	(3,710)	0	0	6.375	6.060	MN	17,531	107,817	10/24/2012	11/01/2020
099724-AE-6	BORG WARNER AUTO, M/W SR NOTE			1	2FE	7,488,780	110.7980	8,309,850	7,500,000	7,496,415	0	1,130	0	0	5.750	5.760	MN	71,875	431,250	05/12/2008	11/01/2016
10112R-AT-1	BOSTON PROPERTIES LP, M/W SR UNSECURED			1	2FE	2,094,780	105.4880	2,109,760	2,000,000	2,077,354	0	(15,893)	0	0	3.700	2.770	MN	9,456	74,000	11/14/2012	11/15/2018
10112R-AU-8	BOSTON PROPERTIES LP,M/W SR UNSECURED			1	2FE	8,778,880	97.7050	8,175,954	8,368,000	8,743,170	0	(35,597)	0	0	3.850	3.260	FA	134,237	322,168	01/08/2013	02/01/2023
10112R-AV-6	BOSTON PROPERTIES LP, SR UNSECURED			1	2FE	3,986,710	91.3390	3,653,560	4,000,000	3,987,422	0	712	0	0	3.125	3.160	MS	41,667	48,611	04/03/2013	09/01/2023
10138M-AH-8	BOTTLING GROUP LLC, M/W CO GUARNT			1	1FE	3,384,600	101.3000	3,039,000	3,000,000	3,017,357	0	(82,911)	0	0	6.950	4.070	MS	61,392	208,500	03/18/2009	03/15/2014
10138M-AK-1	BOTTLING GROUP LLC, M/W SR UNSECURED			1	1FE	7,783,139	112.9170	7,689,648	6,810,000	7,732,883	0	(50,256)	0	0	5.125	2.260	JJ	160,934	0	11/05/2013	01/15/2019
110122-AA-6	BRISTOL-MYERS CO., DEB.				1FE	9,199,750	124.5320	10,273,890	8,250,000	8,822,331	0	(43,920)	0	0	7.150	6.150	JD	26,217	589,875	11/13/2002	06/15/2023
110122-AB-4	BRISTOL-MYERS SQUIBB, DEB.				1FE	4,687,200	125.6830	6,284,150	5,000,000	4,785,589	0	9,768	0	0	6.800	7.320	MN	43,444	340,000	05/05/1997	11/15/2026
110394-AE-3	BRISTOW GROUP INC, M/W SR UNSECURED			1	3FE	1,459,200	105.5700	1,520,208	1,440,000	1,456,827	0	(1,958)	0	0	6.250	6.030	AO	19,000	90,750	09/27/2012	10/15/2022
111320-AE-7	BROADCOM CORP., SR UNSECURED				1FE	8,405,117	101.1930	8,374,733	8,276,000	8,401,958	0	(4,335)	0	0	2.700	2.360	MN	37,242	94,500	11/12/2013	11/01/2018
111320-AF-4	BROADCOM CORP, MW@15			1	1FE	992,550	89.4560	894,560	1,000,000	993,465	0	668	0	0	2.500	2.580	FA	9,444	24,931	08/13/2012	08/15/2022
115637-AM-2	BROWN-FORMAN CORP, MW@12.5			1	1FE	993,450	88.5550	885,550	1,000,000	994,077	0	595	0	0	2.250	2.320	JJ	10,375	13,313	12/10/2012	01/15/2023
118230-AG-6	BUCKEYE PARTNERS LP,MW@35			1	2FE	1,211,497	111.7620	1,195,853	1,070,000	1,209,605	0	(1,892)	0	0	6.050	2.620	JJ	29,850	0	12/05/2013	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP,MW@30 BULLET			1	2FE	3,913,105	109.9210	3,847,235	3,500,000	3,902,339	0	(10,766)	0	0	5.500	3.240	FA	72,722	0	10/29/2013	08/15/2019
118230-AK-7	BUCKEYE PARTNERS LP,SR UNSECURED			1	2FE	3,996,960	96.1540	3,846,160	4,000,000	3,997,184	0	224	0	0	4.150	4.150	JJ	92,683	0	06/03/2013	07/01/2023
118230-AL-5	BUCKEYE PARTNERS LP,MW@20 CALLABLE			1	2FE	2,990,100	98.5310	2,955,930	3,000,000	2,990,324	0	224	0	0	2.650	2.720	MN	10,379	0	11/13/2013	11/15/2018
120111-BH-1	BUILDING MATERIALS CORP., 144 SR SECURED			1	3FE	1,347,228	107.5000	1,384,600	1,288,000	1,326,554	0	(7,989)	0	0	7.000	6.160	FA	34,060	90,160	04/26/2011	02/15/2020
120111-BL-2	BUILDING MATERIALS CORP.,144A SR NOTE			1	3FE	1,029,396	108.2500	1,114,975	1,030,000	1,029,630	0	(214)	0	0	6.750	6.730	MN	11,588	69,525	06/04/2012	05/01/2021
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS			1	1FE	814,089	102.9960	788,401	765,468	784,615	0	(10,111)	0	0	6.230	5.590	JJ	23,712	47,689	07/14/2005	07/02/2018
12189P-AE-2	BURLINGTON N SANTA FE, P/T CERT				1FE	3,976,515	116.3380	4,009,304	3,446,255	3,708,993	0	(63,960)	0	0	7.160	5.360	JJ	122,690	246,752	01/31/2006	01/02/2020
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT.				1FE	2,212,003	116.8670	2,379,677	2,036,213	2,111,674	0	(21,313)	0	0	7.570	6.230	JJ	76,643	154,144	02/14/2006	01/02/2021
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT			1	1FE	1,205,422	118.6860	1,288,123	1,085,320	1,133,227	0	(14,101)	0	0	8.251	6.860	JJ	41,292	89,550	02/14/2001	01/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE,SINKS, CERTS				1FE	1,402,363	107.3130	1,378,711	1,284,756	1,328,429	0	(2,670)	0	0	5.943	4.830	JJ	35,569	76,353	11/13/2002	01/15/2022
12189P-AM-4	BURLINGTON NORTH SANTA FE,PASS THRU CERT				1FE	1,956,609	97.1590	1,894,640	1,950,040	1,954,300	0	(797)	0	0	5.140	5.070	JJ	46,218	100,232	05/14/2012	01/15/2021
12189T-AY-0	BURLINGTON NORTH SANTA FE, MW/ SR UNSEC			1	2FE	3,237,000	112.1510	3,364,530	3,000,000	3,113,837	0	(31,057)	0	0	5.650	4.410	MN	28,250	169,500	09/24/2009	05/01/2017
12189T-BB-9	BURLINGTON NORTH SANTA FE			1	2FE	999,830	100.4990	1,004,990	1,000,000	999,994	0	66	0	0	7.000	7.000	FA	29,167	70,000	11/25/2008	02/01/2014
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST				1FE	2,534,519	108.0010	2,633,080	2,438,015	2,503,248	0	(19,074)	0	0	4.575	4.130	JJ	51,432	111,539	10/15/2009	01/15/2021
124857-AG-8	CBS CORP, SR UNSECURED, CALLABLE			1	2FE	7,212,830	95.4410	6,680,870	7,000,000	7,190,768	0	(20,424)	0	0	3.375	2.980	MS	78,750	236,250	01/24/2013	03/01/2022
124857-AH-6	CBS CORP,M/W SR UNSECURED			1	2FE	1,977,160	100.1810	2,003,620	2,000,000	1,983,851	0	4,392	0	0	1.950	2.190	JJ	19,500	40,192	06/11/2012	07/01/2017
1248EP-AU-7	CCO HOLDINGS LLC/CAP CORP, SR UNSEC			1	4FE	6,662,138	102.7500	6,704,438	6,525,000	6,629,149	0	(20,767)	0	0	6.500	6.060	AO	71,866	424,125	06/19/2012	04/30/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1248EP-AW-3	CCO HLDGS LLC/CAP CORP. CO GUARNT			1	3FE	2,000,000	108.2500	2,165,000	2,000,000	2,000,000	0	0	0	0	7.375	7.370	JD	12,292	147,500	12/01/2011	06/01/2020
1248EP-AY-9	CCO HLDGS LLC/CAP CORP,M/W SR UNSECURED			1	3FE	1,584,416	93.3750	1,494,000	1,600,000	1,586,184	0	1,265	0	0	5.250	5.370	MS	21,233	92,867	08/08/2012	09/30/2022
12516U-AC-9	CEMEX FINANCE LLC,144A CALLABLE, SECURED			1	4FE	1,250,000	112.7500	1,409,375	1,250,000	1,250,000	0	0	0	0	9.375	9.370	AO	25,716	117,188	10/04/2012	10/12/2022
125509-BJ-7	CIGNA CORPORATION MW +15BP				2FE	1,984,600	110.8150	2,216,300	2,000,000	1,994,136	0	1,632	0	0	5.375	5.470	MS	31,653	107,500	03/12/2007	03/15/2017
125509-BP-3	CIGNA CORP., MAKE WHOLE SR UNSECURED			1	2FE	1,980,610	106.2740	2,125,480	2,000,000	1,985,209	0	1,693	0	0	4.500	4.620	MS	26,500	90,000	03/03/2011	03/15/2021
12572Q-AD-7	CME GROUP INC. M/W SR UNSECURED			1	1FE	27,538,572	100.5860	25,991,422	25,840,000	25,889,547	0	(399,912)	0	0	5.750	4.120	FA	561,302	1,485,800	12/18/2009	02/15/2014
12572Q-AE-5	CME GROUP INC, M/W SR UNSECURED			1	1FE	3,987,640	94.4320	3,777,280	4,000,000	3,989,063	0	1,087	0	0	3.000	3.030	MS	35,333	121,667	09/05/2012	09/15/2022
12572X-AA-8	CME GROUP INDEX SERVICES, 144A CO GUARNT			1	1FE	10,036,913	107.9170	10,521,908	9,750,000	9,931,340	0	(39,029)	0	0	4.400	3.910	MS	126,317	429,000	05/03/2011	03/15/2018
125896-BC-3	CMS ENERGY CORP., M/W SR NOTE			1	3FE	824,217	126.4870	980,274	775,000	806,917	0	(4,613)	0	0	8.750	7.790	JD	3,014	67,813	10/02/2009	06/15/2019
125896-BE-9	CMS ENERGY CORP., M/W SR NOTES			1	3FE	326,074	115.6120	375,739	325,000	325,845	0	(118)	0	0	6.250	6.190	FA	8,464	20,313	11/30/2010	02/01/2020
125896-BK-5	CMS ENERGY CORP, CALLABLE SR UNSECURED			1	3FE	1,495,335	107.9570	1,619,355	1,500,000	1,496,019	0	382	0	0	5.050	5.090	MS	22,304	75,750	03/07/2012	03/15/2022
126408-GJ-6	CSX CORPORATION, M/W NOTE				2FE	998,170	112.2660	1,122,660	1,000,000	999,271	0	194	0	0	5.600	5.620	MN	9,333	56,000	04/20/2007	05/01/2017
12646R-AA-3	CST BRANDS INC,144A M/W SR UNSECURED			1	3FE	783,720	96.7500	743,040	768,000	782,613	0	(1,107)	0	0	5.000	4.680	MN	6,400	19,200	04/25/2013	05/01/2023
126650-AV-2	CVS CORP. M/W NOTE			1	2FE	2,986,800	102.9920	3,089,760	3,000,000	2,998,852	0	1,565	0	0	4.875	4.930	MS	43,063	146,250	11/19/2004	09/15/2014
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS				2FE	2,210,720	108.4720	2,362,203	2,177,707	2,202,115	0	(17,150)	0	0	5.298	5.100	MON	6,730	115,624	05/03/2005	01/11/2027
126650-BC-3	CVS CORP.				2FE	6,874,804	108.4890	7,114,243	6,557,571	6,835,958	0	(25,468)	0	0	5.880	5.440	MON	22,492	385,585	11/10/2010	01/10/2028
126650-BE-9	CVS CAREMARK CORP., MW SR UNSECURED			1	2FE	3,295,920	112.4700	3,374,100	3,000,000	3,123,641	0	(43,542)	0	0	6.125	4.440	FA	69,417	183,750	09/29/2009	08/15/2016
126650-BH-2	CVS CAREMARK CORP, M/W SR UNSECURED			1	2FE	6,748,433	113.4110	7,151,698	6,306,000	6,527,776	0	(58,637)	0	0	5.750	4.620	JD	30,216	362,595	01/20/2010	06/01/2017
126650-BP-4	CVS LEASE PASS THROUGH			1	2FE	2,202,356	110.0110	2,379,623	2,163,077	2,198,200	0	(2,863)	0	0	6.036	5.870	MON	7,616	130,563	12/07/2010	12/10/2028
126650-BW-9	CVS CORP, CALLABLE SR NOTE			1	2FE	3,947,360	103.6570	4,146,280	4,000,000	3,959,151	0	4,621	0	0	4.125	4.280	MN	21,083	165,000	05/09/2011	05/15/2021
126650-BY-5	CVS PASS-THROUGH TRUST,144A, SINKABLE				2FE	955,046	108.9860	1,040,866	955,046	955,046	0	0	0	0	5.926	5.920	MON	3,301	56,596	12/07/2011	01/10/2034
126650-BZ-2	CVS CORP, MW SR UNSECURED			1	2FE	1,997,220	92.2970	1,845,940	2,000,000	1,997,489	0	247	0	0	2.750	2.760	JD	4,583	55,306	11/26/2012	12/01/2022
127055-AH-4	CABOT CORP M/W SR UNSECURED			1	2FE	3,528,133	95.3670	3,309,235	3,470,000	3,522,873	0	(4,711)	0	0	3.700	3.490	JJ	59,202	91,843	03/15/2013	07/15/2022
127055-AJ-0	CABOT CORP,M/W SR UNSECURED			1	2FE	9,425,725	99.8620	9,266,195	9,279,000	9,399,168	0	(22,404)	0	0	2.550	2.210	JJ	109,106	123,025	09/25/2013	01/15/2018
12811@-AA-0	CALAMOS HOLDINGS LLC, P/P				2	876,945	102.6540	900,222	876,945	876,945	0	0	0	0	6.330	6.330	JJ	25,597	55,511	03/24/2009	07/15/2014
130789-AE-0	CALIFORNIA WATER SERVICE, 1ST MORTGAGE				1FE	2,000,000	112.0350	2,240,700	2,000,000	2,000,000	0	0	0	0	5.875	5.870	MN	19,583	117,500	04/14/2009	05/01/2019
130789-AF-7	CALIFORNIA WATER SERVICE, 1ST MTGE			1	1FE	3,976,640	108.5200	4,340,800	4,000,000	3,977,754	0	353	0	0	5.500	5.540	JD	18,333	220,000	11/17/2010	12/01/2040
131347-BS-4	CALPINE CORP. 144A, CALLABLE SR SECURED			1	3FE	1,137,678	109.5000	1,238,445	1,131,000	1,135,161	0	(815)	0	0	7.875	7.760	JJ	37,358	89,066	07/21/2010	07/31/2020
131347-BY-1	CALPINE CORP,144A 1ST LIEN			1	3FE	1,337,895	109.2500	1,321,925	1,210,000	1,322,022	0	(15,873)	0	0	7.875	5.710	JJ	43,938	47,644	02/25/2013	01/15/2023
131347-CA-2	CALPINE CORP,MW@50 CALLABLE			1	4FE	1,359,149	102.5000	1,388,875	1,355,000	1,359,084	0	(65)	0	0	6.000	5.910	JJ	13,776	0	10/18/2013	01/15/2022
133131-AQ-5	CAMDEN PROPERTY TRUST, M/W NOTES			1	2FE	3,986,000	111.1710	4,446,840	4,000,000	3,994,427	0	1,459	0	0	5.700	5.740	MN	29,133	228,000	05/01/2007	05/15/2017
133131-AT-9	CAMDEN PROPERTY TRUST,MW@25 SR UNS			1	2FE	7,275,644	90.3640	6,686,936	7,400,000	7,285,099	0	9,299	0	0	2.950	3.140	JD	9,702	223,151	03/12/2013	12/15/2022
13342B-AC-9	CAMERON INTL CORP., MAKE WHOLE SR NOTE			1	2FE	14,728,850	116.2940	17,444,100	15,000,000	14,893,731	0	9,837	0	0	6.375	6.420	JJ	440,937	956,250	04/07/2011	07/15/2018
13342B-AE-5	CAMERON INTL CORP., M/W NOTE			1	2FE	991,510	103.9850	1,039,850	1,000,000	993,346	0	737	0	0	4.500	4.600	JD	3,750	45,000	05/25/2011	06/01/2021
134429-AT-6	CAMPBELL SOUP CO,MW@35			1	1FE	3,847,498	109.5170	3,817,763	3,486,000	3,838,048	0	(9,450)	0	0	4.500	2.390	FA	59,262	0	11/05/2013	02/15/2019
134429-AW-9	CAMPBELL SOUP CO. M/W SR UNSECURED			1	1FE	5,955,050	101.8410	6,110,460	6,000,000	5,965,522	0	3,943	0	0	4.250	4.340	AO	53,833	255,000	04/13/2011	04/15/2021
134429-AY-5	CAMPBELL SOUP CO, M/W SR UNSECURED			1	2FE	496,710	88.2170	441,085	500,000	497,126	0	296	0	0	2.500	2.570	FA	5,174	12,500	07/30/2012	08/02/2022
13959R-AB-0	CAPELLA HEALTHCARE, CALLABLE			1	4FE	1,827,188	106.5000	1,996,875	1,875,000	1,819,411	0	(6,882)	0	0	9.250	8.450	JJ	86,719	173,438	11/06/2012	07/01/2017
14040H-AX-3	CAPITAL ONE FINANCIAL CO, SR NOTE				2FE	2,998,590	104.5070	3,135,210	3,000,000	2,999,250	0	279	0	0	3.150	3.160	JJ	43,575	94,500	07/14/2011	07/15/2016
14040H-AZ-8	CAPITAL ONE FINANCIAL CO, SR UNSECURED				2FE	1,998,320	101.6580	2,033,160	2,000,000	1,999,300	0	557	0	0	2.150	2.170	MS	11,706	43,000	03/21/2012	03/23/2015
14040H-BA-2	CAPITAL ONE FINANCIAL CO, SR UNSECURED				2FE	1,993,820	99.9560	1,999,120	2,000,000	1,996,171	0	2,041	0	0	1.000	1.100	MN	3,056	20,000	11/01/2012	11/06/2015
140420-NE-6	CAPITAL ONE BANK USA NA,CALLABLE			1	1FE	3,902,679	99.4650	3,879,135	3,900,000	3,902,621	0	(58)	0	0	2.150	2.130	MN	9,317	0	11/18/2013	11/21/2018
14149Y-AG-3	CARDINAL HEALTH, INC., M/W, BOND			1	2FE	5,543,880	104.6570	6,279,420	6,000,000	5,926,971	0	47,289	0	0	4.000	4.870	JD	10,667	240,000	03/12/2004	06/15/2015
14149Y-AU-2	CARDINAL HEALTH, INC.,M/W SR UNSECURED			1	2FE	998,310	100.2120	1,002,120	1,000,000	998,834	0	323	0	0	1.900	1.930	JD	844	19,000	05/16/2012	06/15/2017
14149Y-AY-4	CARDINAL HEALTH, INC M/W SR UNSECURED			1	2FE	2,032,980	93.6260	1,872,520	2,000,000	2,030,667	0	(2,313)	0	0	3.200	3.000	MS	18,844	36,089	02/27/2013	03/15/2023
141781-AX-2	CARGILL, INC., 144A M/W SR UNSECURED			1	1FE	5,680,815	114.1810	6,024,190	5,276,000	5,497,396	0	(51,158)	0	0	6.000	4.780	MN	29,897	316,560	08/13/2010	11/27/2017
141781-AY-0	CARGILL, INC., 144A M/W SR UNSECURED			1	1FE	2,518,563	103.7750	2,568,431	2,475,000	2,508,951	0	(3,879)	0	0	4.307	4.080	MN	13,917	106,598	06/10/2011	05/14/2021
141784-AR-9	CARGILL, INC., 144A, P/P, MTN				1FE	939,180	114.0650	1,140,650	1,000,000	955,164	0	1,840	0	0	7.100	7.630	MN	9,072	71,000	01/05/2001	07/29/2027
141784-DK-1	CARGILL, INC., 144A M/W SR UNSECURED			1	1FE	1,156,850	121.0420	1,210,420	1,000,000	1,094,628	0	(15,528)	0	0	7.350	5.240	MS	23,479	73,500	08/17/2009	03/06/2019
142339-AC-4	CARLISLE COMPANIES INC., MAKE WHOLE NOTE			1	2FE	1,985,000	110.4230	2,208,460	2,000,000	1,995,134	0	1,660	0	0	6.125	6.220	FA	46,278	122,500	08/15/2006	08/15/2016
142339-AF-7	CARLISLE COMPANIES INC,M/W SR UNSECURED			1	2FE	3,526,215	93.4770	3,271,695	3,500,000	3,524,753	0	(1,462)	0	0	3.750	3.650	MN	16,771	65,625	05/15/2013	11/15/2022
144141-CW-6	CAROLINA POWER & LIGHT, M/W 1ST MTGE			1	1FE	4,366,317	105.7040	4,318,008	4,085,000	4,154,174	0	(53,350)	0	0	5.150	3.730	AO	52,594	210,378	01/14/2010	04/01/2015
144141-CX-4	CAROLINA P & L, M/W 1ST MORTGAGE			1	1FE	1,105,710	108.9320	1,089,320	1,000,000	1,036,361	0	(17,713)	0	0	5.250	3.310	JD	2,333	52,500	11/13/2009	12/15/2015
144141-CY-2	CAROLINA P & L, M/W, 1ST MTGE			1	1FE	1,485,060	121.4290	1,821,435	1,500,000	1,486,338	0	232	0	0	6.300	6.370	AO	23,625	94,500	07/18/2008	04/01/2038
144141-CZ-9	PROGRESS ENERGY CAROLINA, M/W 1ST MTGE			1	1FE	2,047,010	113.7420	2,274,840	2,000,000	2,026,563	0	(4,540)	0	0	5.300	4.990	JJ	48,878	106,000	01/22/2009	01/15/2019
144141-DC-9	PROGRESS ENERGY CAROLINA, M/W 1ST MTGE			1	1FE	1,995,500	95.2680	1,905,360	2,000,000	1,996,144	0	403	0	0	2.800	2.820	MN	7,156	56,000	05/15/2012	05/15/2022
14754D-AD-2	CASH AMERICA INT'L,144A M/W SR UNSECURED			1	2	1,775,000	95.0000	1,686,250	1,775,000	1,775,000	0	0	0	0	5.750	5.750	MN	13,041	51,031	05/08/2013	05/15/2018

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14911R-AJ-8	CATERPILLAR FIN SERV CRP, M/W SR UNSEC			1	1FE	2,994,540	105.6270	3,168,810	3,000,000	2,998,818	0	790	0	0	4.625	4.650	JD	11,563	138,750	03/19/2008	06/01/2015
149123-BD-2	CATERPILLAR, INC. DEBENTURE				1FE	1,222,170	124.6070	1,246,070	1,000,000	1,132,914	0	(10,631)	0	0	8.000	6.080	FA	30,222	80,000	10/15/2002	02/15/2023
149123-BF-7	CATERPILLAR, INC., M/W NOTE			1	1FE	2,491,755	119.6850	2,692,913	2,250,000	2,428,010	0	(7,626)	0	0	6.625	5.810	JJ	68,734	149,063	01/23/2003	07/15/2028
149123-BM-2	CATERPILLAR, INC.MAKE WHOLE NOTE				1FE	2,001,460	111.4890	2,229,780	2,000,000	2,000,483	0	(166)	0	0	5.700	5.680	FA	43,067	114,000	08/09/2006	08/15/2016
149123-BU-4	CATERPILLAR, INC. M/W SR UNSECURED			1	1FE	999,240	100.3880	1,003,880	1,000,000	999,895	0	255	0	0	1.375	1.400	MN	1,299	13,750	05/24/2011	05/27/2014
14912L-2Y-6	CATERPILLAR, INC., MTN NOTE				1FE	1,997,840	109.5720	2,191,440	2,000,000	1,999,425	0	239	0	0	5.500	5.510	MS	32,389	110,000	03/07/2006	03/15/2016
14912L-4D-0	CATERPILLAR FIN SERV CRP, MTN NOTE				1FE	2,134,760	120.6490	2,412,980	2,000,000	2,076,049	0	(13,427)	0	0	7.050	6.110	AO	35,250	141,000	01/26/2009	10/01/2018
14912L-4M-0	CATERPILLAR FINANCIAL , NOTES				1FE	1,000,000	103.1470	1,031,470	1,000,000	1,000,000	0	0	0	0	2.750	2.750	JD	535	27,500	06/17/2010	06/24/2015
14912L-4S-7	CATERPILLAR FINANCIAL SE MTN				1FE	998,230	103.6870	1,036,870	1,000,000	999,175	0	351	0	0	2.650	2.680	AO	6,625	26,500	03/23/2011	04/01/2016
14912L-4X-6	CATERPILLAR FINANCIAL SE,SR UNSECURED				1FE	1,004,388	102.6540	1,026,540	1,000,000	1,002,406	0	(900)	0	0	2.050	1.950	FA	8,542	20,500	09/29/2011	08/01/2016
14912L-4Y-4	CATERPILLAR FINANCIAL SE, UNSECURED				1FE	1,995,880	100.7830	2,015,660	2,000,000	1,998,672	0	1,374	0	0	1.125	1.190	JD	1,000	22,500	12/12/2011	12/15/2014
14912L-5D-9	CATERPILLAR FINANCIAL SE, SR UNSECURED				1FE	999,680	100.8060	1,008,060	1,000,000	999,848	0	106	0	0	1.100	1.110	MN	978	11,000	05/22/2012	05/29/2015
14912L-5J-6	CATERPILLAR, INC., SR UNSECURED				1FE	499,325	98.5670	492,835	500,000	499,477	0	132	0	0	1.250	1.270	MN	955	6,250	11/01/2012	11/06/2017
14912L-5Q-0	CATERPILLAR FINANCIAL SE,SR UNSECURED				1FE	3,977,320	90.8640	3,634,560	4,000,000	3,979,009	0	1,689	0	0	2.625	2.690	MS	35,000	53,375	02/25/2013	03/01/2023
14912L-Z4-6	CATERPILLAR FIN SERV CRP, NOTE				1FE	4,046,970	100.1400	4,005,600	4,000,000	4,000,227	0	(5,772)	0	0	4.600	4.450	JJ	84,844	184,000	03/15/2004	01/15/2014
15089Q-AC-8	CELANESE US HOLDINGS LLC, M/W SR NOTE			1	3FE	2,031,750	106.5000	2,156,625	2,025,000	2,030,402	0	(566)	0	0	5.875	5.820	JD	5,288	118,969	05/06/2011	06/15/2021
15189T-AG-2	CENTERPOINT ENERGY, SR NOTE SRS B				2FE	1,074,371	108.1260	1,135,323	1,050,000	1,054,123	0	(2,694)	0	0	6.850	6.550	JD	5,994	71,925	01/28/2004	06/01/2015
15361G-AP-0	CENTRAL HUDSON GAS & ELE, SR UNSEC MTN				1FE	1,000,000	105.9690	1,059,690	1,000,000	1,000,000	0	0	0	0	5.764	5.760	MS	19,213	57,640	11/13/2006	11/17/2031
15361G-AQ-8	CENTRAL HUDSON GAS & ELE., UNSEC, MTN				1FE	1,605,566	107.4500	1,772,925	1,650,000	1,609,990	0	782	0	0	5.804	5.990	MN	15,961	95,766	04/16/2007	03/23/2037
15361G-AY-1	CENTRAL HUDSON GAS & ELEC, SR UNSECURED				1FE	1,000,000	95.6250	956,250	1,000,000	1,000,000	0	0	0	0	3.378	3.370	AO	8,445	33,780	09/27/2011	04/01/2022
156700-AS-5	CENTURYLINK INC, SR UNSECURED			1	3FE	2,040,000	98.7500	1,975,000	2,000,000	2,037,147	0	(2,853)	0	0	5.800	5.510	MS	34,156	116,000	02/28/2013	03/15/2022
156700-AW-6	CENTURYLINK INC, M/W SR UNSECURED			1	3FE	1,293,588	101.7500	1,215,913	1,195,000	1,285,596	0	(7,992)	0	0	5.625	4.230	AO	16,805	35,477	05/06/2013	04/01/2020
15942R-AD-1	CHAPARRAL ENERGY,MW@50 CALLABLE			1	4FE	1,081,850	107.0000	1,102,100	1,030,000	1,076,002	0	(5,621)	0	0	7.625	6.740	MN	10,035	78,538	12/12/2012	11/15/2022
163893-AD-2	CHEMTURA CORP, M/W SR UNSECURED			1	3FE	1,672,455	101.3750	1,686,880	1,664,000	1,671,917	0	(538)	0	0	5.750	5.640	JJ	41,993	0	07/23/2013	07/15/2021
165087-AN-7	CHESAPEAKE & POTOMAC TEL. VA, DEB.				2FE	4,096,880	116.6250	4,665,000	4,000,000	4,055,278	0	(4,848)	0	0	7.875	7.640	JJ	145,250	315,000	12/21/2000	01/15/2022
16524R-AE-3	CHESAPEAKE MIDSTREAM PT,M/W SR UNSECURED			1	3FE	2,344,850	107.0000	2,551,950	2,385,000	2,349,790	0	2,979	0	0	6.125	6.340	JJ	67,360	146,081	05/02/2012	07/15/2022
166751-AJ-6	CHEVRON CORP., M/W SR NOTE			1	1FE	4,521,915	113.4310	5,104,395	4,500,000	4,512,636	0	(2,105)	0	0	4.950	4.880	MS	73,013	222,750	03/02/2009	03/03/2019
166764-AB-6	CHEVRON CORPORATION, MW SR UNSECURED			1	1FE	2,000,000	90.9590	1,819,180	2,000,000	2,000,000	0	0	0	0	2.355	2.350	JD	3,402	47,100	11/28/2012	12/05/2022
171232-AD-3	CHUBB CORP., DEB.				1FE	1,355,265	116.1760	1,742,640	1,500,000	1,442,460	0	10,051	0	0	6.600	7.600	FA	37,400	99,000	12/12/2000	08/15/2018
171340-AH-5	CHURCH & DWIGHT CO INC,M/W SR UNSECURED			1	2FE	11,746,620	92.5640	10,736,498	11,599,000	11,731,091	0	(13,142)	0	0	2.875	2.720	AO	83,368	338,103	01/22/2013	10/01/2022
171871-AN-6	CINCINNATI BELL INC, CO GUARNT			1	4FE	2,214,861	108.2500	2,219,125	2,050,000	2,194,515	0	(20,346)	0	0	8.375	6.320	AO	36,245	85,844	05/08/2013	10/15/2020
17252M-AG-5	CINTAS CORP NO.2, M/W CO GUARNT			1	1FE	3,974,080	112.9020	4,516,080	4,000,000	3,976,828	0	461	0	0	6.150	6.190	FA	92,933	246,000	08/17/2006	08/15/2036
17252M-AJ-9	CINTAS CORP. NO. 2, M/W CO GUARNT			1	1FE	8,429,464	103.1500	8,458,300	8,200,000	8,352,138	0	(61,540)	0	0	2.850	2.040	JD	19,475	233,700	11/01/2012	06/01/2016
17252M-AL-4	CINTAS CORP NO.2, M/W UNSECURED			1	1FE	499,240	95.3350	476,675	500,000	499,341	0	67	0	0	3.250	3.260	JD	1,354	16,250	06/05/2012	06/01/2022
17275R-AC-6	CISCO SYSTEMS, M/W SR UNSECURED			1	1FE	5,180,031	110.0130	5,094,702	4,631,000	4,837,522	0	(91,588)	0	0	5.500	3.320	FA	91,269	254,705	02/09/2010	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC SR NOTE,MW@30 BULLET			1	1FE	7,084,550	112.4830	7,311,395	6,500,000	7,034,159	0	(19,734)	0	0	4.950	3.170	FA	121,550	148,500	11/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS, M/W SR UNSECURED			1	1FE	981,970	109.0670	1,090,670	1,000,000	988,076	0	1,673	0	0	4.450	4.670	JJ	20,519	44,500	02/11/2010	01/15/2020
17275R-AK-8	CISCO SYSTEMS,M/W SR UNSECURED			1	1FE	997,670	105.8190	1,058,190	1,000,000	998,700	0	380	0	0	3.150	3.190	MS	9,363	31,500	03/09/2011	03/14/2017
172967-EC-1	CITIGROUP INC, SR NOTE				1FE	2,960,430	109.1450	3,274,350	3,000,000	2,964,301	0	688	0	0	5.875	5.970	MN	15,667	176,250	05/18/2007	05/29/2037
172967-FW-6	CITIGROUP INC, SR NOTE				1FE	998,630	108.3800	1,083,800	1,000,000	999,135	0	261	0	0	4.450	4.480	JJ	21,138	44,500	01/03/2012	01/10/2017
172967-FY-2	CITIGROUP INC, SR UNSECURED				1FE	3,993,000	102.0280	4,081,120	4,000,000	3,997,212	0	2,317	0	0	2.650	2.710	MS	35,039	106,000	02/22/2012	03/02/2015
172967-GB-1	CITIGROUP INC,SR UNSECURED				1FE	3,990,560	102.0780	4,083,120	4,000,000	3,994,885	0	3,103	0	0	2.250	2.330	FA	36,000	90,000	07/31/2012	08/07/2015
172967-GG-0	CITIGROUP INC, SR UNSECURED				1FE	3,989,880	100.3320	4,013,280	4,000,000	3,993,112	0	3,232	0	0	1.250	1.330	JJ	23,056	25,694	01/03/2013	01/15/2016
172967-GT-2	CITIGROUP INC, SUBORDINATED				2FE	3,978,280	93.1790	3,727,160	4,000,000	3,979,439	0	1,159	0	0	3.500	3.560	MN	17,889	70,389	05/07/2013	05/15/2023
17305B-AB-7	CITICORP LEASE, 144A, P/P, P/T CERT.				1FE	4,241,772	118.3760	4,735,040	4,000,000	4,113,759	0	(14,737)	0	0	8.040	7.430	JD	14,293	321,600	01/22/2008	12/15/2019
17453B-AW-1	CITIZENS COMMUNICATIONS				3FE	2,331,450	107.7500	2,639,875	2,450,000	2,375,945	0	10,737	0	0	7.125	7.800	MS	51,399	174,563	03/24/2011	03/15/2019
178180-GD-1	CITY NATIONAL BK-BEV HILLS,SUBORDINATED				2FE	999,950	104.3000	1,043,000	1,000,000	1,000,000	0	0	0	0	5.375	5.370	JJ	24,785	57,483	06/13/2012	07/15/2022
18055#-AJ-1	CLARION LION PROP FUND HLDGS LP,P/P				2	4,000,000	107.3100	4,292,413	4,000,000	4,000,000	0	0	0	0	5.690	5.690	JD	10,116	227,600	06/15/2007	06/15/2016
18538R-AG-8	CLEARWATER PAPER CORP, SR UNSECURED			1	3FE	2,112,979	90.0000	1,890,000	2,100,000	2,111,701	0	(1,278)	0	0	4.500	4.400	FA	39,375	49,350	01/18/2013	02/01/2023
185508-AD-0	CLECO POWER LLC, NOTE				2FE	2,492,525	105.0010	2,625,025	2,500,000	2,498,593	0	859	0	0	4.950	4.980	JJ	57,063	123,750	06/29/2005	07/15/2015
185508-AF-5	CLECO POWER LLC CALL@MW			1	2FE	1,992,860	116.9770	2,339,540	2,000,000	1,996,285	0	694	0	0	6.650	6.690	JD	5,911	133,000	05/28/2008	06/15/2018
189054-AF-6	CLOROX COMPANY, M/W SR NOTE				2FE	2,042,607	104.5320	2,195,172	2,100,000	2,091,833	0	7,450	0	0	5.000	5.390	JJ	48,417	105,000	02/21/2006	01/15/2015
189054-AR-0	CLOROX COMPANY, M/W SR UNSECURED			1	2FE	1,142,393	105.0090	1,181,351	1,125,000	1,130,898	0	(3,074)	0	0	3.550	3.250	MN	6,656	39,938	01/22/2010	11/01/2015
189054-AS-8	CLOROX COMPANY, MW@30 SR UNSECURED			1	2FE	2,167,200	100.6350	2,012,700	2,000,000	2,149,917	0	(16,822)	0	0	3.800	2.730	MN	9,711	76,000	12/18/2012	11/15/2021
189054-AT-6	CLOROX COMPANY.M/W SR UNSECURED			1	2FE	996,830	93.7360	937,360	1,000,000	997,190	0	278	0	0	3.050	3.080	MS	8,981	30,669	09/10/2012	09/15/2022
191098-AH-5	COCA-COLA BOTTL M/W SR UNSEC			1	2FE	5,035,851	107.5240	5,268,676	4,900,000	5,051,541	0	(13,056)	0	0	5.000	3.600	JD	10,889	195,000	09/20/2013	06/15/2016
191216-AK-6	COCA-COLA CO., M/W SR NOTE			1	1FE	10,181,960	113.8590	11,385,900	10,000,000	10,088,983	0	(21,753)	0	0	5.350	5.050	MN	68,361	535,000	05/04/2009	11/15/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
191216-AM-2	COCA-COLA CO., MAKE WHOLE SR UNSECURED			1	1FE	3,856,418	112.1000	4,203,750	3,750,000	3,811,977	0	(10,346)	0	0	4.875	4.510	MS	53,828	182,813	04/24/2009	03/15/2019
191216-AU-4	COCA COLA COMPANY,MW +10BP			1	1FE	999,800	102.4020	1,024,020	1,000,000	999,895	0	38	0	0	1.800	1.800	MS	6,000	18,000	08/03/2011	09/01/2016
191219-AP-9	COCA COLA ENTERPRISES, DEBENTURE				1FE	1,140,723	129.5460	1,165,914	900,000	1,049,853	0	(14,122)	0	0	8.500	5.880	FA	31,875	76,500	03/17/2006	02/01/2022
191219-AU-8	COCA COLA ENTERPRISES, DEBENTURE				1FE	3,360,370	117.0410	3,511,230	3,000,000	3,234,005	0	(17,647)	0	0	6.750	5.690	MS	59,625	202,500	01/10/2006	09/15/2023
191219-AY-0	COCA-COLA ENTERPRISES, DEB.				1FE	5,439,260	123.1100	6,155,500	5,000,000	5,306,297	0	(15,598)	0	0	6.950	6.230	MN	44,403	347,500	10/02/2002	11/15/2026
191219-BB-9	COCA-COLA ENTERPRISES, DEB.				1FE	7,626,862	116.7180	7,820,106	6,700,000	6,995,252	0	(73,031)	0	0	7.125	5.700	FA	198,906	477,375	01/21/2003	08/01/2017
194162-BX-7	COLGATE-PALMOLIVE CO., MTN, SRS. B				1FE	1,182,597	129.9100	1,492,666	1,149,000	1,171,800	0	(1,244)	0	0	7.600	7.340	JD	7,277	87,324	12/20/2000	05/19/2025
194162-DH-0	COLGATE-PALMOLIVE CO, NOTE				1FE	2,999,760	110.8110	3,324,330	3,000,000	2,999,921	0	25	0	0	5.200	5.200	MN	23,400	156,000	11/01/2006	11/07/2016
194162-DR-8	COLGATE-PALMOLIVE CO. MTN SR UNSECURED				1FE	1,966,600	99.3500	1,987,000	2,000,000	1,976,062	0	3,095	0	0	2.950	3.140	MN	9,833	59,000	10/29/2010	11/01/2020
194162-DU-1	COLGATE-PALMOLIVE CO, M/W SR UNSECUR			1	1FE	1,044,660	102.6970	1,026,970	1,000,000	1,026,636	0	(7,687)	0	0	2.625	1.790	MN	4,375	26,250	08/11/2011	05/01/2017
194162-DY-3	COLGATE-PALMOLIVE CO, M/W NOT			1	1FE	492,770	94.1130	470,565	500,000	494,167	0	659	0	0	2.450	2.610	MN	1,565	12,250	11/03/2011	11/15/2021
194162-DZ-0	COLGATE-PALMOLIVE CO, M/W SR UNSECURED			1	1FE	491,245	91.6910	458,455	500,000	492,554	0	794	0	0	2.300	2.490	MN	1,853	11,500	04/30/2012	05/03/2022
194162-EA-4	COLGATE-PALMOLIVE CO,M/W SR UNSEC			1	1FE	492,685	86.9220	434,610	500,000	493,581	0	635	0	0	1.950	2.100	FA	4,063	9,750	07/27/2012	02/01/2023
196522-AE-6	COLORADO INT GAS, PUTABLE DEB				2FE	670,781	108.0410	729,277	675,000	671,343	0	61	0	0	6.850	6.890	JD	2,055	46,238	04/22/2003	06/15/2037
199575-AW-1	COLUMBUS SOUTHERN POWER				2FE	1,995,480	114.3120	2,286,240	2,000,000	1,997,666	0	458	0	0	6.050	6.080	MN	20,167	121,000	05/13/2008	05/01/2018
20030N-AB-7	COMCAST CORP, M/W CO GUARNT			1	1FE	5,872,723	106.0320	6,096,840	5,750,000	5,774,293	0	(22,011)	0	0	6.500	6.070	JJ	172,340	373,750	02/12/2009	01/15/2015
20030N-AE-1	COMCAST CORP CALL @MW +25BP			1	1FE	3,939,506	100.1470	3,825,615	3,820,000	3,821,158	0	(29,488)	0	0	5.300	4.470	JJ	93,357	202,460	08/18/2009	01/15/2014
20030N-AG-6	COMCAST CORP, M/W CO GUARNT			1	1FE	3,609,396	109.1930	3,780,262	3,462,000	3,523,743	0	(23,406)	0	0	4.950	4.170	JD	7,616	171,369	02/08/2010	06/15/2016
20030N-AJ-0	COMCAST CORP, M/W CO GUARNT			1	1FE	5,635,398	109.4080	5,618,101	5,135,000	5,305,535	0	(86,120)	0	0	5.850	3.980	MN	38,384	300,398	03/11/2010	11/15/2015
20030N-AL-5	COMCAST CORP., M/W CO GUARNT			1	1FE	1,080,380	110.4390	1,104,390	1,000,000	1,029,957	0	(12,660)	0	0	5.900	4.450	MS	17,372	59,000	09/17/2009	03/15/2016
20030N-AP-6	COMCAST CORP CALL @MW+25BP			1	1FE	2,745,510	114.5600	3,436,800	3,000,000	2,886,003	0	32,001	0	0	6.500	7.930	JJ	89,917	195,000	11/19/2008	01/15/2017
20030N-AR-2	COMCAST CORP, M/W CO GUARNT			1	1FE	3,031,626	114.6990	3,444,411	3,003,000	3,015,873	0	(2,698)	0	0	5.875	5.750	FA	66,650	176,426	02/16/2007	02/15/2018
20030N-AW-1	COMCAST CORP.,M/W CO GUARNT			1	1FE	3,280,680	114.8250	3,444,750	3,000,000	3,182,195	0	(37,264)	0	0	5.700	4.160	MN	21,850	171,000	03/30/2011	05/15/2018
20030N-BD-2	COMCAST CORP,M/W SR UNSECURED			1	1FE	999,140	95.4300	954,300	1,000,000	999,260	0	75	0	0	3.125	3.130	JJ	14,410	32,378	06/26/2012	07/15/2022
20030N-BF-7	COMCAST CORP,M/W SR UNSECURED			1	1FE	1,996,720	92.4610	1,849,220	2,000,000	1,996,998	0	278	0	0	2.850	2.860	JJ	26,283	28,658	01/08/2013	01/15/2023
200339-AJ-8	COMERICA BANK, SUB NOTES				1FE	4,093,040	119.8000	4,792,000	4,000,000	4,067,447	0	(3,055)	0	0	7.875	7.660	MS	92,750	315,000	01/05/2001	09/15/2026
200340-AN-7	COMERICA INC, SR UNSECURED				1FE	1,666,089	103.7920	1,655,482	1,595,000	1,631,764	0	(21,059)	0	0	3.000	1.620	MS	13,956	47,850	05/08/2012	09/16/2015
202218-AH-6	NATL RETAIL PROPERTIES, M/W SR UNSECURED			1	2FE	4,765,671	109.3410	4,657,927	4,260,000	4,554,819	0	(145,538)	0	0	6.150	2.490	JD	11,644	261,990	08/23/2012	12/15/2015
202795-HN-3	COMMONWEALTH EDISON, IST MTGE, M/W			1	1FE	3,301,346	111.8010	3,445,707	3,082,000	3,173,675	0	(32,318)	0	0	5.950	4.710	FA	69,277	183,379	12/14/2009	08/15/2016
202795-HS-2	COMMONWEALTH EDISON, M/W IST MTGE			1	1FE	2,217,700	115.5540	2,311,080	2,000,000	2,114,378	0	(27,807)	0	0	6.150	4.450	MS	36,217	123,000	01/08/2010	09/15/2017
202795-HU-7	COMMONWEALTH EDISON, M/W IST MORTGAGE			1	1FE	2,161,920	114.8570	2,297,140	2,000,000	2,088,003	0	(18,552)	0	0	5.800	4.630	MS	34,156	116,000	09/14/2009	03/15/2018
202795-HV-5	COMMONWEALTH EDISON, M/W IST MTGE				1FE	1,951,320	106.1990	2,123,980	2,000,000	1,964,230	0	4,607	0	0	4.000	4.310	FA	33,333	80,000	01/26/2011	08/01/2020
202795-HX-1	COMMONWEALTH EDISON, IST MORTGAGE			1	1FE	1,000,000	102.1310	1,021,310	1,000,000	1,000,000	0	0	0	0	1.950	1.950	MS	6,500	19,500	08/30/2011	09/01/2016
205363-AL-8	COMPUTER SCIENCES CORP, 144A, SR UNSECUR			1	2FE	6,760,440	114.7470	6,884,820	6,000,000	6,464,685	0	(98,477)	0	0	6.500	4.450	MS	114,833	390,000	11/18/2010	03/15/2018
205887-BD-3	CON-AGRA, INC.				2FE	2,514,009	112.6990	2,683,363	2,381,000	2,457,202	0	(20,096)	0	0	5.819	4.780	JD	6,158	138,550	01/18/2011	06/15/2017
205887-BE-1	CONAGRA FOODS INC, M/W SR UNSECURED			1	2FE	4,375,730	101.5440	4,061,760	4,000,000	4,026,583	0	(90,312)	0	0	5.875	3.530	AO	49,611	235,000	02/08/2010	04/15/2014
205887-BF-8	CONAGRA FOODS INC, SR UNSECURED				2FE	3,761,875	118.5110	3,851,608	3,250,000	3,612,103	0	(59,218)	0	0	7.000	4.600	AO	48,028	227,500	05/11/2011	04/15/2019
205887-BG-6	CONAGRA FOODS INC,M/W SR UNSECURED			1	2FE	3,019,320	98.9010	2,967,030	3,000,000	3,014,976	0	(3,391)	0	0	2.100	1.970	MS	18,550	63,351	09/13/2012	03/15/2018
205887-BQ-4	CONAGRA FOODS INC,M/W SR UNSECURED			1	2FE	1,000,000	98.1670	981,670	1,000,000	1,000,000	0	0	0	0	1.900	1.900	JJ	8,233	9,500	01/15/2013	01/25/2018
207597-DY-8	CONNECTICUT LIGHT & PWR, M/W IST REF MOR			1	1FE	3,257,910	112.8470	3,385,410	3,000,000	3,130,982	0	(32,218)	0	0	5.750	4.440	MS	57,500	172,500	10/06/2009	09/01/2017
207597-ED-3	CONNECTICUT LIGHT&PWR,M/W IST REF MORT			1	1FE	3,560,515	114.2260	3,997,910	3,500,000	3,532,196	0	(6,433)	0	0	5.650	5.400	MN	32,958	197,750	01/21/2009	05/01/2018
207597-EE-1	CONN LIGHT & PWR, M/W IST REF MORT 09-A			1	1FE	7,401,878	114.5490	7,732,058	6,750,000	7,342,197	0	(20,729)	0	0	5.500	3.560	FA	154,688	184,250	11/21/2013	02/01/2019
207597-EF-8	CONNECTICUT LIGHT & POWER,M/W SECURED			1	1FE	993,510	91.3930	913,930	1,000,000	994,064	0	554	0	0	2.500	2.570	JJ	11,528	12,500	01/08/2013	01/15/2023
208251-AE-8	CONOCO INC,, M/W SR NOTE			1	1FE	1,104,960	126.5380	1,265,380	1,000,000	1,088,846	0	(3,456)	0	0	6.950	6.050	AO	14,672	69,500	09/09/2008	04/15/2029
20825C-AF-1	CONOCOPHILLIPS, CO. GTD, M/W				1FE	987,646	112.2460	1,122,460	1,000,000	990,011	0	282	0	0	5.900	5.980	AO	12,456	59,000	08/01/2003	10/15/2032
20825C-AR-5	CONOCOPHILLIPS,MW@50 BULLET			1	1FE	3,796,833	115.4770	3,729,907	3,230,000	3,786,533	0	(10,299)	0	0	5.750	2.150	FA	77,385	0	11/20/2013	02/01/2019
20825T-AA-5	CONOCOPHILLIPS, M/W NOTE		G	1	1FE	3,967,040	111.8870	4,475,480	4,000,000	3,988,273	0	3,768	0	0	5.625	5.730	AO	47,500	225,000	06/27/2007	10/15/2016
20825V-AB-8	CONOCOPHILLIPS CANADA, M/W CO GUARNT		G	1	1FE	2,769,023	116.6640	2,904,934	2,490,000	2,750,944	0	(5,950)	0	0	5.950	5.160	AO	31,277	148,155	11/12/2010	10/15/2036
20826F-AA-4	CONOCOPHILLIPS,MW@15 SR UNSEC			1	1FE	3,910,881	91.0610	3,551,379	3,900,000	3,909,824	0	(992)	0	0	2.400	2.360	JD	4,160	95,680	12/04/2012	12/15/2022
20854P-AH-2	CONSOL ENERGY INC, M/W SR UNSECURED			1	4FE	3,901,640	103.2500	3,911,110	3,788,000	3,886,594	0	(15,046)	0	0	6.375	5.780	MS	80,495	241,485	01/15/2013	03/01/2021
20903X-AC-7	CONSOLIDATEC COMM FIN CO,MW@50 CALLABLE			1	4FE	1,063,406	115.2500	1,152,500	1,000,000	1,053,285	0	(7,328)	0	0	10.875	9.570	JD	9,063	108,750	07/24/2012	06/01/2020
209111-EE-9	CONSOLIDATED EDISON CO OF NY, M/W NOTE			1	1FE	3,998,000	100.3270	4,013,080	4,000,000	3,999,979	0	248	0	0	4.700	4.700	FA	78,333	188,000	02/19/2004	02/01/2014
209111-EK-5	CONSOLIDATED EDISON, M/W SR UNSECURED				1FE	1,004,370	108.7650	1,087,650	1,000,000	1,001,246	0	(590)	0	0	5.375	5.300	JD	2,389	53,750	11/16/2007	12/15/2015
209111-EL-3	CONSOLIDATED EDISON CO OF NY, DEBENTURE				1FE	1,999,700	114.3110	2,286,220	2,000,000	1,999,762	0	5	0	0	5.850	5.850	MS	34,450	117,000	03/06/2006	03/15/2036
209111-EN-9	CONSOLIDATED EDISON, M/W NOTE			1	1FE	996,150	111.6310	1,116,310	1,000,000	998,734	0	423	0	0	5.500	5.550	MS	16,194	55,000	09/20/2006	09/15/2016
209111-ET-6	CONSOLIDATED EDISON CO OF NY,M/W DEB			1	1FE	1,999,120	115.6500	2,313,000	2,000,000	1,999,557	0	89	0	0	5.850	5.850	AO	29,250	117,000	04/01/2008	04/01/2018
209111-EV-1	CONS EDISON CO OF NY, M/W SR NOTE			1	1FE	2,219,980	121.8360	2,436,720	2,000,000	2,125,000	0	(21,500)	0	0	7.125	5.650	JD	11,875	142,500	01/26/2009	12/01/2018

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-EW-9	CONS EDISON CO OF NY, M/W NOTE			1	1FE	2,997,630	101.2030	3,036,090	3,000,000	2,999,869	0	510	0	0	5.550	5.560	AO	41,625	166,500	03/23/2009	04/01/2014
209111-EZ-2	CONSOLIDATED EDISON CO OF NY, SR UNSEC			1	1FE	997,830	108.1050	1,081,050	1,000,000	998,503	0	196	0	0	4.450	4.470	JD	1,978	44,500	06/02/2010	06/15/2020
209615-BZ-5	CONSOLIDATED NAT GAS, M/W SR NOTE SRS A			1	2FE	993,590	100.7250	1,007,250	1,000,000	999,867	0	783	0	0	5.000	5.080	MS	16,667	50,000	11/24/2003	03/01/2014
209615-CA-9	CONSOLIDATED NAT GAS, M/W SR NOTE			1	2FE	8,108,941	104.1150	8,211,550	7,887,000	7,928,661	0	(43,774)	0	0	5.000	4.390	JD	32,863	394,350	08/04/2009	12/01/2014
21036P-AF-5	CONSTELLATION BRANDS INC., M/W CO GUARNT			1	3FE	1,554,781	116.2500	1,860,000	1,600,000	1,577,653	0	5,593	0	0	7.250	7.720	MN	14,822	116,000	09/16/2009	05/15/2017
210518-A#-3	CONSUMERS ENERGY COMPANY, 1ST MORTGAGE			1	1	3,000,000	102.9870	3,089,616	3,000,000	3,000,000	0	0	0	0	5.300	5.300	MS	53,000	159,000	09/01/2010	09/01/2022
210518-CS-3	CONSUMERS ENERGY, 1ST MORTGAGE				1FE	999,520	121.4900	1,214,900	1,000,000	999,717	0	40	0	0	6.700	6.700	MS	19,728	67,000	03/02/2009	09/15/2019
210518-CT-1	CONSUMERS ENERGY CO, 1ST MTGE SECURED			1	1FE	999,910	95.2780	952,780	1,000,000	999,927	0	8	0	0	2.850	2.850	MN	3,642	28,500	05/01/2012	05/15/2022
210805-BU-0	CONTINENTAL AIRLINES, INC., P/T 1997-4				2FE	454,644	106.0000	449,312	423,879	432,099	0	(2,796)	0	0	6.900	5.980	JJ	14,596	29,248	09/24/1998	01/02/2018
212015-AL-5	CONTINENTAL RESOURCES, SR UNSECURED			1	2FE	1,744,000	101.3750	1,767,980	1,744,000	1,744,000	0	0	0	0	4.500	4.500	AO	16,568	41,420	04/02/2013	04/15/2023
217203-AE-8	COPANO ENERGY LLC/FIN CO, CO GUARNT			1	2FE	785,460	115.2350	853,891	741,000	778,047	0	(5,846)	0	0	7.125	6.000	AO	13,199	52,796	09/17/2012	04/01/2021
219023-AE-8	INGREDION INC, SR UNSECURED MW +30			1	2FE	2,562,995	103.5420	2,588,550	2,500,000	2,527,472	0	(14,489)	0	0	3.200	2.570	MN	13,333	80,000	06/23/2011	11/01/2015
219023-AF-5	INGREDION INC., M/W SR UNSECURE			1	2FE	1,990,040	104.2690	2,085,380	2,000,000	1,992,819	0	873	0	0	4.625	4.680	MN	15,417	92,500	01/04/2011	11/01/2020
219350-AU-9	CORNING INC., M/W SR UNSECURED			1	1FE	3,050,530	106.5470	3,196,410	3,000,000	3,036,678	0	(4,749)	0	0	4.250	4.030	FA	48,167	127,500	12/03/2010	08/15/2020
219350-AY-1	CORNING INC,M/W SR UNSECURED			1	1FE	997,680	98.5640	985,640	1,000,000	998,205	0	449	0	0	1.450	1.490	MN	1,853	15,104	10/26/2012	11/15/2017
22160K-AC-9	COSTCO WHOLESALE (PRICE/COSTC)SR NOTE			1	1FE	13,352,838	112.3290	14,052,358	12,510,000	12,896,347	0	(110,298)	0	0	5.500	4.440	MS	202,592	688,050	02/17/2010	03/15/2017
22160K-AF-2	COSTCO WHOLESALE, MW SR UNSECURED			1	1FE	1,995,520	96.3230	1,926,460	2,000,000	1,996,169	0	608	0	0	1.700	1.730	JD	1,511	34,756	11/28/2012	12/15/2019
226373-AJ-7	CRESTWOOD MIDSTREAM PART			1	4FE	2,121,401	103.0000	2,147,550	2,085,000	2,115,837	0	(5,246)	0	0	6.000	5.650	JD	5,560	127,880	12/05/2012	12/15/2020
228255-AH-8	CROWN CORK & SEAL CO, DEB M/W +15 BPS			1	3FE	3,770,574	110.5000	4,080,765	3,693,000	3,770,018	0	(4,290)	0	0	7.375	7.100	JD	12,105	272,359	09/25/2012	12/15/2026
232820-AJ-9	CYTEC INDUSTRIES, INC M/W SR UNSECURED			1	2FE	10,042,437	91.8880	9,142,856	9,950,000	10,036,916	0	(5,521)	0	0	3.500	3.380	AO	87,063	192,505	04/18/2013	04/01/2023
23311R-AE-6	DCP MIDSTREAM LLC, 144A M/W NOTE			1	2FE	999,510	99.9560	999,560	1,000,000	999,617	0	40	0	0	4.750	4.750	MS	12,007	47,500	09/14/2011	09/30/2021
23314#-AA-7	DCT INDUSTRIAL TRUST INC.				2	5,000,000	104.8300	5,241,517	5,000,000	5,000,000	0	0	0	0	5.630	5.630	JD	7,038	281,500	06/22/2010	06/22/2015
235851-AG-7	DANAHER CORP., M/W SR UNSEC			1	1FE	10,131,797	113.9950	11,194,309	9,820,000	9,979,978	0	(34,922)	0	0	5.625	5.160	JJ	254,706	552,375	06/11/2009	01/15/2018
235851-AH-5	DANAHER CORP, SR NOTE				1FE	3,013,000	114.0810	3,422,430	3,000,000	3,007,551	0	(1,240)	0	0	5.400	5.340	MS	54,000	162,000	03/02/2009	03/01/2019
235851-AL-6	DANAHER CORP., M/W SR NOTE			1	1FE	3,062,668	103.2050	3,147,753	3,050,000	3,056,466	0	(2,515)	0	0	2.300	2.210	JD	1,559	70,150	06/23/2011	06/23/2016
237194-AJ-4	DARDEN RESTAURANTS, INC. M/W SR UNSECURE			1	2FE	1,992,020	95.7700	1,915,400	2,000,000	1,993,505	0	681	0	0	4.500	4.550	AO	19,000	90,000	10/05/2011	10/15/2021
237194-AK-1	DARDEN RESTAURANTS, INC.M/W SR UNSECURED			1	2FE	998,280	86.0310	860,310	1,000,000	998,483	0	159	0	0	3.350	3.370	MN	5,583	36,013	10/01/2012	11/01/2022
237264-AA-4	DARLING ESCROW CORP,MW@50 CALLABLE			1	4FE	1,088,263	100.7500	1,094,145	1,086,000	1,088,263	0	0	0	0	5.375	5.330	JJ	0	0	12/19/2013	01/15/2022
23833N-AG-9	DAVE AND BUSTERS INC/GAMES MERGER			1	4FE	397,000	109.6250	438,500	400,000	397,000	0	0	0	0	11.000	11.000	JD	3,667	44,000	05/19/2010	06/01/2018
239753-DL-7	DAYTON HUDSON CORP., DEB				1FE	3,816,365	118.0080	4,130,280	3,500,000	3,753,627	0	(10,732)	0	0	6.650	5.900	FA	96,979	232,750	02/02/2007	08/01/2028
24240X-AT-4	DEAN WITTER, DISCOVER & CO. NOTE SRS I				1FE	1,018,460	100.2880	1,002,880	1,000,000	1,000,233	0	(2,186)	0	0	7.070	6.850	AO	17,675	70,700	05/07/2001	02/10/2014
244199-AW-5	DEERE & CO., DEB.				1FE	6,639,766	120.7530	8,114,602	6,720,000	6,689,327	0	(969)	0	0	6.550	6.540	AO	110,040	440,160	12/13/2010	10/01/2028
244199-BB-0	DEERE AND COMPANY, SR NOTE				1FE	2,714,325	102.0520	2,551,300	2,500,000	2,507,839	0	(23,955)	0	0	6.950	5.930	AO	31,854	173,750	06/19/2002	04/25/2014
244199-BE-4	DEERE AND COMPANY,CALLABLE,SR UNSECURED			1	1FE	1,994,920	93.5070	1,870,140	2,000,000	1,995,630	0	457	0	0	2.600	2.620	JD	3,322	52,000	06/05/2012	06/08/2022
24422E-QV-4	JOHN DEERE CAP CORP., MTN SR NOTE				1FE	1,951,556	116.1270	2,067,061	1,780,000	1,877,770	0	(18,364)	0	0	5.750	4.430	MS	32,127	102,350	09/02/2009	09/10/2018
24422E-RC-5	JOHN DEERE CAP CORP., NOTE				1FE	1,996,060	103.2230	2,064,460	2,000,000	1,998,027	0	780	0	0	2.250	2.290	JD	3,000	45,000	06/02/2011	06/07/2016
24422E-RH-4	JOHN DEERE CAPITAL CORP., NOTE				1FE	995,490	98.5980	985,980	1,000,000	996,374	0	404	0	0	3.150	3.200	AO	6,650	31,500	10/05/2011	10/15/2021
24422E-RL-5	JOHN DEERE CAPITAL CORP, NOTES				1FE	1,997,740	101.6950	2,033,900	2,000,000	1,998,648	0	428	0	0	2.000	2.020	JJ	18,667	40,000	11/29/2011	01/13/2017
24422E-RR-2	JOHN DEERE CAP CORP,UNSECURED				1FE	1,994,600	99.7860	1,995,720	2,000,000	1,995,838	0	731	0	0	2.250	2.290	AO	9,250	45,000	04/12/2012	04/17/2019
24422E-RS-0	JOHN DEERE CAPITAL CORP, UNSECURED				1FE	499,865	100.7350	503,675	500,000	499,932	0	45	0	0	0.950	0.950	JD	26	4,750	06/26/2012	06/29/2015
24422E-RW-1	JOHN DEERE CAPITAL CORP,UNSECURED				1FE	1,995,860	97.5140	1,950,280	2,000,000	1,996,912	0	798	0	0	1.200	1.240	AO	5,400	26,200	09/04/2012	10/10/2017
24422E-RY-7	JOHN DEERE CAPITAL CORP, SR UNSECURED				1FE	1,993,220	94.1680	1,883,360	2,000,000	1,994,285	0	887	0	0	1.700	1.750	JJ	15,678	25,783	10/09/2012	01/15/2020
247916-AC-3	DENBURY RESOURCES INC., CO GUARNT			1	3FE	1,921,788	106.5000	2,039,475	1,915,000	1,919,886	0	(705)	0	0	6.375	6.320	FA	46,120	122,081	02/22/2011	08/15/2021
24823U-AH-1	DENBURY RESOURCES INC,SR SUBORDINATED			1	4FE	2,395,000	90.2500	2,161,488	2,395,000	2,395,000	0	0	0	0	4.625	4.620	JJ	51,077	49,231	01/22/2013	07/15/2023
250847-EF-3	DETROIT EDISON ENERGY CO, 1ST MTGE			1	1FE	1,953,690	102.3830	2,047,660	2,000,000	1,966,090	0	4,307	0	0	3.450	3.730	AO	17,250	69,000	01/25/2011	10/01/2020
250847-EG-1	DETROIT EDISON COMPANY, M/W SECURED			1	1FE	997,350	104.2100	1,042,100	1,000,000	997,956	0	233	0	0	3.900	3.930	JD	3,250	39,000	05/11/2011	06/01/2021
250847-EJ-5	DETROIT EDISON COMPANY,M/W SECURED			1	1FE	1,996,880	93.7870	1,875,740	2,000,000	1,997,299	0	281	0	0	2.650	2.660	JD	2,356	53,000	06/19/2012	06/15/2022
251591-AV-5	DEVELOPERS DIVERS REALTY, SR UNSECURED			1	2FE	968,445	123.5380	1,173,611	950,000	963,811	0	(1,567)	0	0	7.875	7.580	MS	24,938	74,812	09/28/2010	09/01/2020
25179M-AG-8	DEVON ENERGY CORP, M/W SR NOTE			1	2FE	6,499,459	100.1730	6,411,072	6,400,000	6,400,878	0	(22,248)	0	0	5.625	5.260	JJ	166,000	360,000	03/02/2009	01/15/2014
25179M-AH-6	DEVON ENERGY CORP., M/W SR NOTE			1	2FE	1,478,069	115.8860	1,695,412	1,463,000	1,471,797	0	(1,448)	0	0	6.300	6.150	JJ	42,500	92,169	02/02/2009	01/15/2019
25179M-AM-5	DEVON ENERGY CORP, M/W SR UNSECURED			1	2FE	997,530	100.7280	1,007,280	1,000,000	998,310	0	481	0	0	1.875	1.920	MN	2,396	18,750	05/07/2012	05/15/2017
25179M-AP-8	DEVON ENERGY CORP., M/W SR UNSECURED			1	2FE	5,700,400	95.3550	5,244,525	5,500,000	5,677,759	0	(18,891)	0	0	3.250	2.800	MN	22,840	178,750	02/27/2013	05/15/2022
25389J-AH-9	DIGITAL REALTY TRUST LP CO			1	2FE	1,081,607	106.3860	1,084,073	1,019,000	1,068,584	0	(6,834)	0	0	5.875	4.930	FA	24,944	59,866	01/12/2012	02/01/2020
25389J-AJ-5	DIGITAL REALTY TRUST, CO GUARNT			1	2FE	3,006,230	102.0590	3,061,770	3,000,000	3,004,818	0	(540)	0	0	5.250	5.220	MS	46,375	157,500	03/01/2011	03/15/2021
25389J-AK-2	DIGITAL REALTY TRUST LP, M/W SR UNSECURE			1	2FE	11,929,130	89.3280	10,674,696	11,950,000	11,931,645	0	1,953	0	0	3.625	3.640	AO	108,297	441,611	03/04/2013	10/01/2022
25468P-CG-9	DISNEY (WALT) COMPANY, M/W SR UNSEC,MTN			1	1FE	2,321,888	115.6920	2,603,070	2,250,000	2,280,726	0	(7,642)	0	0	6.000	5.570	JJ	61,500	135,000	10/05/2007	07/17/2017
25468P-CW-4	WALT DISNEY COMPANY, MW SR UNSECURED			1	1FE	1,984,640	90.8590	1,817,180	2,000,000	1,986,135	0	1,377	0	0	2.350	2.430	JD	3,917	47,131	11/27/2012	12/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25470D-AC-3	DISCOVERY COMM., M/W CO GUARNT			1	2FE	2,001,866	109.1550	2,078,311	1,904,000	1,977,055	0	(9,674)	0	0	5.050	4.350	JD	8,013	96,152	04/27/2011	06/01/2020
25470D-AF-6	DISCOVERY COMMUNICATIONS,M/W SR UNSECURE			1	2FE	991,670	94.6800	946,800	1,000,000	992,838	0	728	0	0	3.300	3.390	MN	4,217	33,000	05/10/2012	05/15/2022
25470D-AH-2	DISCOVERY COMMUNICATIONS,M/W SR UNSEC			1	2FE	499,190	92.8830	464,415	500,000	499,249	0	59	0	0	3.250	3.260	AO	4,063	8,667	03/12/2013	04/01/2023
260003-AC-2	DOVER CORP., DEB.				1FE	4,341,685	118.6670	5,239,148	4,415,000	4,358,925	0	1,830	0	0	6.650	6.770	JD	24,466	293,598	10/25/2002	06/01/2028
260003-AE-8	DOVER CORP, M/W SR NOTE			1	1FE	7,948,090	107.1930	8,039,475	7,500,000	7,650,858	0	(81,255)	0	0	4.875	3.650	AO	77,188	365,625	01/28/2010	10/15/2015
260003-AH-1	DOVER CORP., MAKE WHOLE SR NOTE			1	1FE	4,079,280	113.0260	4,521,040	4,000,000	4,041,272	0	(8,587)	0	0	5.450	5.170	MS	64,189	218,000	02/04/2009	03/15/2018
260003-AJ-7	DOVER CORP. CALLABLE SR UNSECURED			1	1FE	1,998,840	105.8320	2,116,640	2,000,000	1,999,140	0	100	0	0	4.300	4.300	MS	28,667	86,000	02/16/2011	03/01/2021
260543-CH-4	DOW CHEMICAL, MW SR UNSEC			1	2FE	3,942,520	93.2640	3,730,560	4,000,000	3,948,153	0	4,989	0	0	3.000	3.160	MN	15,333	120,333	11/07/2012	11/15/2022
26112T-AE-6	QUAPAW DOWNSTREAM DEV. 144A SR SECURED			1	5FE	1,465,221	101.0000	1,489,750	1,475,000	1,467,461	0	966	0	0	10.500	10.620	JJ	77,438	154,875	06/17/2011	07/01/2019
26138E-AN-9	DR PEPPER SNAPPLE GROUP, M/W CO GUARNT			1	2FE	6,437,254	100.5350	6,369,898	6,336,000	6,424,398	0	(11,127)	0	0	2.600	2.300	JJ	75,962	96,200	11/05/2013	01/15/2019
26138E-AQ-2	DR PEPPER SNAPPLE GROUP, SR UNSECURE			1	2FE	5,934,985	94.2230	5,610,037	5,954,000	5,937,782	0	2,620	0	0	2.000	2.040	JJ	54,909	77,733	12/28/2012	01/15/2020
263534-BG-3	DUPONT (E.I.) DE NEMOIRS, M/W, DEB.			1	1FE	7,107,060	121.2750	8,489,250	7,000,000	7,069,608	0	(4,732)	0	0	6.500	6.340	JJ	209,806	455,000	12/11/2002	01/15/2028
263534-BT-5	DU PONT E I DE NEMOURS,MW SR NOTE			1	1FE	9,627,803	116.0930	10,795,488	9,299,000	9,477,307	0	(34,025)	0	0	6.000	5.500	JJ	257,272	557,940	02/11/2009	07/15/2018
263534-BV-0	DUPONT (E.I.) DE NEMOURS, M/W SR UNSECUR			1	1FE	466,753	100.1760	422,743	422,000	422,423	0	(10,766)	0	0	5.875	3.250	JJ	11,432	24,793	08/24/2009	01/15/2014
263534-BY-4	DUPONT (E.I.) DE NEMOIRS, M/W NOTE			1	1FE	2,998,960	102.8690	3,086,070	3,000,000	2,999,818	0	168	0	0	3.250	3.250	JJ	44,958	97,500	11/06/2009	01/15/2015
263534-CB-3	DUPONT (E.I.) DE NEMOURS, M/W SR NOTE			1	1FE	2,958,090	102.0510	3,061,530	3,000,000	2,969,297	0	3,740	0	0	3.625	3.790	JJ	50,146	108,750	11/15/2010	01/15/2021
263534-CE-7	DUPONT (E.I.) DE NEMOIRS, M/W UNSECURED			1	1FE	3,001,770	105.7700	3,173,100	3,000,000	3,001,369	0	(159)	0	0	4.250	4.240	AO	31,875	127,500	03/22/2011	04/01/2021
263534-CK-3	DUPONT (E.I.) DE NEMOURS, SR UNSECURED			1	1FE	1,999,300	91.5840	1,831,680	2,000,000	1,999,354	0	54	0	0	2.800	2.800	FA	21,156	28,000	02/12/2013	02/15/2023
263901-AC-4	DUKE ENERGY INDIANA INC,M/W IST MTGE			1	1FE	8,934,502	103.6620	9,422,876	9,090,000	8,977,171	0	14,797	0	0	3.750	3.960	JJ	157,181	340,875	01/04/2011	07/15/2020
264399-EM-4	DUKE ENERGY CORP. CAROLINAS,M/W			1	1FE	3,773,785	108.1540	3,785,390	3,500,000	3,581,680	0	(44,505)	0	0	5.300	3.880	AO	46,375	185,500	11/16/2009	10/01/2015
26441C-AG-0	DUKE ENERGY CORP.M/W SR UNSECURED			1	2FE	1,999,900	102.4850	2,049,700	2,000,000	1,999,940	0	20	0	0	2.150	2.150	MN	5,494	43,000	11/14/2011	11/15/2016
26441Y-AV-9	DUKE REALTY LP, M/W SR UNSECURED			1	2FE	992,710	99.1140	991,140	1,000,000	993,647	0	606	0	0	4.375	4.460	JD	1,944	43,750	06/06/2012	06/15/2022
26441Y-AW-7	DUKE REALTY LP, M/W SR UNSECURED			1	2FE	995,840	95.0420	950,420	1,000,000	996,312	0	361	0	0	3.875	3.920	AO	8,181	41,549	09/14/2012	10/15/2022
26442C-AD-6	DUKE ENERGY CAROLINAS,M/W IST MTGE			1	1FE	1,497,795	112.6790	1,690,185	1,500,000	1,498,916	0	221	0	0	5.100	5.110	AO	16,150	76,500	04/09/2008	04/15/2018
26442C-AE-4	DUKE ENERGY CAROLINAS, M/W IST MTGE			1	1FE	1,893,913	118.6890	1,934,631	1,630,000	1,878,471	0	(5,193)	0	0	6.050	4.960	AO	20,819	98,615	11/04/2010	04/15/2038
26442C-AJ-3	DUKE ENERGY CAROLINAS, M/W IST MTGE			1	1FE	2,052,720	107.2330	2,144,660	2,000,000	2,036,342	0	(4,848)	0	0	4.300	3.970	JD	3,822	86,000	06/08/2010	06/15/2020
26442C-AL-8	DUKE ENERGY CAROLINAS,M/W IST MTGE			1	1FE	998,370	102.0440	1,020,440	1,000,000	999,024	0	319	0	0	1.750	1.780	JD	778	17,500	12/05/2011	12/15/2016
26442E-AA-8	DUKE ENERGY OHIO, M/W IST MORTGAGE			1	1FE	5,660,816	113.9570	6,182,167	5,425,000	5,569,040	0	(23,674)	0	0	5.450	4.860	AO	73,916	295,663	02/16/2010	04/01/2019
26483E-AE-0	DUN & BRADSTREET CORPORATION, M/W NOTE			1	2FE	2,029,520	102.5510	2,051,020	2,000,000	2,013,537	0	(7,032)	0	0	2.875	2.490	MN	7,347	57,500	08/11/2011	11/15/2015
26875P-AA-9	EOG RESOURCES, INC, M/W SR UNSEC			1	1FE	6,168,060	114.3810	6,862,860	6,000,000	6,076,229	0	(18,161)	0	0	5.875	5.480	MS	103,792	352,500	06/10/2008	09/15/2017
26875P-AE-1	EOG RESOURCES, INC.M/W SR UNSECURED			1	1FE	3,235,140	107.7700	3,233,100	3,000,000	3,163,498	0	(22,407)	0	0	4.400	3.440	JD	11,000	132,000	08/27/2010	06/01/2020
26875P-AG-6	EOG RESOURCES, INC. M/W SR UNSECURED			1	1FE	5,965,720	104.4600	6,267,600	6,000,000	5,974,361	0	3,050	0	0	4.100	4.170	FA	102,500	246,000	01/07/2011	02/01/2021
26875P-AK-7	EOG RESOURCES, INC.M/W SR UNSECURED			1	1FE	993,810	90.9770	909,770	1,000,000	994,491	0	522	0	0	2.625	2.690	MS	7,729	26,615	09/05/2012	03/15/2023
26884A-AZ-6	ERP OPERATING LP, M/W SR UNSECURED			1	2FE	996,190	105.4260	1,054,260	1,000,000	996,839	0	321	0	0	4.625	4.670	JD	2,056	46,250	12/07/2011	12/15/2021
26884A-BA-0	ERP OPERATING LP,M/W SR UNSECURED			1	2FE	3,484,990	91.3140	3,195,990	3,500,000	3,485,942	0	952	0	0	3.000	3.050	AO	22,167	53,958	04/03/2013	04/15/2023
26885G-AB-5	ERA GROUP INC, SR UNSECURED MW@50 CALLAB			1	4FE	1,646,709	103.0000	1,725,250	1,675,000	1,648,830	0	1,988	0	0	7.750	7.990	JD	5,769	132,697	12/04/2012	12/15/2022
26926X-AB-9	EV ENERGY PARTNERS/FIN,SR UNSECURED			1	4FE	1,257,250	100.5000	1,180,875	1,175,000	1,241,112	0	(16,138)	0	0	8.000	6.080	AO	19,844	94,000	01/25/2013	04/15/2019
269871-AA-7	EAGLE SPINCO INC,144A SR UNSECURED			1	3FE	858,000	98.0000	840,840	858,000	858,000	0	0	0	0	4.625	4.620	FA	14,991	21,495	01/17/2013	02/15/2021
277432-AJ-9	EASTMAN CHEMICAL CO, SR UNSECURED			1	2FE	3,120,540	103.6080	3,108,240	3,000,000	3,104,715	0	(15,825)	0	0	3.000	1.180	JD	4,000	45,000	09/10/2013	12/15/2015
277432-AM-2	EASTMAN CHEMICAL CO. M/W SR UNSECURED			1	2FE	8,802,148	101.0720	8,687,138	8,595,000	8,750,175	0	(43,911)	0	0	2.400	1.840	JD	17,190	206,280	11/07/2012	06/01/2017
277432-AN-0	EASTMAN CHEMICAL CO,M/W SR UNSECURED			1	2FE	3,166,470	96.0060	2,880,180	3,000,000	3,148,560	0	(15,331)	0	0	3.600	2.920	FA	40,800	129,000	10/23/2012	08/15/2022
27876G-BE-7	DISH DBS CORP., M/W CO GUARNT			1	3FE	2,347,500	110.7500	2,602,625	2,350,000	2,349,034	0	416	0	0	7.125	7.140	FA	69,766	167,438	05/11/2010	02/01/2016
27876G-BH-0	DISH DBS CORP, M/W CO GUARNT			1	3FE	2,566,000	108.5000	2,821,000	2,600,000	2,590,301	0	6,242	0	0	7.750	8.030	MN	17,351	201,500	09/02/2009	05/31/2015
278865-AH-3	ECOLAB INC, M/W NOTE			1	2FE	9,705,125	104.4010	9,860,674	9,445,000	9,505,897	0	(52,561)	0	0	4.875	4.250	FA	174,758	460,444	01/14/2010	02/15/2015
278865-AK-6	ECOLAB, INC. M/W SR UNSECURED			1	2FE	5,165,840	104.7700	5,238,500	5,000,000	5,111,458	0	(36,759)	0	0	3.000	2.200	JD	9,583	150,000	06/27/2012	12/08/2016
278865-AN-0	ECOLAB, INC.M/W SR UNSECURED			1	2FE	499,750	100.3110	501,555	500,000	499,865	0	83	0	0	1.000	1.010	FA	1,972	5,000	08/06/2012	08/09/2015
28336L-BV-0	EL PASO CORP, MW +50BP			1	3FE	177,818	107.2320	214,464	200,000	200,000	0	14,796	0	0	6.500	15.250	MS	3,828	13,000	12/09/2008	09/15/2020
283695-BP-8	EL PASO NATURAL GAS,MW@25 BULLET			1	2FE	2,925,832	111.1860	2,890,836	2,600,000	2,908,238	0	(17,594)	0	0	5.950	2.190	AO	32,659	0	10/16/2013	04/15/2017
28370T-AA-7	EL PASO PIPELINE PART OP, M/W CO GUARNT			1	2FE	2,399,225	114.8420	2,589,687	2,255,000	2,365,782	0	(14,788)	0	0	6.500	5.530	AO	36,644	146,575	02/21/2012	04/01/2020
284710-AE-0	ELDORADO RESORTS LLC,144A SECURED			1	4FE	1,264,230	106.7500	1,363,198	1,277,000	1,265,807	0	1,577	0	0	8.625	8.830	JD	4,895	110,141	03/08/2013	06/15/2019
28932M-AJ-4	ELM RD GENERATING STAT,M/W SR SECURED			1	1FE	2,000,000	104.8220	2,096,440	2,000,000	2,000,000	0	0	0	0	5.848	5.840	JJ	52,632	116,960	01/12/2011	01/19/2041
291011-AS-3	EMERSON ELECTRIC COMPANY , M/W NOTE			1	1FE	8,030,280	104.3240	8,345,920	8,000,000	8,003,138	0	(3,136)	0	0	5.000	4.950	JD	17,778	400,000	01/08/2003	12/15/2014
291011-AU-8	EMERSON ELECTRIC CO., M/W SR UNSECURED			1	1FE	2,169,080	106.9170	2,138,340	2,000,000	2,053,423	0	(28,584)	0	0	4.750	3.200	AO	20,056	95,000	09/23/2009	10/15/2015
291011-AW-4	EMERSON ELECTRIC CO., M/W NOTES			1	1FE	1,978,460	113.4630	2,269,260	2,000,000	1,990,678	0	2,158	0	0	5.375	5.510	AO	22,694	107,500	05/15/2007	10/15/2017
291011-AY-0	EMERSON ELECTRIC CO, MAKE WHOLE NOTES			1	1FE	3,011,640	111.8760	3,356,280	3,000,000	3,006,864	0	(1,009)	0	0	4.875	4.820	AO	30,875	146,250	01/15/2009	10/15/2019
291011-AZ-7	EMERSON ELECTRIC CO., M/W SR UNSECURED			1	1FE	2,017,780	104.4280	2,088,560	2,000,000	2,004,178	0	(3,102)	0	0	4.125	3.950	AO	17,417	82,500	04/17/2009	04/15/2015
291011-BA-1	EMERSON ELECTRIC CO,MW@37.5 BULLET			1	1FE	2,291,460	112.2650	2,245,300	2,000,000	2,286,483	0	(4,977)	0	0	5.000	2.120	AO	21,111	0	11/21/2013	04/15/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29264F-AG-1	ENDO PHARMACEUTICAL HLDG,CALLABLE			1	4FE	1,716,375	107.0000	1,765,500	1,650,000	1,706,126	0	(10,249)	0	0	7.000	5.840	JJ	53,258	57,750	06/26/2013	07/15/2019
29264F-AJ-5	ENDO HEALTH SOLUTIONS IN, SR UNSECURED			1	4FE	2,007,250	107.0000	2,033,000	1,900,000	1,987,959	0	(12,928)	0	0	7.250	6.240	JJ	63,518	137,750	06/19/2012	01/15/2022
29265N-AS-7	ENERGEN CORP.CALLABLE SR UNSECURED			1	2FE	5,678,505	97.9060	5,384,830	5,500,000	5,659,328	0	(18,049)	0	0	4.625	4.160	MS	84,792	254,375	11/30/2012	09/01/2021
29266R-AB-4	ENERGIZER HOLDINGS INC, MW			1	2FE	2,004,600	101.0150	2,020,300	2,000,000	2,003,592	0	(400)	0	0	4.700	4.670	MN	10,967	94,000	05/16/2011	05/19/2021
29266R-AC-2	ENERGIZER HOLDINGS INC, M/W SR UNSECURED			1	2FE	498,580	99.8190	499,095	500,000	498,765	0	117	0	0	4.700	4.730	MN	2,415	23,500	05/21/2012	05/24/2022
29271L-AA-2	ENDO FINANCE CO,MW@50			1	4FE	1,521,255	100.5000	1,525,590	1,518,000	1,521,241	0	(14)	0	0	5.750	5.700	JJ	2,910	0	12/11/2013	01/15/2022
29273R-AN-9	ENERGY TRANSFER PARTNERS,SR UNSECURED			1	2FE	1,993,580	102.8640	2,057,280	2,000,000	1,995,034	0	548	0	0	4.650	4.690	JD	7,750	93,000	05/09/2011	06/01/2021
29273V-AC-4	ENERGY TRANSFER EQUITY, MW +50BP			1	3FE	1,973,394	112.2500	2,166,425	1,930,000	1,962,686	0	(3,641)	0	0	7.500	7.170	AO	30,558	144,750	12/20/2010	10/15/2020
29364D-AQ-3	ENTERGY ARKANSAS, INC. IST MORTGAGE			1	1FE	970,890	102.1560	1,021,560	1,000,000	978,394	0	2,564	0	0	3.750	4.100	FA	14,167	37,500	12/07/2010	02/15/2021
29364G-AE-3	ENTERGY CORP, M/W SR UNSECURED			1	2FE	3,067,470	103.1530	3,094,590	3,000,000	3,034,230	0	(19,303)	0	0	3.625	2.930	MS	32,021	108,750	03/30/2012	09/15/2015
29364G-AG-8	ENTERGY CORP., M/W SR UNSECURED			1	2FE	998,850	107.5220	1,075,220	1,000,000	999,272	0	218	0	0	4.700	4.720	JJ	21,672	47,000	01/10/2012	01/15/2017
29364N-AP-3	ENTERGY MISSISSIPPI, INC. IST MORTGAGE				2FE	2,240,433	115.9170	2,260,382	1,950,000	2,152,224	0	(31,750)	0	0	6.640	4.490	JJ	64,740	129,480	02/02/2011	07/01/2019
29364N-AQ-1	ENTERGY MISSISSIPPI INC, IST MTGE			1	2FE	1,749,738	104.4560	1,827,980	1,750,000	1,749,881	0	46	0	0	3.250	3.250	JD	4,740	56,875	05/10/2011	06/01/2016
29364N-AR-9	ENTERGY MISSISSIPPI,MW@25			1	2FE	3,322,019	92.9050	3,112,318	3,350,000	3,324,423	0	2,320	0	0	3.100	3.190	JJ	51,925	57,694	12/18/2012	07/01/2023
29364W-AJ-7	ENTERGY LOUISIANA LLC,M/W IST MTGE			1	1FE	999,310	116.8390	1,168,390	1,000,000	999,646	0	63	0	0	6.500	6.500	MS	21,667	65,000	08/11/2008	09/01/2018
29364W-AK-4	ENTERGY LOUISIANA LLC, INC., IST M			1	1FE	6,012,950	111.2160	6,116,880	5,500,000	5,923,252	0	(30,037)	0	0	5.400	4.480	MN	49,500	297,000	12/14/2010	11/01/2024
29364W-AM-0	ENTERGY LOUISIANA LLC, MW +30BP			1	1FE	3,605,436	100.7810	3,628,116	3,600,000	3,604,411	0	(286)	0	0	4.440	4.420	JJ	73,704	159,840	11/02/2010	01/15/2026
29364W-AP-3	ENTERGY LOUISIANA LLC, M/W IST MTGE			1	1FE	1,999,220	101.3320	2,026,640	2,000,000	1,999,737	0	271	0	0	1.875	1.880	JD	1,667	37,500	01/05/2012	12/15/2014
29364W-AR-9	ENTERGY LOUISIANA, LLC MW SECURED			1	1FE	997,890	94.0350	940,350	1,000,000	998,083	0	180	0	0	3.300	3.320	JD	2,750	32,725	11/28/2012	12/01/2022
29365P-AQ-5	ENTERGY GULF STATES LA, MW +25BP			1	1FE	8,074,078	104.2930	8,557,241	8,205,000	8,108,662	0	12,020	0	0	3.950	4.140	AO	81,024	324,098	01/07/2011	10/01/2020
29365T-AC-8	ENTERGY TEXAS INC, IST MTGE, CALLABLE			1	2FE	998,390	97.7070	977,070	1,000,000	998,696	0	142	0	0	4.100	4.120	MS	13,667	41,000	09/07/2011	09/01/2021
29379V-AR-4	ENTERPRISE PRODUCTS OPER,SR UNSECURED			1	2FE	3,136,920	104.1130	3,123,390	3,000,000	3,113,177	0	(23,743)	0	0	3.700	1.010	JD	9,250	55,500	09/10/2013	06/01/2015
29379V-AU-7	ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR			1	2FE	7,737,065	101.3390	7,093,730	7,000,000	7,665,521	0	(71,151)	0	0	4.050	2.730	FA	107,100	283,500	01/08/2013	02/15/2022
29379V-AX-1	ENTERPRISE PRODUCTS OPER,M/W SR UNSECURE			1	2FE	1,998,820	100.6640	2,013,280	2,000,000	1,999,359	0	390	0	0	1.250	1.270	FA	9,583	25,000	08/06/2012	08/13/2015
29379V-AZ-6	ENTERPRISE PRODUCTS OPER,M/W SR UNSEC			1	2FE	3,914,537	94.9910	3,704,649	3,900,000	3,913,523	0	(1,014)	0	0	3.350	3.300	MS	38,469	64,236	03/11/2013	03/15/2023
294429-AF-2	EQUIFAX, INC., M/W SR NOTE			1	2FE	3,991,160	113.9850	4,559,400	4,000,000	3,996,281	0	922	0	0	6.300	6.330	JJ	126,000	252,000	06/26/2007	07/01/2017
29444U-AL-0	EQUINIX INC, M/W SR UNSECURED, CALLABLE			1	3FE	1,705,000	99.5000	1,696,475	1,705,000	1,705,000	0	0	0	0	4.875	4.870	AO	20,780	47,562	02/28/2013	04/01/2020
294549-AM-2	EQUITABLE RESOURCES, NOTE M/W			1	2FE	7,573,192	107.5120	8,063,400	7,500,000	7,527,042	0	(5,704)	0	0	5.150	5.050	MS	128,750	386,250	01/29/2004	03/01/2018
29482P-AA-8	ERICKSON AIR-CRANE INC 144A 2ND LIEN			1	4FE	1,931,033	103.5000	1,969,605	1,903,000	1,928,533	0	(2,500)	0	0	8.250	7.930	MN	26,166	78,063	05/03/2013	05/01/2020
29717P-AD-9	ESSEX PORTFOLIO,MW@35 CALLABLE			1	2FE	6,322,746	93.7640	5,872,439	6,263,000	6,319,623	0	(3,759)	0	0	3.625	3.490	FA	85,768	149,767	04/11/2013	08/15/2022
29717P-AE-7	ESSEX PORTFOLIO LP,M/W SR UNSECURED			1	2FE	2,480,275	90.5180	2,262,950	2,500,000	2,481,497	0	1,222	0	0	3.250	3.340	MN	13,542	44,236	04/10/2013	05/01/2023
29736R-AB-6	ESTEE LAUDER, M/W SR SUBNOTE			1	1FE	4,282,740	111.0300	4,441,200	4,000,000	4,167,061	0	(46,439)	0	0	5.550	4.150	MN	28,367	222,000	06/20/2011	05/15/2017
29736R-AE-0	ESTEE LAUDER CO INC,M/W SR UNSECURED			1	1FE	2,459,515	90.4210	2,260,525	2,500,000	2,464,244	0	3,672	0	0	2.350	2.530	FA	22,194	60,872	09/14/2012	08/15/2022
29977H-AD-2	EP ENERGY/EVEREST ACQ,MW@50 CALLABLE			1	4FE	1,100,000	107.6250	1,183,875	1,100,000	1,100,000	0	0	0	0	6.875	6.870	MN	12,604	75,625	04/10/2012	05/01/2019
30161M-AL-7	EXELON CORPORATION,MW@40 3/15/2022			1	2FE	3,999,040	95.8400	3,833,600	4,000,000	3,999,150	0	82	0	0	4.250	4.250	JD	7,556	170,000	06/13/2012	06/15/2022
30162A-AF-5	EXELIS INC, SR UNSECURED			1	2FE	4,591,355	105.6070	4,752,315	4,500,000	4,555,726	0	(19,049)	0	0	4.250	3.760	AO	47,813	191,250	01/30/2012	10/01/2016
302182-AF-7	EXPRESS SCRIPTS, INC., M/W CO GUARNT			1	2FE	5,010,850	104.3710	5,218,550	5,000,000	5,005,461	0	(2,204)	0	0	3.125	3.070	MN	19,965	156,250	06/03/2011	05/15/2016
30219G-AB-4	EXPRESS SCRIPTS, INC, MW@30			1	2FE	995,080	101.4490	1,014,490	1,000,000	998,140	0	1,630	0	0	2.100	2.270	FA	8,108	21,000	02/06/2012	02/12/2015
30219G-AC-2	EXPRESS SCRIPTS, INC, MW@40			1	2FE	3,998,920	105.7220	4,228,880	4,000,000	3,999,343	0	214	0	0	3.500	3.500	MN	17,889	140,000	11/14/2011	11/15/2016
30225X-AC-7	EXTERRAN HOLDINGS INC,CALLABLE			1	3FE	1,695,469	105.6250	1,816,750	1,720,000	1,700,787	0	2,768	0	0	7.250	7.500	JD	10,392	124,700	10/19/2011	12/01/2018
302491-AQ-8	FMC CORP., MAKE WHOLE SR UNSECURED			1	1FE	4,373,220	110.6640	4,426,560	4,000,000	4,259,296	0	(37,900)	0	0	5.200	3.960	JD	9,244	208,000	11/22/2010	12/15/2019
302491-AR-6	FMC CORP., M/W SR UNSECURED			1	1FE	995,750	99.9580	999,580	1,000,000	996,578	0	352	0	0	3.950	4.000	FA	16,458	39,500	11/17/2011	02/01/2022
302508-AM-8	FMR CORP. P/P, M/W, NOTES, 144A			1	1FE	11,881,851	120.2650	12,928,488	10,750,000	11,262,733	0	(77,118)	0	0	7.490	6.410	JD	35,786	805,175	01/31/2007	06/15/2019
302508-AQ-9	FMR CORP., P/P, 144A, M/W BOND			1	1FE	6,473,097	124.2730	7,584,381	6,103,000	6,386,217	0	(10,309)	0	0	7.570	7.050	JD	20,533	461,997	03/12/2002	06/15/2029
30251B-AA-6	FMR LLC, 144A M/W SR UNSECURED			1	1FE	7,269,619	106.5570	7,677,432	7,205,000	7,259,497	0	(6,015)	0	0	5.350	5.220	MN	49,254	385,468	07/20/2011	11/15/2021
302941-AJ-8	FTI CONSULTING, CALLABLE 10/1/2015			1	3FE	2,603,000	108.0000	2,808,000	2,600,000	2,602,081	0	(362)	0	0	6.750	6.720	AO	43,875	175,500	01/25/2011	10/01/2020
307000-AA-7	FAMILY DOLLAR STORES INC.M/W SR UNSECUD			1	2FE	7,075,320	102.0520	7,245,692	7,100,000	7,082,849	0	1,921	0	0	5.000	5.040	FA	147,917	355,000	10/25/2011	02/01/2021
313305-AA-2	FEDEX CORP 2012 PASS TST,144A,M/W/SINK			1	2FE	4,145,235	100.0000	4,129,748	4,129,748	4,142,920	0	(5,577)	0	0	2.625	2.470	JJ	49,987	108,406	08/20/2012	01/15/2018
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981				2FE	3,082,906	117.0000	3,552,997	3,036,750	3,060,949	0	(4,700)	0	0	6.720	6.520	JJ	94,099	204,070	05/10/2002	01/15/2022
31331F-AY-7	FEDERAL EXPRESS CORP P/T CERT SRS 981B				2FE	4,116,111	110.5000	4,427,020	4,006,353	4,046,298	0	(13,725)	0	0	6.845	6.440	JJ	126,453	274,235	10/01/2004	01/15/2019
31331F-AZ-4	FEDERAL EXPRESS CORP. SINKABLE				2FE	938,763	105.5000	894,262	847,642	866,837	0	(10,882)	0	0	7.020	5.430	JJ	27,438	59,504	07/09/2003	01/15/2016
313747-AS-6	FEDERAL REALTY INVS TRUST,M/W SR UNSECUR			1	1FE	987,430	93.4500	934,500	1,000,000	989,020	0	1,100	0	0	3.000	3.140	FA	12,500	31,000	07/16/2012	08/01/2022
31410H-AQ-4	MACYS RETAIL HOLDGS INC			1	2FE	1,561,675	113.4780	1,844,018	1,625,000	1,568,379	0	1,977	0	0	6.900	7.280	AO	28,031	112,125	06/02/2010	04/01/2029
316773-AD-2	FIFTH THIRD BANCORP.SUBNOTE				2FE	1,268,200	106.6370	2,132,740	2,000,000	1,268,200	0	0	0	0	4.500	5.290	JD	7,500	90,000	10/23/2003	06/01/2018
31677A-AA-2	FIFTH THIRD BANCORP., SUB NOTE SR BKNT				2FE	740,200	104.1590	1,041,590	1,000,000	740,200	0	0	0	0	4.750	4.750	FA	19,792	47,500	01/25/2005	02/01/2015
32055R-AN-7	FIRST INDUSTRIAL LP, M/W SR UNSECURED			1	3FE	3,022,944	106.8870	3,537,960	3,310,000	3,182,454	0	55,500	0	0	5.750	7.810	JJ	87,761	190,325	01/19/2011	01/15/2016
336130-AA-7	FIRST QUALITY FINANCE CO,144A SR UNSEC			1	4FE	1,199,870	95.0000	1,127,650	1,187,000	1,198,663	0	(1,207)	0	0	4.625	4.410	MN	7,015	27,602	05/09/2013	05/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
337738-AK-4	FISERV INC., M/W CO GUARNT			1	2FE	3,999,400	104.3510	4,174,040	4,000,000	3,999,694	0	118	0	0	3.125	3.120	JD	5,556	125,000	06/07/2011	06/15/2016
340711-AT-7	FLORIDA GAS TRANSMISSION,MW@40 BULLET			1	2FE	2,442,953	108.2290	2,389,696	2,208,000	2,439,889	0	(3,064)	0	0	5.450	3.630	JJ	55,488	0	11/20/2013	07/15/2020
340711-AV-2	FLORIDA GAS TRANSMISSION,144A SR UNSECUR			1	2FE	998,730	97.9990	979,990	1,000,000	998,919	0	107	0	0	3.875	3.890	JJ	17,868	41,549	06/12/2012	07/15/2022
341081-EQ-6	FLORIDA POWER & LIGHT COMPANY,1ST MORT			1	1FE	2,989,110	113.4740	3,404,220	3,000,000	2,991,025	0	233	0	0	5.625	5.650	AO	42,188	168,750	04/01/2003	04/01/2034
341081-ET-0	FLORIDA PWR & LT, M/W 1ST MORTGE				1FE	5,835,522	104.8030	6,261,979	5,975,000	5,858,546	0	2,871	0	0	4.950	5.090	JD	24,647	295,763	10/19/2010	06/01/2035
341081-EU-7	FLORIDA POWER & LIGHT,M/W 1ST MTGE			1	1FE	995,330	110.2370	1,102,370	1,000,000	995,954	0	96	0	0	5.400	5.430	MS	18,000	54,000	09/19/2005	09/01/2035
341081-EV-5	FLORIDA POWER & LIGHT CO., M/W BOND			1	1FE	992,880	112.6080	1,126,080	1,000,000	993,756	0	128	0	0	5.650	5.690	FA	23,542	56,500	01/11/2006	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO			1	1FE	5,003,935	120.5650	5,425,425	4,500,000	4,962,331	0	(10,759)	0	0	6.200	5.390	JD	23,250	279,000	09/16/2010	06/01/2036
341081-EZ-6	FLORIDA POWER & LIGHT, M/W 1ST MTGE			1	1FE	6,963,199	113.9430	7,810,793	6,855,000	6,907,433	0	(13,038)	0	0	5.550	5.280	MN	63,409	380,453	04/20/2009	11/01/2017
341081-FD-4	FLORIDA POWER & LIGHT 1ST MORTGAGE			1	1FE	3,514,220	108.4540	3,795,890	3,500,000	3,513,310	0	(230)	0	0	5.250	5.220	FA	76,563	183,750	12/06/2010	02/01/2041
341099-CB-3	FLORIDA POWER CORP, M/W 1ST MTGE			1	1FE	2,229,384	110.4170	2,324,278	2,105,000	2,220,095	0	(3,348)	0	0	5.900	5.430	MS	41,398	124,195	01/05/2011	03/01/2033
341099-CD-9	FLORIDA POWER CORP, M/W 1ST. MTGE			1	1FE	4,083,860	108.4700	4,338,800	4,000,000	4,029,386	0	(14,754)	0	0	5.100	4.660	JD	17,000	204,000	11/16/2009	12/01/2015
341099-CK-3	FLORIDA POWER CORP,M/W 1ST MTGE			1	1FE	6,023,549	114.6110	6,418,216	5,600,000	5,831,955	0	(46,020)	0	0	5.650	4.600	JD	14,062	316,400	10/13/2009	06/15/2018
341099-CL-1	PROGRESS ENERGY, INC.1ST MTGE			1	1FE	3,621,780	123.2950	3,698,850	3,000,000	3,586,065	0	(12,028)	0	0	6.400	5.000	JD	8,533	192,000	11/04/2010	06/15/2038
343412-AB-8	FLUOR CORP, MW SR UNSECURED			1	1FE	3,219,780	97.4710	2,924,130	3,000,000	3,193,992	0	(22,585)	0	0	3.375	2.440	MS	29,813	101,250	11/06/2012	09/15/2021
343498-AA-9	FLOWERS FOODS INC, M/W SR UNSECURED			1	2FE	1,995,200	98.4930	1,969,860	2,000,000	1,995,891	0	405	0	0	4.375	4.400	AO	21,875	87,500	03/29/2012	04/01/2022
34354P-AC-9	FLOWSERVE CORP, SR UNSECURED			1	2FE	8,645,319	94.2000	8,039,970	8,535,000	8,638,370	0	(6,950)	0	0	3.500	3.330	MS	87,958	240,238	05/16/2013	09/15/2022
344868-AA-2	FOOTBALL TRUST V,144A M/W PASS THRU CTFS			1	1FE	3,000,000	100.7490	3,022,480	3,000,000	3,000,000	0	0	0	0	5.350	5.350	OCT	39,233	162,729	04/08/2010	10/05/2020
345397-VU-4	FORD MOTOR CREDIT CO LLC, SR UNSECURED				2FE	1,958,000	113.3710	2,219,804	1,958,000	1,958,000	0	0	0	0	5.875	5.870	FA	47,611	115,033	07/27/2011	08/02/2021
354613-AH-4	FRANKLIN RESOURCES INC, M/W UNSECURED			1	1FE	994,550	97.7590	977,590	1,000,000	995,902	0	1,067	0	0	1.375	1.480	MS	4,049	13,406	09/19/2012	09/15/2017
354613-AJ-0	FRANKLIN RESOURCES INC, M/W SR UNSECURED			1	1FE	9,623,322	93.0300	8,772,729	9,430,000	9,602,848	0	(17,486)	0	0	2.800	2.560	MS	77,745	257,439	12/03/2012	09/15/2022
35671D-AV-7	FREEPORT-MCMORAN C& G,M/W SR UNSECURED			1	2FE	998,570	100.5580	1,005,580	1,000,000	999,461	0	476	0	0	1.400	1.440	FA	5,367	14,000	02/08/2012	02/13/2015
35671D-AW-5	FREEPORT-MCMORAN C & G,M/W SR UNSECURED			1	2FE	3,526,300	100.6520	3,522,820	3,500,000	3,519,943	0	(5,987)	0	0	2.150	1.960	MS	25,083	75,250	12/28/2012	03/01/2017
35671D-BD-6	FREEPORT-MCMORAN C & G				2FE	999,900	99.7560	997,560	1,000,000	999,914	0	14	0	0	2.375	2.370	MS	5,410	12,403	02/28/2013	03/15/2018
35671D-BG-9	FREEPORT-MCMORAN C & G				2FE	7,872,652	97.1530	7,675,087	7,900,000	7,873,701	0	1,049	0	0	3.100	3.150	MS	55,783	127,892	05/31/2013	03/15/2020
35906A-AB-4	FRONTIER COMMUNICATIONS, M/W SR NOTE			1	3FE	863,650	114.2500	999,688	875,000	867,988	0	1,160	0	0	8.125	8.330	AO	17,773	71,094	09/22/2009	10/01/2018
35906A-AN-8	FRONTIER COMMUNICATIONS,SR UNSECURED			1	3FE	935,000	99.7500	932,663	935,000	935,000	0	0	0	0	7.625	7.620	AO	15,051	36,637	03/27/2013	04/15/2024
360271-AH-3	FULTON FINANCIAL SUB NOTE				2FE	3,988,560	100.4820	4,019,280	4,000,000	3,995,445	0	1,207	0	0	5.750	5.780	MN	38,333	230,000	04/26/2007	05/01/2017
361438-AB-0	GAMCO INVESTORS INC., M/W SR UNSECURED			1	2FE	4,000,000	100.6450	4,025,800	4,000,000	4,000,000	0	0	0	0	5.875	5.870	JD	19,583	235,000	05/25/2011	06/01/2021
361448-AK-9	GATX CORP., M/W SR UNSECURED			1	2FE	2,205,544	104.2810	2,294,182	2,200,000	2,203,075	0	(1,140)	0	0	3.500	3.440	JJ	35,506	77,000	09/15/2011	07/15/2016
361448-AN-3	GATX CORP, M/W SR UNSECURED			1	2FE	990,500	101.6980	1,016,980	1,000,000	991,699	0	777	0	0	4.750	4.870	JD	2,111	47,500	06/05/2012	06/15/2022
361448-AP-8	GATX CORP,MW@25 BULLET			1	2FE	7,377,684	100.1650	7,412,210	7,400,000	7,378,679	0	995	0	0	2.375	2.440	JJ	137,671	0	11/05/2013	07/30/2018
361448-AQ-6	GATX CORP,M/W SR UNSECURED			1	2FE	3,971,860	94.7310	3,789,240	4,000,000	3,973,726	0	1,866	0	0	3.900	3.980	MS	39,433	82,767	03/15/2013	03/30/2023
361582-AD-1	GEICO CORP., DEBENTURE				1FE	5,881,890	124.4840	6,224,200	5,000,000	5,536,972	0	(41,001)	0	0	7.350	5.860	JJ	169,458	367,500	12/02/2002	07/15/2023
36159R-AE-3	GEO GROUP INC, CALLABLE			1	4FE	3,595,700	105.7500	3,775,275	3,570,000	3,589,709	0	(3,253)	0	0	6.625	6.490	FA	89,349	236,513	02/27/2012	02/15/2021
361841-AC-3	GLP CAPITAL LP / FIN II, BULLET				3FE	2,084,413	100.0000	2,081,000	2,081,000	2,084,342	0	(70)	0	0	4.875	4.840	MN	17,190	0	10/23/2013	11/01/2020
362320-AT-0	VERIZON COMMUNICATIONS, DEB.				2FE	3,480,760	126.5910	3,797,730	3,000,000	3,266,280	0	(24,521)	0	0	8.750	7.240	MN	43,750	262,500	01/22/2001	11/01/2021
362338-AQ-8	GTE SOUTHWEST INC., 1ST MTGE				1FE	2,307,700	121.6080	2,432,160	2,000,000	2,250,399	0	(6,704)	0	0	8.500	7.240	MN	21,722	170,000	06/20/2001	11/15/2031
364725-AQ-4	GANNETT COMPANY INC			1	3FE	3,279,661	105.1250	3,185,288	3,030,000	3,188,831	0	17,441	0	0	9.375	7.730	MN	36,297	284,063	03/17/2011	11/15/2017
364725-AX-9	GANNETT CO INC,144A SR UNSECURED			1	3FE	1,662,808	101.2500	1,708,088	1,687,000	1,664,002	0	1,193	0	0	5.125	5.370	JJ	36,505	0	07/24/2013	07/15/2020
36804P-AF-3	GATX CORPORATION, PASS THRU CERTS				2FE	605,742	104.7880	634,745	605,742	605,742	0	0	0	0	5.697	5.690	JJ	17,159	34,509	03/17/2005	01/02/2025
369550-AU-2	GENERAL DYNAMICS CORP,M/W SR UNSECURED			1	1FE	1,979,740	89.7870	1,795,740	2,000,000	1,981,841	0	1,824	0	0	2.250	2.360	MN	5,750	46,125	11/01/2012	11/15/2022
369604-BC-6	GENERAL ELECTRIC CO.,SR UNSECURED				1FE	871,894	113.1940	990,448	875,000	873,590	0	315	0	0	5.250	5.290	JD	3,190	45,938	12/19/2007	12/06/2017
369604-BE-2	GENERAL ELECTRIC CO,M/W SR UNSECURED			1	1FE	999,730	100.4670	1,004,670	1,000,000	999,840	0	89	0	0	0.850	0.850	AO	1,936	8,500	10/01/2012	10/09/2015
36962G-2G-8	GENERAL ELECTRIC CAPITAL CORP				1FE	1,992,360	111.2920	2,225,840	2,000,000	1,997,166	0	812	0	0	5.400	5.450	FA	40,800	108,000	02/06/2007	02/15/2017
36962G-2Z-6	GENERAL ELECTRIC CAPITAL CORP, MTN				1FE	1,997,120	102.1820	2,043,640	2,000,000	1,999,793	0	471	0	0	5.500	5.520	JD	8,250	110,000	05/31/2007	06/04/2014
36962G-4D-3	GENERAL ELEC CAP CORP, BULLET				1FE	3,934,623	117.9150	3,891,195	3,300,000	3,924,264	0	(10,359)	0	0	6.000	2.370	FA	79,200	0	11/20/2013	08/07/2019
36962G-5C-4	GENERAL ELEC CAP CORP, SR UNSECURED				1FE	3,992,240	104.6970	4,187,880	4,000,000	3,996,202	0	1,534	0	0	2.950	2.990	MN	17,044	118,000	05/04/2011	05/09/2016
36962G-5H-3	GENERAL ELECTRIC CAPITAL CORP., UNSEC				1FE	1,997,620	106.1550	2,123,100	2,000,000	1,998,621	0	463	0	0	3.350	3.370	AO	13,772	67,000	10/12/2011	10/17/2016
36962G-5M-2	GENERAL ELEC CAP CORP, SR UNSECURED				1FE	1,997,920	101.8310	2,036,620	2,000,000	1,999,276	0	693	0	0	2.150	2.180	JJ	20,544	43,000	01/04/2012	01/09/2015
36962G-5W-0	GENERAL ELECTRIC CAPITAL CORP,UNSECURED				1FE	1,997,380	102.7870	2,055,740	2,000,000	1,998,226	0	508	0	0	2.300	2.320	AO	8,178	46,000	04/24/2012	04/27/2017
36962G-5Z-3	GENERAL ELEC CAP CORP, UNSECURED				1FE	5,041,380	101.6250	5,081,250	5,000,000	5,022,275	0	(14,623)	0	0	1.625	1.320	JJ	40,399	81,250	09/04/2012	07/02/2015
36962G-6K-5	GENERAL ELECTRIC CAPITAL CORP, SR UNSECU				1FE	1,997,420	99.3420	1,986,840	2,000,000	1,997,977	0	500	0	0	1.600	1.620	MN	3,644	32,000	11/14/2012	11/20/2017
36962G-6P-4	GENERAL ELECTRIC CAPITAL CORP,MW@15			1	1FE	999,220	97.2310	972,310	1,000,000	999,330	0	104	0	0	2.100	2.110	JD	1,167	20,942	12/05/2012	12/11/2019
36962G-6S-8	GENERAL ELEC CAP CORP,SR UNSECURED				1FE	1,996,240	94.8760	1,897,520	2,000,000	1,996,561	0	321	0	0	3.100	3.120	JJ	29,622	31,172	01/03/2013	01/09/2023
36962G-Y4-0	GENERAL ELECTRIC CAP CORP, MTN NOTE				1FE	994,730	111.4060	1,114,060	1,000,000	998,229	0	571	0	0	5.375	5.440	AO	10,601	53,750	10/17/2006	10/20/2016
369668-AA-6	GECC/LJ VP HOLDINGS LLC,144A SR UNSECURE				1FE	1,997,600	104.7380	2,094,760	2,000,000	1,998,050	0	315	0	0	3.800	3.810	JD	2,744	76,000	04/25/2012	06/18/2019

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
370334-BF-0	GENERAL MILLS INC, M/W SR UNSEC			1	2FE	9,405,460	105.4370	9,489,330	9,000,000	9,097,403	0	(77,501)	0	0	5.200	4.240	MS	135,200	468,000	11/20/2009	03/17/2015
370334-BM-5	GENERAL MILLS, INC., CALLABLE SR UNSECUR			1	2FE	6,713,175	97.8890	6,362,785	6,500,000	6,689,114	0	(22,226)	0	0	3.150	2.720	JD	9,100	204,750	11/07/2012	12/15/2021
37045X-AB-2	GENERAL MOTORS FINL CO,MW			1	3FE	1,752,625	114.0000	1,938,000	1,700,000	1,739,338	0	(7,686)	0	0	6.750	6.130	JD	9,563	114,750	06/04/2012	06/01/2018
37045X-AD-8	GENERAL MOTORS FINL CO,144A SR UNSECURED			1	3FE	1,000,000	106.1250	1,061,250	1,000,000	1,000,000	0	0	0	0	4.750	4.750	FA	17,944	47,368	08/13/2012	08/15/2017
37185L-AB-8	GENESIS ENERGY LP, MW CALLABLE			1	4FE	2,272,500	107.7500	2,424,375	2,250,000	2,264,813	0	(4,316)	0	0	7.875	7.620	JD	7,875	177,188	01/27/2012	12/15/2018
37244D-AC-3	GENON ENERGY INC, MW +50BP			1	4FE	2,450,735	113.2500	2,567,378	2,267,000	2,437,596	0	(15,033)	0	0	9.500	7.560	AO	45,466	139,745	06/20/2013	10/15/2018
373200-AY-0	AXIALL CORP,MW			1	3FE	1,131,975	94.5000	1,056,510	1,118,000	1,130,636	0	(1,339)	0	0	4.875	4.690	MN	6,964	42,996	01/17/2013	05/15/2023
373298-BR-8	GEORGIA PACIFIC CORP, NOTE, M/W				2FE	2,891,888	126.6220	3,665,707	2,895,000	2,891,879	0	(222)	0	0	7.750	7.740	MN	28,669	224,363	05/13/2010	11/15/2029
373334-FS-5	GEORGIA POWER COMPANY, SR NOTE				1FE	3,313,786	111.7600	3,375,152	3,020,000	3,193,086	0	(14,353)	0	0	5.750	4.970	AO	36,659	173,650	06/17/2003	04/15/2023
373334-GA-3	GEORGIA POWER CO, M/W SR UNSECURED			1	1FE	2,443,963	108.4220	2,439,495	2,250,000	2,316,392	0	(32,192)	0	0	5.250	3.670	JD	5,250	118,125	12/22/2009	12/15/2015
373334-GE-5	GEORGIA POWER COMPANY			1	1FE	3,991,360	112.7170	4,508,680	4,000,000	3,996,442	0	918	0	0	5.700	5.720	JD	19,000	228,000	06/04/2007	06/01/2017
373334-JK-8	GEORGIA POWER CO CALL @MW +25BP			1	1FE	3,252,716	112.7690	3,495,839	3,100,000	3,185,608	0	(17,244)	0	0	5.400	4.680	JD	13,950	167,400	10/15/2009	06/01/2018
373334-JP-7	GEORGIA POWER COMPANY,MW@15 BULLET			1	1FE	2,328,522	108.7780	2,284,338	2,100,000	2,325,065	0	(3,457)	0	0	4.250	2.300	JD	7,438	44,625	11/21/2013	12/01/2019
373334-JS-1	GEORGIA POWER CO., M/W SR UNSECURED			1	1FE	7,798,080	95.6970	7,655,760	8,000,000	7,808,439	0	3,357	0	0	4.750	4.910	MS	126,667	380,000	11/03/2010	09/01/2040
373334-JV-4	GEORGIA POWER CO, SR UNSECURED				1FE	999,730	104.2380	1,042,380	1,000,000	999,870	0	54	0	0	3.000	3.000	AO	6,333	30,000	04/12/2011	04/15/2016
373334-JX-0	GEORGIA POWER COMPANY,M/W SR UNSECURED			1	1FE	1,996,540	94.3730	1,887,460	2,000,000	1,997,045	0	308	0	0	2.850	2.870	MN	7,283	57,000	05/08/2012	05/15/2022
374689-AF-4	GIBRALTAR INDUSTRIES INC,M/W@50, CALLABL			1	3FE	2,052,051	102.7500	2,055,000	2,000,000	2,049,319	0	(2,732)	0	0	6.250	5.570	FA	52,083	19,106	08/08/2013	02/01/2021
37476R-AA-5	GIBSON BRANDS INC,144A SR SECURED			1	4FE	947,830	105.5000	972,710	922,000	945,476	0	(2,354)	0	0	8.875	8.040	FA	34,322	0	07/24/2013	08/01/2018
375558-AT-0	GILEAD SCIENCES INC, M/W SR UNSECURED			1	2FE	998,360	105.5870	1,055,870	1,000,000	999,003	0	322	0	0	3.050	3.080	JD	2,542	30,500	12/06/2011	12/01/2016
377316-AM-6	GLATFELTER (PH) CO,MW@50 CALLABLE			1	3FE	2,430,888	102.5000	2,454,875	2,395,000	2,424,704	0	(5,315)	0	0	5.375	5.070	AO	27,177	133,022	10/24/2012	10/15/2020
38141E-A6-6	GOLDMAN SACHS GROUP INC, SR NOTES				1FE	3,301,560	114.6580	3,439,740	3,000,000	3,216,884	0	(28,165)	0	0	6.000	4.680	JD	8,000	180,000	10/27/2010	06/15/2020
38141E-B3-2	GOLDMAN SACHS GROUP INC, UNSECURED				1FE	2,997,540	101.0750	3,032,250	3,000,000	2,998,433	0	808	0	0	1.600	1.620	MN	5,067	48,000	11/15/2012	11/23/2015
38141G-EA-8	GOLDMAN SACHS GROUP INC, SR UNSECURED				1FE	3,116,000	104.4590	3,133,770	3,000,000	3,024,674	0	(22,773)	0	0	5.125	4.300	JJ	70,896	153,750	09/18/2009	01/15/2015
38141G-EE-0	GOLDMAN SACHS GROUP INC, SR UNSECURED				1FE	1,544,430	108.2170	1,623,255	1,500,000	1,515,579	0	(7,108)	0	0	5.350	4.800	JJ	37,004	80,250	08/04/2009	01/15/2016
38141G-ER-1	GOLDMAN SACHS GROUP INC, SR UNSECURED				1FE	2,098,660	111.5990	2,231,980	2,000,000	2,042,091	0	(13,971)	0	0	5.750	4.920	AO	28,750	115,000	08/04/2009	10/01/2016
38141G-FM-1	GOLDMAN SACHS GROUP INC,SR UNSECURED				1FE	2,916,702	114.6680	3,096,036	2,700,000	2,823,005	0	(25,424)	0	0	6.150	4.940	AO	41,513	166,050	01/08/2010	04/01/2018
38141G-GS-7	GOLDMAN SACHSP INC., SR UNSECURED				1FE	1,997,300	112.5690	2,251,380	2,000,000	1,997,710	0	218	0	0	5.750	5.760	JJ	50,153	115,000	01/19/2012	01/24/2022
38141G-GT-5	GOLDMAN SACHS GROUP INC, SR UNSECURED				1FE	1,998,580	103.0330	2,060,660	2,000,000	1,999,349	0	468	0	0	3.300	3.320	MN	10,633	66,000	04/30/2012	05/03/2015
38143U-SC-6	GOLDMAN SACHS GROUP INC., SR UNSECURED				1FE	1,004,660	104.9480	1,049,480	1,000,000	1,002,169	0	(978)	0	0	3.625	3.510	FA	14,500	36,250	04/28/2011	02/07/2016
38143Y-AC-7	GOLDMAN SACHS GROUP/LP, M/W SUBNOTE			1	2FE	1,994,120	107.0920	2,141,840	2,000,000	1,994,704	0	104	0	0	6.450	6.470	MN	21,500	129,000	04/10/2006	05/01/2036
38147M-AA-3	GOLDMAN SACHS GROUP INC,SR UNSECURED				1FE	7,843,683	101.7670	7,886,943	7,750,000	7,840,020	0	(3,663)	0	0	2.900	2.620	JJ	101,138	0	10/28/2013	07/19/2018
382388-AS-5	GOODRICH CORP, M/W SR NOTE			1	1FE	5,491,486	111.6470	5,889,379	5,275,000	5,362,261	0	(31,878)	0	0	6.290	5.560	JJ	165,899	331,798	11/10/2009	07/01/2016
38238Q-AM-8	B.F. GOODRICH CO. (THE), MTN, SRS. A				1FE	1,002,200	115.7860	1,157,860	1,000,000	1,000,771	0	(159)	0	0	6.800	6.770	FA	28,333	68,000	11/16/1998	02/01/2018
38259P-AB-8	GOOGLE INC., M/W SR UNSECURED			1	1FE	1,981,940	104.2700	2,085,400	2,000,000	1,986,042	0	1,614	0	0	3.625	3.730	MN	8,458	72,500	05/16/2011	05/19/2021
38259P-AC-6	GOOGLE INC., M/W SR UNSECURED			1	1FE	994,540	103.3190	1,033,190	1,000,000	997,322	0	1,082	0	0	2.125	2.240	MN	2,479	21,250	05/16/2011	05/19/2016
390607-AB-5	GREAT LAKES DREDGE & DOCK,SR UNSECURED			1	5FE	1,052,500	104.5000	1,045,000	1,000,000	1,037,735	0	(10,828)	0	0	7.375	6.010	FA	30,729	73,750	08/09/2012	02/01/2019
391164-AF-7	GREAT PLAINS ENERGY INC,SR UNSECURED			1	2FE	2,045,820	107.2880	2,145,760	2,000,000	2,039,134	0	(3,759)	0	0	5.292	4.990	JD	4,704	105,840	03/19/2012	06/15/2022
39121J-A*-1	GREAT RIVER ENERGY, 1ST MORT,SERIES 2009				1	2,720,930	109.3450	2,975,209	2,720,930	2,720,930	0	0	0	0	5.810	5.810	JJ	79,043	158,086	09/02/2009	07/01/2021
39121J-AA-8	GREAT RIVER ENERGY, 144A 1ST MORTGAGE			1	1FE	2,249,377	106.0660	2,354,035	2,219,406	2,233,961	0	(7,995)	0	0	5.829	5.610	JJ	64,685	129,369	07/23/2009	07/01/2017
39121J-AH-3	GREAT RIVER ENERGY, 144A 1ST MTGE			1	1FE	1,916,000	99.7960	1,912,091	1,916,000	1,916,000	0	0	0	0	4.478	4.470	JJ	42,899	85,798	10/20/2010	07/01/2030
402479-BV-0	GULF POWER CO, SR NOTE				1FE	972,070	102.6130	1,026,130	1,000,000	996,669	0	4,250	0	0	4.900	5.360	AO	12,250	49,000	04/23/2007	10/01/2014
402479-BX-6	GULF POWER CO. M/W SR UNSECURED			1	1FE	1,599,165	110.4380	1,656,570	1,500,000	1,544,263	0	(13,982)	0	0	5.300	4.210	JD	6,625	79,500	10/15/2009	12/01/2016
402479-CA-5	GULF POWER CO, M/W SR UNSECURED			1	1FE	1,499,760	107.5410	1,613,115	1,500,000	1,499,839	0	21	0	0	4.750	4.750	AO	15,042	71,250	04/06/2010	04/15/2020
402479-CC-1	GULF POWER COMPANY,M/W SR UNSECURED			1	1FE	1,996,260	94.7050	1,894,100	2,000,000	1,996,787	0	331	0	0	3.100	3.120	MN	7,922	62,000	05/15/2012	05/15/2022
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE			1	4FE	1,399,125	109.0000	1,471,500	1,350,000	1,392,759	0	(5,081)	0	0	7.000	6.400	MS	31,500	97,388	09/21/2012	09/01/2022
404119-BF-5	HCA-HEALTHCARE, INC			1	3FE	7,222,037	106.0000	7,420,000	7,000,000	7,116,239	0	(35,999)	0	0	8.500	7.800	AO	128,206	595,000	03/24/2011	04/15/2019
404121-AE-5	HCA INC , M/W SR SECURED			1	3FE	1,500,000	103.2500	1,548,750	1,500,000	1,500,000	0	0	0	0	5.875	5.870	MS	25,948	88,125	02/07/2012	03/15/2022
40414L-AB-5	HCP INC, M/W SR UNSECURED			1	2FE	1,116,808	100.1560	1,101,716	1,100,000	1,100,850	0	(10,138)	0	0	2.700	1.760	FA	12,375	29,700	05/29/2012	02/01/2014
40414L-AC-3	HCP INC, M/W SR UNSECURED			1	2FE	2,967,722	105.0810	3,013,723	2,868,000	2,923,122	0	(25,362)	0	0	3.750	2.790	FA	44,813	107,550	04/11/2012	02/01/2016
40414L-AF-6	HCP INC, SR UNSECURE			1	2FE	2,246,143	103.8680	2,337,030	2,250,000	2,247,120	0	504	0	0	3.750	3.770	FA	35,156	84,375	01/18/2012	02/01/2019
40414L-AG-4	HCP INC, M/W SR UNSECURED			1	2FE	1,977,760	91.7820	1,835,640	2,000,000	1,980,536	0	1,936	0	0	3.150	3.280	FA	26,250	64,400	07/18/2012	08/01/2022
406216-AZ-4	HALLIBURTON COMPANY, CALLABLE SR UNSEC			1	1FE	1,993,400	98.9300	1,978,600	2,000,000	1,994,633	0	588	0	0	3.250	3.280	MN	8,306	65,000	11/08/2011	11/15/2021
412690-AC-3	M&F WORLWIDE CORP,144A M/W P/P			1	4FE	1,646,370	108.3750	1,755,675	1,620,000	1,642,826	0	(3,544)	0	0	9.750	9.360	FA	65,813	161,021	01/15/2013	08/01/2018
41283L-AA-3	HARLEY DAVIDSON, 144A M/W CO GUARNT			1	1FE	4,628,400	105.4660	4,877,803	4,625,000	4,626,938	0	(875)	0	0	3.875	3.850	MS	52,770	179,219	06/10/2011	03/15/2016
41283L-AB-1	HARLEY-DAVIDSON FINL SER,144A CO GUA			1	1FE	5,025,500	102.5140	5,125,700	5,000,000	5,016,866	0	(4,989)	0	0	2.700	2.580	MS	39,750	135,000	04/23/2012	03/15/2017
41283L-AC-9	HARLEY DAVIDSON FINL SER,144A SR UNSEC			1	1FE	499,315	100.3300	501,650	500,000	499,605	0	228	0	0	1.150	1.190	MS	1,693	5,654	09/18/2012	09/15/2015
413875-AE-5	HARRIS CORP., DEB.				2FE	1,351,216	119.8720	1,917,952	1,600,000	1,422,399	0	8,234	0	0	7.000	8.490	JJ	51,644	112,000	12/17/1999	01/15/2026

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
413875-AK-1	HARRIS CORP., M/W SR UNSECURED			1	2FE	2,552,822	111.4480	2,613,456	2,345,000	2,456,701	0	(25,474)	0	0	5.950	4.600	JD	11,627	139,528	03/09/2010	12/01/2017
413875-AM-7	HARRIS CORP., M/W SR UNSECURED			1	2FE	2,636,868	103.6590	2,695,134	2,600,000	2,627,489	0	(3,336)	0	0	4.400	4.220	JD	5,084	114,400	01/06/2011	12/15/2020
415864-AJ-6	HARSCO CORPORATION CALL @MW +30BP			1	3FE	7,397,227	104.9560	7,806,627	7,438,000	7,416,239	0	4,218	0	0	5.750	5.820	MN	54,649	427,685	03/25/2009	05/15/2018
415864-AK-3	HARSCO CORP., M/W SR UNSECURED			1	3FE	3,908,680	101.5110	4,060,440	4,000,000	3,963,256	0	19,651	0	0	2.700	3.230	AO	22,800	108,000	02/18/2011	10/15/2015
418056-AP-2	HASBRO, INC. M/W SR UNSECURED			1	2FE	4,578,908	112.7180	4,694,705	4,165,000	4,410,261	0	(59,494)	0	0	6.300	4.550	MS	77,261	262,395	03/02/2011	09/15/2017
42210P-AQ-5	HEADWATERS INC, CALLABLE 4-1-2015			1	4FE	2,858,865	107.7500	3,205,563	2,975,000	2,883,158	0	13,415	0	0	7.625	8.360	AO	56,711	226,844	03/13/2012	04/01/2019
42217K-AV-8	HEALTH CARE REIT INC., M/W SR UNSECURED			1	2FE	2,029,720	104.7700	2,095,400	2,000,000	2,014,472	0	(6,230)	0	0	3.625	3.280	MS	21,347	72,500	06/21/2011	03/15/2016
42217K-AY-2	HEALTH CARE REIT INC, SR UNSECURED			1	2FE	1,993,880	105.2960	2,105,920	2,000,000	1,995,242	0	795	0	0	4.125	4.170	AO	20,625	82,500	03/27/2012	04/01/2019
427093-AH-2	HERCULES OFFSHORE INC,144A SR UNSECURED			1	4FE	894,000	106.0000	947,640	894,000	894,000	0	0	0	0	7.500	7.500	AO	16,763	0	09/17/2013	10/01/2021
427866-AE-8	HERSHEY FOODS CORP., DEB.				1FE	5,926,200	130.5090	6,525,450	5,000,000	5,464,934	0	(49,212)	0	0	8.800	7.080	FA	166,222	440,000	11/22/2002	02/15/2021
427866-AL-2	HERSHEY FOODS, DEBENTURE				1FE	2,699,316	125.4390	2,846,211	2,269,000	2,588,146	0	(15,192)	0	0	7.200	5.690	FA	61,717	163,368	11/14/2005	08/15/2027
427866-AM-0	HERSHEY COMPANY, M/W SR UNSECURED			1	1FE	3,213,360	106.4520	3,193,560	3,000,000	3,063,542	0	(37,446)	0	0	4.850	3.490	FA	54,967	145,500	10/05/2009	08/15/2015
428236-AT-0	HEWLETT PACKARD CO, M/W SR NOTE			1	2FE	1,858,084	100.8470	1,707,340	1,693,000	1,698,886	0	(34,744)	0	0	6.125	3.990	MS	34,565	103,696	01/15/2009	03/01/2014
428236-AV-5	HEWLETT PACKARD CO., M/W SR UNSECURED			1	2FE	999,930	101.6010	1,016,010	1,000,000	999,988	0	28	0	0	4.750	4.750	JD	3,826	47,500	02/24/2009	06/02/2014
428236-BL-6	HEWLETT PACKARD CO., M/W SR UNSECURED			1	2FE	999,580	103.0380	1,030,380	1,000,000	999,790	0	83	0	0	2.650	2.650	JD	2,208	26,500	05/25/2011	06/01/2016
428236-BN-2	HEWLETT PACKARD CO., M/W SR NOTE			1	2FE	3,999,080	101.5650	4,062,600	4,000,000	3,999,672	0	266	0	0	2.350	2.350	MS	27,678	94,000	09/13/2011	03/15/2015
431318-AL-8	HILCORP ENERGY I, SR UNSECURED			1	3FE	700,000	108.5000	759,500	700,000	700,000	0	0	0	0	7.625	7.620	AO	11,268	53,375	10/07/2010	04/15/2021
436440-AF-8	HOLOGIC INC,MW@50,CALLABLE			1	4FE	1,632,000	105.5000	1,688,000	1,600,000	1,625,345	0	(4,747)	0	0	6.250	5.840	FA	41,667	100,000	07/19/2012	08/01/2020
437076-AP-7	THE HOME DEPOT, INC.M/W UNSEC NOTE			1	1FE	5,665,840	109.6890	6,307,118	5,750,000	5,726,997	0	9,663	0	0	5.400	5.590	MS	103,500	310,500	11/20/2006	03/01/2016
437076-AS-1	THE HOME DEPOT, INC, M/W SR NOTE			1	1FE	1,626,900	115.3900	1,903,935	1,650,000	1,629,335	0	413	0	0	5.875	5.970	JD	4,039	96,938	12/14/2006	12/16/2036
437076-AZ-5	HOME DEPOT, INC SR UNSECURED,CALLABLE			1	1FE	998,440	92.1850	921,850	1,000,000	998,540	0	100	0	0	2.700	2.710	AO	6,750	13,200	04/02/2013	04/01/2023
44106M-AG-7	HOSPITALITY PROPERTIES, CALLABLE SR NOTE			1	2FE	4,750,158	102.2880	5,114,400	5,000,000	4,957,735	0	35,445	0	0	5.125	5.910	FA	96,806	256,250	02/02/2007	02/15/2015
44106M-AM-4	HOSPITALITY PROPERTIES CALL @ MW +20BP			1	2FE	2,231,365	108.6290	2,365,940	2,178,000	2,210,420	0	(9,188)	0	0	5.625	5.100	MS	36,073	122,513	06/20/2011	03/15/2017
44107T-AS-5	HOST MARRIOTT LP, MW@50			1	2FE	4,331,080	104.2460	4,529,489	4,345,000	4,333,166	0	1,085	0	0	5.250	5.290	MS	67,166	228,113	06/19/2012	03/15/2022
443510-AE-2	HUBBELL, INC CALL @MW +30BP			1	1FE	2,318,908	114.0250	2,616,874	2,295,000	2,312,895	0	(3,753)	0	0	5.950	5.720	JD	11,379	136,553	05/11/2011	06/01/2018
443510-AF-9	HUBBELL, INC., M/W SR UNSECURED			1	1FE	6,700,592	97.1780	6,353,498	6,538,000	6,690,693	0	(14,951)	0	0	3.625	3.300	MN	30,284	237,003	01/08/2013	11/15/2022
446413-AD-8	HUNTINGTON INGALLS INDUS,M/W SR UNSEC			1	3FE	2,928,230	109.7500	2,901,790	2,644,000	2,874,315	0	(53,915)	0	0	7.125	4.480	MS	55,469	188,385	01/17/2013	03/15/2021
448579-AC-6	HYATT HOTELS CORPS., CALLABLE SR UNSECUR			1	2FE	3,982,840	105.5890	4,223,560	4,000,000	3,990,626	0	3,329	0	0	3.875	3.970	FA	58,556	155,000	08/04/2011	08/15/2016
448579-AE-2	HYATT HOTELS CORP, M/W SR UNSECURED			1	2FE	3,907,740	91.6780	3,575,442	3,900,000	3,907,557	0	(183)	0	0	3.375	3.350	JJ	84,459	0	05/08/2013	07/15/2023
45138L-AT-0	IDAHO POWER CO, M/W IST MTGE			1	1FE	4,168,771	115.0530	4,573,357	3,975,000	4,157,469	0	(3,615)	0	0	6.250	5.880	AO	52,448	248,438	01/25/2011	10/15/2037
45138L-AV-5	IDAHO POWER CORP., M/W IST MORTGAGE			1	1FE	998,150	115.5110	1,155,110	1,000,000	998,892	0	174	0	0	6.150	6.170	AO	15,375	61,500	03/25/2009	04/01/2019
45138L-AY-9	IDAHO POWER CORP, M/W FIRST MTGE			1	1FE	1,497,450	99.3310	1,489,965	1,500,000	1,497,557	0	44	0	0	4.850	4.860	FA	27,483	72,750	08/25/2010	08/15/2040
45138L-AZ-6	IDAHO POWER CORP, CALLABLE 1ST MTGE			1	1FE	998,290	95.0120	950,120	1,000,000	998,544	0	154	0	0	2.950	2.970	AO	7,375	29,500	04/10/2012	04/01/2022
45167R-AE-4	IDEX CORP., M/W SR UNSECURED			1	2FE	4,947,030	101.9900	5,099,500	5,000,000	4,959,759	0	4,773	0	0	4.500	4.630	JD	10,000	225,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP, MW@35 CALLABLE			1	2FE	4,791,457	98.9610	4,429,494	4,476,000	4,762,544	0	(28,612)	0	0	4.200	3.250	JD	8,355	187,992	02/21/2013	12/15/2021
452308-AH-2	ILLINOIS TOLL WORKS INC, M/W SR UNSECURE			1	1FE	2,610,931	101.1300	2,411,951	2,385,000	2,398,474	0	(53,139)	0	0	5.150	2.850	AO	30,707	122,828	10/21/2009	04/01/2014
454889-AL-0	INDIANA MICHIGAN POWER, M/W SR NOTE			1	2FE	3,578,200	107.0350	4,281,400	4,000,000	3,860,144	0	65,411	0	0	5.650	7.640	JD	18,833	226,000	01/08/2009	12/01/2015
455434-BP-4	INDIANAPOLIS PWR & LIGHT,144A M/W IST MT			1	2FE	999,090	95.3130	953,130	1,000,000	999,096	0	6	0	0	4.875	4.880	MN	8,125	48,750	11/15/2011	11/01/2041
45779G-AA-6	INNOVATION VENTURES/FINA,144A 1ST LIEN			1	4FE	1,867,738	96.5000	1,997,550	2,070,000	1,881,636	0	13,001	220,535	0	9.500	10.500	FA	74,290	203,751	12/05/2012	08/15/2019
458140-AH-3	INTEL CORP., M/W SR UNSECURED			1	1FE	998,470	102.8000	1,028,000	1,000,000	999,147	0	299	0	0	1.950	1.980	AO	4,875	19,500	09/14/2011	10/01/2016
458140-AL-4	INTEL CORPORATION,MW@12.5 SR			1	1FE	3,995,760	98.8340	3,953,360	4,000,000	3,996,631	0	825	0	0	1.350	1.370	JD	2,400	54,600	12/04/2012	12/15/2017
458665-AR-7	INTERFACE INC, CALLABLE 12/1/2014			1	4FE	1,567,500	107.5000	1,596,375	1,485,000	1,539,510	0	(17,005)	0	0	7.625	6.190	JD	9,436	119,511	04/23/2012	12/01/2018
459200-AG-6	IBM CORP, DEB.				1FE	7,444,525	130.2420	8,250,831	6,335,000	6,881,099	0	(74,746)	0	0	8.375	6.560	MN	88,426	530,556	12/03/2008	11/01/2019
459200-AM-3	IBM, M/W, DEB			1	1FE	7,251,920	125.4970	8,784,790	7,000,000	7,170,747	0	(9,680)	0	0	7.000	6.680	AO	83,028	490,000	09/26/2002	10/30/2025
459200-GJ-4	IBM CORP, MAKE WHOLE SR NOTE			1	1FE	14,910,477	114.8300	15,830,464	13,786,000	14,383,388	0	(147,367)	0	0	5.700	4.390	MS	233,558	785,802	04/26/2011	09/14/2017
459200-GM-7	IBM CORP MAKE WHOLE NOTE			1	1FE	2,248,019	125.0860	2,370,380	1,895,000	2,090,897	0	(35,227)	0	0	7.625	5.160	AO	30,504	144,494	01/26/2009	10/15/2018
459200-GX-3	IBM CORP, M/W SR UNSECURED			1	1FE	994,280	102.7350	1,027,350	1,000,000	997,000	0	1,130	0	0	1.950	2.070	JJ	8,613	19,500	07/19/2011	07/22/2016
459200-HA-2	IBM CORP., MAKE WHOLE NOTE			1	1FE	990,650	96.2140	962,140	1,000,000	992,447	0	843	0	0	2.900	3.000	MN	4,833	29,000	10/28/2011	11/01/2021
459200-HC-8	IBM CORP,MAKE WHOLE SR UNSECURED			1	1FE	995,570	99.7400	997,400	1,000,000	997,221	0	873	0	0	1.250	1.340	FA	5,035	12,500	02/01/2012	02/06/2017
459200-HE-4	IBM CORP, M/W SR UNSECURED			1	1FE	3,994,000	98.0830	3,923,320	4,000,000	3,995,333	0	818	0	0	1.875	1.890	MN	10,417	75,000	05/08/2012	05/15/2019
459200-HG-9	IBM CORP,M/W SR UNSECURED			1	1FE	1,967,960	87.3940	1,747,880	2,000,000	1,972,119	0	2,942	0	0	1.875	2.050	FA	15,625	37,604	07/25/2012	08/01/2022
459284-AB-1	COCA-COLA ENTERPRISES,M/W SR UNSECURED			1	2FE	4,838,470	99.9620	4,998,100	5,000,000	4,881,812	0	15,034	0	0	3.500	3.900	MS	51,528	175,000	01/26/2011	09/15/2020
459506-AC-5	INT'L FLAVOR & FRAGRANCES SR UNSECURED			1	2FE	3,013,580	92.3020	2,769,060	3,000,000	3,012,758	0	(822)	0	0	3.200	3.140	MN	16,000	55,200	04/02/2013	05/01/2023
459745-GF-6	INTL LEASE FINANCE CORP, SR UNSECURED				3FE	3,031,600	117.0000	3,510,000	3,000,000	3,024,485	0	(2,562)	0	0	8.250	8.090	JD	11,000	247,500	12/07/2010	12/15/2020
459745-GK-5	INTERNATIONAL LEASE CORP, SR UNSECURED				3FE	770,000	118.1750	909,948	770,000	770,000	0	0	0	0	8.625	8.620	JJ	30,624	66,413	12/19/2011	01/15/2022
459902-AS-1	INTERNATIONAL GAME TECHNOLOGY,MW+35BP			1	2FE	1,666,161	106.4850	1,677,139	1,575,000	1,640,008	0	(8,423)	0	0	5.500	4.750	JD	3,850	86,625	09/13/2010	06/15/2020
460146-CG-6	INTL PAPER CO., CALLABLE SR UNSECURED			1	2FE	999,190	104.8420	1,048,420	1,000,000	999,270	0	72	0	0	4.750	4.760	FA	17,944	47,500	11/08/2011	02/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
462613-AE-0	IPALCO ENTERPRISES INC, SR SECURED, 144A			1	3FE	3,152,832	109.7500	3,512,000	3,200,000	3,183,729	0	6,417	0	0	7.250	7.500	AO	58,000	232,000	04/15/2008	04/01/2016
462651-AA-8	IRACORE INTERNATIONAL INC,144A SECURED			1	4FE	1,599,090	105.0000	1,627,500	1,550,000	1,592,805	0	(6,285)	0	0	9.500	8.540	JD	12,271	77,306	05/31/2013	06/01/2018
46623E-JR-1	JPMORGAN CHASE & CO, SR UNSECURED				1FE	3,998,360	100.3810	4,015,240	4,000,000	3,999,012	0	543	0	0	1.100	1.110	AO	9,289	43,633	10/15/2012	10/15/2015
46625H-GY-0	JP MORGAN CHASE & CO. SR NOTE				1FE	3,321,370	115.1480	3,454,440	3,000,000	3,181,752	0	(40,695)	0	0	6.000	4.320	JJ	83,000	180,000	08/13/2010	01/15/2018
46625H-HR-4	JP MORGAN CHASE & CO., NOTE				1FE	997,950	103.8440	1,038,440	1,000,000	999,356	0	417	0	0	3.400	3.440	JD	661	34,000	06/17/2010	06/24/2015
46625H-HS-2	JP MORGAN CHASE & CO, SR UNSECURED				1FE	3,124,950	107.4960	3,224,880	3,000,000	3,089,042	0	(11,711)	0	0	4.400	3.880	JJ	58,300	132,000	10/12/2010	07/22/2020
46625H-JA-9	JPMORGAN CHASE & CO, NOTE				1FE	3,995,920	104.8380	4,193,520	4,000,000	3,997,886	0	796	0	0	3.150	3.170	JJ	61,600	126,000	06/22/2011	07/05/2016
46625H-JC-5	JPMORGAN CHASE & CO, SR UNSECURED				1FE	995,200	105.3920	1,053,920	1,000,000	996,151	0	417	0	0	4.350	4.410	FA	16,433	43,500	10/19/2011	08/15/2021
46625H-JD-3	JPMORGAN CHASE & CO., SR UNSECURED				1FE	2,984,010	105.7730	3,173,190	3,000,000	2,986,577	0	1,349	0	0	4.500	4.560	JJ	58,875	135,000	01/13/2012	01/24/2022
46625H-JE-1	JP MORGAN CHASE & CO, SR UNSECURED				1FE	993,920	95.8320	958,320	1,000,000	994,586	0	526	0	0	3.250	3.320	MS	8,847	32,410	09/19/2012	09/23/2022
46625H-JH-4	JPMORGAN & CHASE CO, SR UNSECURED				1FE	999,920	94.8030	948,030	1,000,000	999,926	0	6	0	0	3.200	3.200	JJ	13,867	16,000	01/17/2013	01/25/2023
46625H-JJ-0	JP MORGAN CHASE & CO.SUBORDINATED				1FE	7,919,640	93.2000	7,456,000	8,000,000	7,923,970	0	4,330	0	0	3.375	3.490	MN	45,000	135,000	05/15/2013	05/01/2023
466313-AD-5	JABIL CIRCUIT INC. M/W SR UNSECURED			1	2FE	1,140,125	117.3750	1,173,750	1,000,000	1,088,711	0	(18,127)	0	0	8.250	5.830	MS	24,292	82,500	01/03/2011	03/15/2018
466313-AE-3	JABIL CIRCUIT INC., M/W SR NOTE			1	2FE	1,979,064	113.7500	2,246,563	1,975,000	1,976,892	0	(861)	0	0	7.750	7.670	JJ	70,579	153,063	01/05/2010	07/15/2016
466313-AF-0	JABIL CIRCUIT INC., M/W SR NOTE			1	2FE	675,000	103.7500	700,313	675,000	675,000	0	0	0	0	5.625	5.620	JD	1,688	37,969	11/02/2010	12/15/2020
472319-AB-8	JEFFERIES GROUP. NOTE				2FE	6,808,519	108.0000	7,284,600	6,745,000	6,760,070	0	(6,302)	0	0	5.500	5.380	MS	109,232	370,975	06/09/2005	03/15/2016
472319-AD-4	JEFFERIES GROUP, M/W BOND			1	2FE	3,987,080	102.2500	4,090,000	4,000,000	3,999,033	0	2,130	0	0	5.875	5.930	JD	15,014	235,000	06/04/2007	06/08/2014
472319-AH-5	JEFFERIES GROUP INC,M/W SR UNSECURED			1	2FE	4,846,840	113.9030	5,125,635	4,500,000	4,765,709	0	(28,488)	0	0	6.875	5.860	AO	65,313	309,375	02/28/2011	04/15/2021
472319-AJ-1	JEFFERIES GROUP, M/W SR UNSECURED			1	2FE	5,023,720	104.3310	5,216,550	5,000,000	5,010,494	0	(5,408)	0	0	3.875	3.750	MN	27,986	193,750	06/08/2011	11/09/2015
472319-AK-8	JEFFERIES GROUP INC,M/W SR UNSECURED			1	2FE	3,990,900	108.1250	4,325,000	4,000,000	3,994,055	0	1,210	0	0	5.125	5.160	AO	44,417	205,000	04/12/2011	04/13/2018
47232M-AA-0	JEFFERIES FIN LLC/JFIN,144A SR UNSECURED			1	4FE	1,528,575	104.0000	1,565,200	1,505,000	1,526,190	0	(2,385)	0	0	7.375	7.040	AO	27,748	57,038	04/09/2013	04/01/2020
47233G-AA-2	JEFFERIES LOANCORE/FINANCE,144A SR UNSEC			1	4FE	1,667,796	99.0000	1,634,490	1,651,000	1,666,428	0	(1,369)	0	0	6.875	6.660	JD	9,459	57,068	05/21/2013	06/01/2020
476556-CM-5	JERSEY CENT P&L M/W 1ST MORTGAGE			1	2FE	3,212,448	108.6440	3,321,247	3,057,000	3,098,099	0	(16,223)	0	0	5.625	5.000	MN	28,659	171,956	07/22/2005	05/01/2016
476556-CW-3	JERSEY CENTRAL , M/W SR NOTE				2FE	3,901,064	110.2840	3,970,224	3,600,000	3,894,791	0	(8,000)	0	0	5.650	3.070	JD	16,950	129,950	11/20/2013	06/01/2017
476556-DA-0	JERSEY CENTRAL PWR & LT, M/W SR NOTE			1	2FE	3,056,050	118.0910	3,542,730	3,000,000	3,033,316	0	(5,278)	0	0	7.350	7.080	FA	91,875	220,500	01/23/2009	02/01/2019
478160-AF-1	JOHNSON & JOHNSON, DEBENTURE				1FE	12,701,573	125.0790	14,042,619	11,227,000	12,162,001	0	(69,768)	0	0	6.730	5.600	MN	96,546	755,577	10/20/2008	11/15/2023
478160-AJ-3	JOHNSON & JOHNSON, DEB.				1FE	7,196,802	131.3890	8,757,077	6,665,000	7,070,398	0	(15,682)	0	0	6.950	6.310	MS	154,406	463,218	08/18/2005	09/01/2029
478160-AQ-7	JOHNSON & JOHNSON, M/W UNSECURED			1	1FE	13,121,412	114.1430	13,383,267	11,725,000	12,451,481	0	(185,792)	0	0	5.550	3.690	FA	245,834	650,738	06/27/2011	08/15/2017
478160-AU-8	JOHNSON & JOHNSON, M/W SR NOTE			1	1FE	3,990,360	113.7900	4,551,600	4,000,000	3,995,128	0	930	0	0	5.150	5.180	JJ	94,989	206,000	06/19/2008	07/15/2018
478160-AW-4	JOHNSON & JOHNSON, M/W SR UNSEC			1	1FE	982,890	101.1730	1,011,730	1,000,000	988,058	0	1,586	0	0	2.950	3.150	MS	9,833	29,500	08/12/2010	09/01/2020
478366-AE-7	JOHNSON CONTROLS, INC., PUTABLE DEB				2FE	4,849,660	107.1870	4,287,480	4,000,000	4,106,240	0	(86,137)	0	0	7.700	5.310	MS	102,667	308,000	11/20/2002	03/01/2015
478366-AU-1	JOHNSON CONTROLS, INC.M/W SR UNSECURED			1	2FE	2,402,612	109.2440	2,408,830	2,205,000	2,341,958	0	(19,039)	0	0	5.000	3.870	MS	27,869	110,250	08/27/2010	03/30/2020
478366-AX-5	JOHNSON CONTROLS, INC.M/W SR UNSECURED			1	2FE	3,972,000	103.9020	4,156,080	4,000,000	3,978,999	0	2,450	0	0	4.250	4.330	MS	56,667	170,000	02/02/2011	03/01/2021
478366-AZ-0	JOHNSON CONTROLS, INC.M/W SR UNSECURED			1	2FE	1,998,980	103.3980	2,067,960	2,000,000	1,999,388	0	199	0	0	2.600	2.610	JD	4,333	52,000	11/29/2011	12/01/2016
48020Q-AA-5	JONES LANG LASALLE INC,MW, SR UNSECURED			1	2FE	3,534,980	96.0460	3,361,610	3,500,000	3,531,602	0	(2,962)	0	0	4.400	4.270	MN	19,678	156,567	11/06/2012	11/15/2022
481165-AJ-7	JOY GLOBAL INC., M/W CO GUARNT			1	2FE	2,048,020	102.6990	2,053,980	2,000,000	2,039,670	0	(4,212)	0	0	5.125	4.800	AO	21,639	102,500	12/02/2011	10/15/2021
48268@-AH-7	KPMG LLC, SR NOTE				1	5,000,000	106.9200	5,346,050	5,000,000	5,000,000	0	0	0	0	5.710	5.710	JD	793	285,500	10/28/2009	10/28/2016
48305Q-AA-1	KAISER FOUNDATION HOSPITAL,M/W SR UNSEC			1	1FE	1,983,880	94.7860	1,895,720	2,000,000	1,986,259	0	1,408	0	0	3.500	3.590	AO	17,500	70,000	04/03/2012	04/01/2022
485134-BJ-8	KANSAS CITY POWER & LIGH,M/W SR UNSECURE			1	2FE	3,134,310	110.3570	3,310,710	3,000,000	3,069,306	0	(17,905)	0	0	5.850	5.110	JD	7,800	175,500	01/28/2010	06/15/2017
485134-BL-3	KANSAS CITY P& L, M/W 1ST MORTGAGE			1	1FE	998,920	121.9690	1,219,690	1,000,000	999,356	0	98	0	0	7.150	7.160	AO	17,875	71,500	03/19/2009	04/01/2019
487836-BB-3	KELLOG CO., SR UNSECURED				2FE	2,084,280	107.8790	2,157,580	2,000,000	2,034,462	0	(13,411)	0	0	4.450	3.690	MN	7,664	89,000	01/26/2010	05/30/2016
487836-BD-9	KELLOG CO., M/W SR UNSECURED			1	2FE	2,958,330	103.7740	3,113,220	3,000,000	2,969,257	0	3,736	0	0	4.000	4.170	JD	5,333	120,000	12/10/2010	12/15/2020
487836-BE-7	KELLOG CO., M/W SR UNSECURED			1	2FE	997,510	103.9970	1,039,970	1,000,000	998,375	0	339	0	0	3.250	3.290	MN	3,611	32,500	05/16/2011	05/21/2018
487836-BG-2	KELLOG CO., M/W SR UNSECUR			1	2FE	499,415	100.6810	503,405	500,000	499,729	0	195	0	0	1.125	1.160	MN	719	5,625	05/14/2012	05/15/2015
489170-AC-4	KENNAMETAL INC, M/W SR UNSECURED			1	2FE	5,202,250	95.0940	4,754,700	5,000,000	5,177,617	0	(18,258)	0	0	3.875	3.360	FA	73,194	174,375	02/25/2013	02/15/2022
489170-AD-2	KENNAMETAL INC, M/W SR UNSECURED, CALLAB			1	2FE	16,127,403	97.3750	15,922,760	16,352,000	16,138,865	0	11,462	0	0	2.650	2.890	MN	72,221	230,908	11/20/2013	11/01/2019
489399-AC-9	KENNEDY-WILSON INC, CALLABLE			1	4FE	2,428,325	109.7500	2,661,438	2,425,000	2,423,199	0	(2,046)	0	0	8.750	8.660	AO	53,047	212,188	01/27/2012	04/01/2019
491674-BE-6	KENTUCKY UTILITIES, MW +15BP			1	1FE	996,220	101.6190	1,016,190	1,000,000	997,270	0	351	0	0	3.250	3.290	MN	5,417	32,500	11/08/2010	11/01/2020
492914-AS-5	KEY ENERGY SERVICES INC., CO GUARNT			1	3FE	995,000	102.5000	1,025,000	1,000,000	995,000	0	0	0	0	6.750	6.300	MS	22,500	67,500	03/05/2012	03/01/2021
49306C-AF-8	KEY CORP., SUBNOTE				2FE	1,142,200	112.3620	2,247,240	2,000,000	1,142,200	0	0	0	0	5.700	5.730	MN	19,000	114,000	10/24/2002	11/01/2017
49326E-EE-9	KEYCORP, CALLABLE			1	2FE	3,903,205	99.2750	3,871,725	3,900,000	3,903,133	0	(72)	0	0	2.300	2.280	JD	11,960	0	11/05/2013	12/13/2018
49327M-2A-1	KEY BANK NA, SR UNSECURED				1FE	1,998,080	98.3420	1,966,840	2,000,000	1,998,420	0	340	0	0	1.650	1.670	FA	13,750	16,500	01/29/2013	02/01/2018
494368-AS-2	KIMBERLY-CLARK CORPORATION, M/W, DEB			1	1FE	988,360	116.4100	1,164,100	1,000,000	991,522	0	364	0	0	6.375	6.460	JJ	31,875	63,750	05/21/2002	01/01/2028
494368-AT-0	KIMBERLY-CLARK CORP., M/W DEB			1	1FE	14,520,925	117.2120	15,559,893	13,275,000	13,790,880	0	(98,747)	0	0	6.250	5.260	JJ	382,578	829,688	03/27/2008	07/15/2018
494368-BB-8	KIMBERLY-CLARK, M/W SR NOTE			1	1FE	8,334,940	115.3470	8,651,025	7,500,000	7,941,788	0	(112,801)	0	0	6.125	4.300	FA	191,406	459,375	03/22/2011	08/01/2017
494368-BD-4	KIMBERLY - CLARK SR NOTE				1FE	3,047,580	123.9580	3,718,740	3,000,000	3,027,202	0	(4,550)	0	0	7.500	7.270	MN	37,500	225,000	10/30/2008	11/01/2018
494368-BE-2	KIMBERLY - CLARK, M/W SR UNSECURED			1	1FE	1,964,001	104.2770	2,033,402	1,950,000	1,959,766	0	(1,296)	0	0	3.625	3.530	FA	29,453	70,688	07/28/2010	08/01/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
494368-BG-7	KIMBERLY CLARK CORP,M/W SR UNSECURED			1	1FE	3,935,320	107.6190	4,304,760	4,000,000	3,938,311	0	983	0	0	5.300	5.400	MS	70,667	212,000	02/02/2011	03/01/2041
494460-BB-6	KIMCO REALTY CORP, M/W, NOTE MTN			1	2FE	2,503,140	104.4320	2,610,800	2,500,000	2,500,474	0	(353)	0	0	4.904	4.880	AO	30,650	122,600	02/15/2005	02/18/2015
49446R-AK-5	KIMCO REALTY CORP, M/W SR UNSECURED			1	2FE	1,985,340	90.9400	1,818,800	2,000,000	1,986,111	0	771	0	0	3.125	3.210	JD	5,208	32,639	05/14/2013	06/01/2023
494550-AY-2	KINDER MORGAN ENER PART,MW@40			1	2FE	3,333,347	113.6390	3,295,531	2,900,000	3,327,594	0	(5,753)	0	0	5.950	2.180	FA	65,186	0	12/05/2013	02/15/2018
494550-BG-0	KINDER MORGAN ENER, M/W SR UNSECURED			1	2FE	3,014,800	104.5970	3,137,910	3,000,000	3,006,719	0	(2,944)	0	0	3.500	3.390	MS	35,000	105,000	02/23/2011	03/01/2016
494550-BJ-4	KINDER MORGAN ENER PART,M/W SR UNSECURED			1	2FE	999,140	99.2730	992,730	1,000,000	999,317	0	69	0	0	4.150	4.160	MS	13,833	41,500	08/03/2011	03/01/2022
494550-BM-7	KINDER MORGAN ENER PART,M/W SR UNSECURED			1	2FE	5,605,150	92.8840	5,108,620	5,500,000	5,596,367	0	(9,030)	0	0	3.450	3.210	FA	71,683	190,804	01/07/2013	02/15/2023
494550-BQ-8	KINDER MORGAN ENER, M/W SR UNSECURED			1	2FE	10,012,503	91.8180	9,089,982	9,900,000	10,005,535	0	(6,968)	0	0	3.500	3.360	MS	115,500	176,138	05/16/2013	09/01/2023
494550-BR-6	KINDER MORGAN ENER PART,MW@20 BULLET			1	2FE	3,896,139	98.8910	3,856,749	3,900,000	3,896,273	0	134	0	0	2.650	2.670	FA	41,914	0	11/12/2013	02/01/2019
49456B-AA-9	KINDER MORGAN INC/DELAWA,MW@50			1	3FE	2,042,979	98.4990	2,000,515	2,031,000	2,042,707	0	(271)	0	0	5.000	4.900	FA	15,797	0	10/31/2013	02/15/2021
500255-AR-5	KOHLS CORP. SR UNSECUR			1	2FE	1,491,765	99.9570	1,499,355	1,500,000	1,493,321	0	711	0	0	4.000	4.060	MN	10,000	60,000	10/12/2011	11/01/2021
500255-AS-3	KOHLS CORPORATION, M/W SR UNSCURED			1	2FE	999,940	91.4270	914,270	1,000,000	999,940	0	0	0	0	3.250	3.250	FA	13,542	27,625	09/18/2012	02/01/2023
50075N-AS-3	KRAFT FOODS, INC, SR UNSECURED				2FE	2,642,150	116.1970	2,904,925	2,500,000	2,570,662	0	(17,199)	0	0	6.500	5.620	FA	63,194	162,500	05/20/2009	08/11/2017
50075N-AX-2	KRAFT FOODS INC, SR NOTE				2FE	2,138,760	100.7750	2,015,500	2,000,000	2,004,097	0	(30,133)	0	0	6.750	5.170	FA	49,500	135,000	01/23/2009	02/19/2014
501044-CM-1	KROGER CO, M/W CO GUARNT			1	2FE	12,627,581	105.2620	13,031,436	12,380,000	12,460,001	0	(43,621)	0	0	3.900	3.510	AO	120,705	482,820	01/12/2010	10/01/2015
501044-CP-4	KROGER CO., M/W SR UNSECURED			1	2FE	2,000,000	101.2160	2,024,320	2,000,000	2,000,000	0	0	0	0	2.200	2.200	JJ	20,289	44,000	01/12/2012	01/15/2017
501044-CQ-2	KROGER CO/THE, CALLABLE SR NOTES			1	2FE	3,974,200	96.9980	3,879,920	4,000,000	3,978,003	0	2,254	0	0	3.400	3.470	AO	28,711	136,000	04/10/2012	04/15/2022
501889-AA-7	LKQ CORP,144A M/W SR UNSECURED			1	3FE	2,339,485	93.0000	2,139,000	2,300,000	2,336,366	0	(3,119)	0	0	4.750	4.470	MN	13,960	56,446	10/11/2013	05/15/2023
50188F-AE-5	PPL ENERGY SUPPLY LLC, MW SR. UNSECURED			1	2FE	1,497,585	102.8350	1,542,525	1,500,000	1,498,039	0	208	0	0	4.375	4.390	AO	16,406	65,625	09/26/2011	10/01/2021
502413-BB-2	L-3 COMMUNICATIONS CORP.M/W CO GUARNT			1	2FE	5,013,000	106.1100	5,305,500	5,000,000	5,008,006	0	(2,614)	0	0	3.950	3.880	MN	25,236	197,500	12/14/2011	11/15/2016
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS, SR UNSEC			1	2FE	3,821,650	104.5980	3,660,930	3,500,000	3,797,131	0	(24,519)	0	0	4.625	3.190	MN	20,684	80,938	05/15/2013	11/15/2020
50540R-AK-8	LABORATORY CORP OF AMER HLDGS,SR UNSEC			1	2FE	5,491,405	100.3260	5,517,930	5,500,000	5,491,409	0	432	0	0	2.200	2.240	FA	43,022	99,000	07/09/2013	08/23/2017
505588-BE-2	LACLEDE GAS CO., M/W 1ST MORTGAGE			1	1FE	3,206,580	112.0480	3,361,440	3,000,000	3,192,125	0	(5,055)	0	0	6.000	5.470	MN	30,000	180,000	12/06/2010	05/01/2034
505588-BF-9	LACLEDE GAS COMPANY CORPORATE			1	1FE	499,260	114.7280	573,640	500,000	499,335	0	14	0	0	6.150	6.160	JD	2,563	30,750	06/06/2006	06/01/2036
511546-AB-9	LAKEHEAD PIPE LINE CO. LP M/W, SR. NOTE			1	2FE	2,842,350	92.5100	2,775,300	3,000,000	2,880,027	0	4,310	0	0	7.125	7.580	AO	53,438	213,750	01/10/2001	10/01/2028
514665-AA-6	LAND O'LAKES CAP TRST 1,M/W 144A			1	3FE	2,205,263	96.0000	2,088,000	2,175,000	2,204,826	0	(436)	0	0	7.450	7.290	MS	47,711	81,019	05/09/2013	03/15/2028
514666-AJ-5	LAND O'LAKES INC, MW SR UNSECURED			1	3FE	1,184,625	103.0000	1,205,100	1,170,000	1,183,331	0	(1,146)	0	0	6.000	5.830	MN	8,970	70,590	11/07/2012	11/15/2022
524901-AP-0	LEGG MASON INC,MW@50			1	2FE	2,968,830	109.3920	3,281,760	3,000,000	2,974,923	0	3,828	0	0	5.750	5.930	MN	19,167	165,000	05/16/2012	05/21/2019
53079E-AV-6	LIBERTY MUTUAL GROUP,144A M/W CO GUARNT			1	2FE	978,790	104.8790	1,048,790	1,000,000	983,302	0	1,798	0	0	5.000	5.270	JD	4,167	50,000	05/18/2011	06/01/2021
53079E-AW-4	LIBERTY MUTUAL GROUP INC, M/W 144A SR UN			1	2FE	996,890	103.4010	1,034,010	1,000,000	997,302	0	255	0	0	4.950	4.990	MN	8,250	49,500	05/01/2012	05/01/2022
53117C-AH-5	LIBERTY PROPERTY TRUST,M/W SR NOTE			1	2FE	3,984,840	102.8610	4,114,440	4,000,000	3,998,795	0	1,854	0	0	5.650	5.700	FA	85,378	226,000	08/05/2004	08/15/2014
53117C-AJ-1	LIBERTY PROPERTY LP, M/W NOTE			1	2FE	3,951,280	104.5430	4,181,720	4,000,000	3,993,018	0	5,916	0	0	5.125	5.280	JD	17,083	205,000	07/18/2005	03/02/2015
53117C-AM-4	LIBERTY PROPERTY LP, CALLABLE SR UNSECUR			1	2FE	1,084,720	105.0930	1,050,930	1,000,000	1,071,899	0	(9,685)	0	0	4.750	3.500	AO	11,875	47,500	08/28/2012	10/01/2020
53117C-AP-7	LIBERTY PROPERTY LP, MW@30 SR UNSEC			1	2FE	2,004,750	91.0130	1,820,260	2,000,000	2,004,338	0	(390)	0	0	3.375	3.340	JD	3,000	68,438	12/05/2012	06/15/2023
532457-AM-0	ELI LILLY & CO., NOTE				1FE	9,464,030	126.6550	10,171,663	8,031,000	8,967,174	0	(56,974)	0	0	7.125	5.710	JD	47,684	572,209	12/16/2002	06/01/2025
532457-AN-8	ELI LILLY & COMPANY, M/W NOTE			1	1FE	7,678,069	111.5330	7,623,281	6,835,000	7,002,134	0	(77,339)	0	0	6.570	5.260	JJ	224,530	449,060	12/11/2002	01/01/2016
532457-BB-3	ELI LILLY & CO, M/W SR NOTE			1	1FE	2,849,159	111.6620	3,053,956	2,735,000	2,785,320	0	(14,268)	0	0	5.200	4.570	MS	41,876	142,220	02/10/2009	03/15/2017
532716-AS-6	LIMITED BRANDS INC, M/W CO GUARNT			1	3FE	125,000	112.2500	140,313	125,000	125,000	0	0	0	0	7.000	7.000	MN	1,458	8,750	04/20/2010	05/01/2020
532716-AT-4	LIMITED BRANDS INC, M/W CO GUARNT			1	3FE	4,375,488	109.7500	4,472,313	4,075,000	4,330,138	0	(28,370)	0	0	6.625	5.550	AO	67,492	269,969	10/24/2012	04/01/2021
532716-AU-1	LIMITED BRANDS INC, M/W SR NOTE			1	3FE	1,475,000	102.2500	1,508,188	1,475,000	1,475,000	0	0	0	0	5.625	5.620	FA	31,344	82,969	02/02/2012	02/15/2022
536022-AF-3	LINN ENERGY LLC, MW, CALLABLE			1	4FE	712,414	105.7500	766,688	725,000	715,401	0	1,023	0	0	7.750	8.000	MS	16,544	56,188	09/08/2010	02/01/2021
536022-AH-9	LINN ENERGY LLC/FIN CORP, 144A SR NOTES			1	4FE	2,836,868	101.0000	2,929,000	2,900,000	2,841,262	0	4,262	0	0	7.000	7.390	MN	33,833	106,250	12/12/2013	11/01/2019
539830-AE-9	LOCKHEED MARTIN CORP, CO GUARNT				2FE	1,969,358	115.3500	1,885,973	1,635,000	1,767,849	0	(53,337)	0	0	7.650	3.960	MN	20,846	125,078	12/23/2009	05/01/2016
539830-AT-6	LOCKHEED MARTIN CORP., M/W SR UNSECURED			1	2FE	4,221,380	107.5330	4,301,320	4,000,000	4,209,060	0	(7,578)	0	0	4.250	3.250	MN	21,722	127,500	10/28/2013	11/15/2019
546676-AU-1	LOUISVILLE GAS AND ELEC, CALLABLE			1	1FE	989,120	105.4190	1,054,190	1,000,000	989,635	0	175	0	0	5.125	5.190	MN	6,549	51,250	11/08/2010	11/15/2040
548661-AH-0	LOWE'S COMPANIES, INC., DEB.				1FE	6,272,860	123.1200	7,387,200	6,000,000	6,191,265	0	(9,734)	0	0	6.875	6.470	FA	155,833	412,500	10/04/2002	02/15/2028
548661-AK-3	LOWE'S COMPANIES, INC., DEB.				1FE	2,117,194	118.6050	2,490,705	2,100,000	2,114,759	0	(1,417)	0	0	6.500	6.350	MS	40,192	136,500	12/27/2005	03/15/2029
548661-CK-1	LOWE'S COMPANIES, INC, M/W NOTE			1	1FE	1,992,960	112.0040	2,240,080	2,000,000	1,997,640	0	764	0	0	5.400	5.440	AO	22,800	108,000	10/04/2006	10/15/2016
548661-CV-7	LOWE'S COMPANIES, INC., M/W SR UNSECURED			1	1FE	499,635	103.1000	515,500	500,000	499,698	0	32	0	0	3.800	3.800	MN	2,428	19,000	11/16/2011	11/15/2021
548661-CY-1	LOWE'S COMPANIES INC, SR UNSECURED			1	1FE	1,998,280	99.6460	1,992,920	2,000,000	1,998,846	0	339	0	0	1.625	1.640	AO	6,861	32,500	04/16/2012	04/15/2017
549271-AA-2	LUBRIZOL CORP., DEB.				1FE	2,010,980	122.8200	2,456,400	2,000,000	2,007,559	0	(413)	0	0	7.250	7.200	JD	6,444	145,000	01/17/2001	06/15/2025
549271-AE-4	LUBRIZOL CORP. M/W CO GUARNT			1	1FE	1,088,680	103.7220	1,037,220	1,000,000	1,015,571	0	(20,191)	0	0	5.500	3.370	AO	13,750	55,000	03/11/2010	10/01/2014
549271-AG-9	LUBRIZOL CORP, M/W NOTE			1	1FE	2,021,060	129.7420	2,594,840	2,000,000	2,012,888	0	(1,951)	0	0	8.875	8.710	FA	73,958	177,500	01/22/2009	02/01/2019
55448Q-AK-2	MACK-CALI REALTY L.P. M/W SR UNSECURED			1	2FE	3,035,998	104.1410	3,155,472	3,030,000	3,039,452	0	(9,072)	0	0	5.125	4.770	JJ	71,605	155,288	12/15/2011	01/15/2015
55448Q-AQ-9	MACK-CALI REALTY LP,CALLABLE SR UNSECURE			1	2FE	6,835,865	98.2590	6,386,835	6,500,000	6,804,377	0	(30,392)	0	0	4.500	3.810	AO	61,750	292,500	03/26/2013	04/18/2022
55448Q-AR-7	MACK-CALI REALTY, SR UNSECURED			1	2FE	3,988,510	98.9360	3,957,440	4,000,000	3,990,948	0	2,186	0	0	2.500	2.560	JD	4,444	106,944	11/13/2012	12/15/2017
55448Q-AS-5	MACK-CALI REALTY CORP,M/W SR UNSECURED			1	2FE	4,892,350	86.8000	4,340,000	5,000,000	4,898,290	0	5,940	0	0	3.150	3.400	MN	20,125	81,813	05/03/2013	05/15/2023

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
554783-AK-6	WEYERHAEUSER CO., DEBENTURE		G		2FE	2,976,810	117.2640	3,517,920	3,000,000	2,983,688	0	788	0	0	7.700	7.770	FA	87,267	231,000	09/18/2001	02/15/2026
55933J-AB-0	MAGNACHIP SEMICONDUCTOR			1	4FE	2,669,278	101.7500	2,717,743	2,671,000	2,676,363	0	7,085	0	0	6.625	6.330	JJ	20,645	0	09/25/2013	07/15/2021
565849-AK-2	MARATHON OIL CORP, M/W SR UNSECURED			1	2FE	14,651,396	92.1610	13,639,828	14,800,000	14,662,776	0	11,838	0	0	2.800	2.910	MN	69,067	416,702	02/05/2013	11/01/2022
56585A-AE-2	MARATHON PETROLEUM CORP,MW SR UNSECURED			1	2FE	5,155,230	104.4220	5,221,100	5,000,000	5,074,709	0	(33,109)	0	0	3.500	2.780	MS	58,333	175,000	07/28/2011	03/01/2016
570506-AM-7	MARKWEST ENERGY PARTNER/FIN, CO GUARNT			1	3FE	541,656	108.5000	580,475	535,000	539,415	0	(757)	0	0	6.750	6.540	MN	6,019	36,113	10/19/2010	11/01/2020
570506-AN-5	MARKWEST ENERGY PART/FIN, CO GUARNT			1	3FE	1,755,013	107.5000	1,889,850	1,758,000	1,755,580	0	214	0	0	6.500	6.520	FA	43,169	114,270	03/02/2011	08/15/2021
570506-AP-0	MARKWEST ENERGY PART, CO GUARNT			1	3FE	1,201,000	105.7500	1,270,058	1,201,000	1,201,000	0	0	0	0	6.250	6.250	JD	3,336	75,063	10/25/2011	06/15/2022
570535-AJ-3	MARKEL CORP., M/W SR UNSECURED			1	2FE	1,996,480	108.5420	2,170,840	2,000,000	1,997,219	0	298	0	0	5.350	5.370	JD	8,917	107,000	05/25/2011	06/01/2021
570535-AK-0	MARKEL CORP, M/W SR UNSECURED			1	2FE	998,520	104.1900	1,041,900	1,000,000	998,697	0	121	0	0	4.900	4.910	JJ	24,500	48,864	06/27/2012	07/01/2022
571903-AJ-2	MARRIOTT INTERNATIONAL,SR UNSECURED			1	2FE	8,839,139	100.7010	8,760,987	8,700,000	8,837,448	0	(2,873)	0	0	3.000	2.650	MS	87,000	30,000	11/05/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL,M/W SR UNSECURED			1	2FE	1,994,220	93.2310	1,864,620	2,000,000	1,994,880	0	504	0	0	3.250	3.280	MS	19,139	65,903	09/05/2012	09/15/2022
57629W-AK-6	MASSACHUSETTS MUTUAL GLOB FNDG II, NOTE				1FE	3,982,790	111.9720	4,478,880	4,000,000	3,993,246	0	1,272	0	0	5.250	5.290	JJ	88,083	210,000	11/24/2004	07/31/2018
57629W-BK-5	MASSMUTUAL GLOBAL FUNDING,144A SR SECURE				1FE	277,673	100.7720	278,131	276,000	276,140	0	(451)	0	0	2.875	2.700	AO	1,543	7,935	06/16/2010	04/21/2014
57629W-BP-4	MASSMUTUAL GLOBAL FUNDING, 144A NOTE				1FE	2,999,040	104.6760	3,140,280	3,000,000	2,999,543	0	190	0	0	3.125	3.130	AO	20,052	93,750	04/07/2011	04/14/2016
57629W-BQ-2	MASSMUTUAL GLOBAL FUND,144A SR SECURED				1FE	7,934,587	100.2940	7,923,226	7,900,000	7,924,776	0	(7,356)	0	0	2.000	1.890	AO	37,744	158,000	07/10/2012	04/05/2017
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING,144A SR UNSEC				1FE	6,950,949	90.3200	6,326,013	7,004,000	6,955,325	0	4,052	0	0	2.500	2.580	AO	35,993	142,600	04/16/2013	10/17/2022
577081-AV-4	MATTEL, INC. M/W SR UNSECURED			1	2FE	996,980	102.5770	1,025,770	1,000,000	998,234	0	594	0	0	2.500	2.560	MN	4,167	25,000	11/03/2011	11/01/2016
577081-AY-8	MATTEL, INC. M/W SR UNSECURED, CALLABLE			1	2FE	7,844,400	92.1540	7,188,012	7,800,000	7,841,536	0	(2,864)	0	0	3.150	3.080	MS	72,345	128,310	04/02/2013	03/15/2023
57772K-AB-7	MAXIM INTEGRATED PRODUCT, M/W SR UNSEC			1	2FE	2,483,995	91.5560	2,288,900	2,500,000	2,485,061	0	1,066	0	0	3.375	3.450	MS	24,844	41,484	03/11/2013	03/15/2023
57772K-AC-5	MAXIM INTEGRATED PRODUCT,MW@20 BULLET			1	2FE	3,987,460	99.1550	3,966,200	4,000,000	3,987,722	0	262	0	0	2.500	2.560	MN	11,111	0	11/14/2013	11/15/2018
577778-AX-1	MAY DEPARTMENT STORES CO., DEB.				2FE	1,071,030	107.3890	1,073,890	1,000,000	1,009,564	0	(6,233)	0	0	7.500	6.780	JD	6,250	75,000	10/09/1998	06/01/2015
577778-BF-9	MAY DEPARTMENT STORES COMPANY, CO GUARNT				2FE	1,580,413	113.6450	1,647,853	1,450,000	1,485,008	0	(11,118)	0	0	7.450	6.480	AO	22,805	108,025	02/07/2002	10/15/2016
577778-BQ-5	MACYS RETAIL HOLDINGS INC, M/W CO GUARNT			1	2FE	184,031	114.4530	223,183	195,000	184,908	0	260	0	0	6.900	7.420	JJ	6,204	13,455	05/27/2010	01/15/2032
577778-CB-7	MAY DEPARTMENT HLDGS INC, M/W CO GUARNT			1	2FE	808,175	115.5500	1,271,050	1,100,000	854,887	0	12,396	0	0	6.650	10.100	JJ	33,730	73,150	09/01/2009	07/15/2024
579489-AG-0	MCCLATCHY CO,MW@50 CALLABLE			1	4FE	2,000,000	110.0000	2,200,000	2,000,000	2,000,000	0	0	0	0	9.000	9.000	JD	8,000	178,500	12/03/2012	12/15/2022
579780-AD-9	MCCORMICK & CO., M/W SR UNSECURED			1	1FE	4,348,650	108.3460	4,333,840	4,000,000	4,119,310	0	(57,881)	0	0	5.200	3.600	JD	9,244	208,000	11/09/2009	12/15/2015
579780-AF-4	MCCORMICK & CO, M/W SR NOTE			1	1FE	5,658,675	113.5780	6,246,790	5,500,000	5,603,544	0	(24,469)	0	0	5.750	5.160	JD	14,056	316,250	03/17/2011	12/15/2017
580135-BY-6	MCDONALDS CORPORATION, M/W DEB.			1	1FE	913,870	116.4260	1,164,260	1,000,000	936,371	0	2,584	0	0	6.375	7.090	JJ	30,635	63,750	05/29/2001	01/08/2028
58013M-EB-6	MCDONALDS CORP., M/W SR UNSECURED MTN			1	1FE	3,750,633	115.2920	4,023,691	3,490,000	3,619,947	0	(30,651)	0	0	5.800	4.710	AO	42,733	202,420	05/07/2009	10/15/2017
58013M-EG-5	MCDONALD'S CORP, MW SR MTN SER 1			1	1FE	999,660	112.6840	1,126,840	1,000,000	999,822	0	30	0	0	5.000	5.000	FA	20,833	50,000	01/13/2009	02/01/2019
58013M-EP-5	MCDONALD'S CORP, M/W SR UNSECURED			1	1FE	498,625	100.5830	502,915	500,000	499,349	0	457	0	0	0.750	0.840	MN	333	3,750	05/23/2012	05/29/2015
580645-AE-9	MCGRAW HILL COS INC., M/W SR UNSUB				2FE	1,977,520	108.6210	2,172,420	2,000,000	1,989,742	0	2,315	0	0	5.900	6.050	AO	24,911	118,000	11/19/2007	11/15/2017
581557-AZ-8	MCKESSON CORP, MW SR UNSECURED			1	1FE	499,430	89.5580	447,790	500,000	499,487	0	53	0	0	2.700	2.710	JD	600	13,913	11/29/2012	12/15/2022
58155Q-AD-5	MCKESSON CORP., M/W SR UNSECURED			1	1FE	3,012,930	105.9300	3,177,900	3,000,000	3,009,755	0	(1,168)	0	0	4.750	4.690	MS	47,500	142,500	02/23/2011	03/01/2021
58155Q-AG-8	MCKESSON CORP,SR UNSECURED			1	1FE	998,780	90.4550	904,550	1,000,000	998,871	0	91	0	0	2.850	2.860	MS	8,392	14,804	03/05/2013	03/15/2023
585055-AH-9	MEDTRONIC INC., M/W NOTE			1	1FE	8,433,733	107.0890	9,370,288	8,750,000	8,678,252	0	39,140	0	0	4.750	5.250	MS	122,378	415,625	06/27/2007	09/15/2015
585055-AN-6	MEDTRONIC INC., M/W SR UNSECURED			1	1FE	1,300,825	115.6260	1,445,325	1,250,000	1,280,138	0	(4,945)	0	0	5.600	5.060	MS	20,611	70,000	05/26/2009	03/15/2019
585055-AP-1	MEDTRONIC INC., MAKE WHOLE SR UNSECURED			1	1FE	7,322,139	100.8010	7,156,871	7,100,000	7,110,171	0	(48,681)	0	0	4.500	3.780	MS	94,075	319,500	06/11/2009	03/15/2014
585055-AV-8	MEDTRONIC INC., CALLABLE SR UNSECURED			1	1FE	2,993,130	104.5540	3,136,620	3,000,000	2,994,813	0	606	0	0	4.125	4.150	MS	36,438	123,750	04/20/2011	03/15/2021
585515-AD-1	MELLON BANK, N.A., M/W NOTE			1	1FE	10,348,231	104.0140	10,791,453	10,375,000	10,372,369	0	2,715	0	0	5.000	5.020	JD	43,229	518,750	07/10/2003	12/01/2014
585515-AE-9	MELLON FUNDING CORP, M/W, SUB NOTE			1	1FE	3,979,020	113.2410	4,529,640	4,000,000	3,991,209	0	1,532	0	0	5.500	5.550	MN	28,111	220,000	11/10/2003	11/15/2018
585515-AG-4	MELLON FUNDING, COMPANY GUARNT				1FE	2,577,134	101.7500	2,543,750	2,500,000	2,506,649	0	(17,438)	0	0	5.200	4.450	MN	16,611	130,000	12/30/2009	05/15/2014
58601V-AA-0	MEMORIAL HEALTH SERVICES,M/W SR UNSECURE			1	1FE	4,000,000	94.0780	3,763,120	4,000,000	4,000,000	0	0	0	0	3.496	3.490	MN	23,307	139,840	04/13/2012	05/01/2022
589331-AC-1	MERCK & COMPANY , DEBENTURE				1FE	6,492,096	119.5690	7,269,795	6,080,000	6,358,565	0	(15,771)	0	0	6.300	5.760	JJ	191,520	383,040	12/13/2002	01/01/2026
589331-AD-9	MERCK & COMPANY, M/W DEB			1	1FE	8,614,502	120.9550	9,494,968	7,850,000	8,403,276	0	(24,916)	0	0	6.400	5.660	MS	167,467	502,400	01/14/2003	03/01/2028
589331-AE-7	MERCK & CO., M/W, DEB.			1	1FE	4,050,421	116.6250	5,044,031	4,325,000	4,121,223	0	7,942	0	0	5.950	6.440	JD	21,445	257,338	09/10/2001	12/01/2028
589331-AN-7	MERCK SHARP & DOHME CORP, SR UNSECURED			1	1FE	3,912,788	113.2690	3,851,146	3,400,000	3,903,284	0	(9,504)	0	0	5.000	2.130	JD	472	85,000	11/18/2013	06/30/2019
589331-AT-4	MERCK & COMPANY INC,M/W SR UNSECURED			1	1FE	1,999,300	91.3430	1,826,860	2,000,000	1,999,383	0	64	0	0	2.400	2.400	MS	14,133	48,267	09/10/2012	09/15/2022
59001A-AQ-5	MERITAGE HOMES CORP, MW@50			1	4FE	2,220,750	105.7500	2,220,750	2,100,000	2,218,855	0	(1,895)	0	0	7.000	6.110	AO	36,750	0	10/23/2013	04/01/2022
590188-JF-6	MERRILL LYNCH, SR UNSECURED				1FE	3,406,099	117.2940	3,853,108	3,285,000	3,332,141	0	(8,832)	0	0	6.500	6.120	JJ	98,459	213,525	08/13/2003	07/15/2018
590188-JN-9	MERRILL LYNCH & CO., SR UNSECURED NOTE				1FE	9,580,456	118.8850	11,607,931	9,764,000	9,687,711	0	12,025	0	0	6.875	7.040	MN	85,774	671,275	10/16/2002	11/15/2018
59018Y-J6-9	MERRILL LYNCH, SR UNSECURED				1FE	2,496,350	115.2910	2,882,275	2,500,000	2,498,392	0	379	0	0	6.400	6.420	FA	54,667	160,000	08/22/2007	08/28/2017
59022C-AJ-2	MERRILL LYNCH, MAKE WHOLE SUB NOTE			1	2FE	2,000,000	107.8470	2,156,940	2,000,000	2,000,000	0	0	0	0	6.110	6.110	JJ	51,596	122,200	01/23/2007	01/29/2037
59156R-AX-6	METLIFE INC., M/W SR UNSECURED			1	1FE	3,093,090	108.0810	3,242,430	3,000,000	3,069,872	0	(8,228)	0	0	4.750	4.360	FA	56,604	142,500	01/13/2011	02/08/2021
59156R-BE-7	METLIFE INC, SR UNSECURED				1FE	1,004,293	98.9390	989,390	1,000,000	1,003,302	0	(794)	0	0	1.756	1.660	MJSD	780	17,560	09/27/2012	12/15/2017
59157B-AH-5	METLIFE INSTITUTIONAL FD,144A SECURED				1FE	1,998,720	101.1290	2,022,580	2,000,000	1,999,457	0	425	0	0	1.625	1.640	AO	8,035	32,500	03/27/2012	04/02/2015
59217E-BW-3	MET LIFE GLOB FUNDING I, 144A SR SECURED				1FE	1,418,746	102.0720	1,372,868	1,345,000	1,352,477	0	(16,490)	0	0	5.125	3.840	JD	4,021	68,931	09/16/2009	06/10/2014

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59217G-AC-3	METLIFE GLOB FUNDING 1,144A SECURED				1FE	3,087,230	102.9930	3,089,790	3,000,000	3,046,446	0	(26,058)	0	0	2.500	1.590	MS	19,167	75,000	05/31/2012	09/29/2015
59217G-AM-1	METLIFE GLOB FUNDING 1,144A SR UNSECURED				1FE	3,992,600	101.6180	4,064,720	4,000,000	3,997,427	0	2,465	0	0	2.000	2.060	JJ	38,222	80,000	01/04/2012	01/09/2015
59217G-AQ-2	MET LIFE GLOB FUNDING 1,144A SR SECURED				1FE	3,995,720	100.8370	4,033,480	4,000,000	3,996,350	0	367	0	0	3.875	3.880	AO	34,444	155,000	04/04/2012	04/11/2022
59217G-AV-1	MET LIFE GLOB FUNDING I,144A SECURED				1FE	1,998,420	101.5030	2,030,060	2,000,000	1,999,203	0	522	0	0	1.700	1.720	JD	189	34,000	06/26/2012	06/29/2015
59217G-AX-7	MET LIFE GLOB FUNDING I, 144A SECURED			1	1FE	3,728,302	93.1690	3,465,887	3,720,000	3,727,595	0	(708)	0	0	3.000	2.970	JJ	53,010	55,800	01/03/2013	01/10/2023
594918-AB-0	MICROSOFT CORP., SR UNSECURED				1FE	3,050,850	101.0490	3,031,470	3,000,000	3,004,849	0	(11,443)	0	0	2.950	2.550	JD	7,375	88,500	10/20/2009	06/01/2014
594918-AC-8	MICROSOFT CORP., SR UNSECURED				1FE	6,894,910	110.2230	7,715,610	7,000,000	6,937,011	0	10,007	0	0	4.200	4.380	JD	24,500	294,000	06/16/2009	06/01/2019
595620-AD-7	MIDAMERICAN ENERGY CO, M/W NOTE			1	1FE	3,479,724	103.1260	3,712,536	3,600,000	3,587,496	0	15,985	0	0	4.650	5.120	AO	41,850	167,400	01/09/2006	10/01/2014
595620-AG-0	MIDAMERICAN ENERGY CO., M/W BOND			1	1FE	2,993,610	114.7510	3,442,530	3,000,000	2,997,360	0	652	0	0	5.950	5.970	JJ	82,308	178,500	06/26/2007	07/15/2017
59562V-AK-3	MIDAMERICAN ENERGY HLDGS, M/W SR NOTE				2FE	2,332,650	100.5180	2,512,950	2,500,000	2,496,708	0	26,340	0	0	5.000	6.110	FA	47,222	125,000	06/27/2006	02/15/2014
604059-AE-5	MINNESOTA MINING & MFG, M/W, DEBENTURE			1	1FE	6,568,750	122.3100	7,434,002	6,078,000	6,458,709	0	(17,439)	0	0	6.375	5.710	FA	146,379	387,473	02/08/2007	02/15/2028
60467M-AB-7	MIRANT MID ATLANTIC TRUST, PASS THRU CER			1	3FE	547,510	105.0000	587,239	559,275	553,320	0	3,036	0	0	9.125	9.490	JD	373	51,034	01/23/2009	06/30/2017
605417-BX-1	MISSISSIPPI POWER CO., M/W SR UNSECURED			1	1FE	2,994,960	102.8200	3,084,600	3,000,000	2,997,107	0	992	0	0	2.350	2.380	AO	14,883	70,500	10/11/2011	10/15/2016
607059-AT-9	EXXON MOBIL CORP. ,DEBENTURE				1FE	14,018,792	135.7940	14,070,974	10,362,000	12,465,447	0	(218,669)	0	0	8.625	5.340	FA	337,629	893,723	03/27/2008	08/15/2021
60740F-AK-1	MOBILE MINI INC, CALLABLE 12/1/2015			1	4FE	1,323,460	110.7500	1,430,890	1,292,000	1,319,181	0	(2,966)	0	0	7.875	7.470	JD	8,479	101,745	07/02/2012	12/01/2020
60871R-AB-6	MOLSON COORS BREWING CO,M/W SR UNSECURED			1	2FE	997,170	100.3650	1,003,650	1,000,000	998,079	0	551	0	0	2.000	2.050	MN	3,333	20,000	04/26/2012	05/01/2017
611662-BM-8	MONSANTO CO., M/W SR NOTE			1	1FE	997,870	104.2530	1,042,530	1,000,000	998,989	0	422	0	0	2.750	2.790	AO	5,806	27,500	04/12/2011	04/15/2016
61166W-AE-1	MONSANTO COMPANY, M/W SR UNSECURED			1	1FE	4,463,710	112.7740	4,510,960	4,000,000	4,389,345	0	(25,158)	0	0	5.500	4.410	FA	83,111	220,000	12/03/2010	08/15/2025
61166W-AG-6	MONSANTO CO., M/W SR UNSECURED			1	1FE	3,078,116	114.1370	3,128,495	2,741,000	3,058,318	0	(6,554)	0	0	5.875	5.040	AO	33,996	161,034	10/19/2010	04/15/2038
61166W-AH-4	MONSANTO COMPANY,M/W SR UNSECURED			1	1FE	499,420	90.5790	452,895	500,000	499,498	0	53	0	0	2.200	2.210	JJ	5,072	11,092	07/09/2012	07/15/2022
611688-AA-0	MONSANTO CANADA, M/W CO GUARNT		G	1	1FE	1,130,437	108.9860	1,250,069	1,147,000	1,131,465	0	364	0	0	5.500	5.600	JJ	26,461	63,085	02/10/2011	07/30/2035
617446-7P-8	MORGAN STANLEY,M/W SR UNSECURED			1	1FE	5,025,240	111.8400	5,592,000	5,000,000	5,018,990	0	(2,367)	0	0	5.500	5.420	JJ	119,931	275,000	01/14/2011	07/24/2020
617446-C2-3	MORGAN STANLEY, M/W SR UNSECURED EMTN			1	2FE	3,027,200	110.9000	3,327,000	3,000,000	3,012,729	0	(3,792)	0	0	5.450	5.290	JJ	78,117	163,500	10/23/2009	01/09/2017
617446-H5-1	MORGAN STANLEY GROUP, MTN M/W NOTE			1	2FE	1,993,940	111.5520	2,231,040	2,000,000	1,997,608	0	639	0	0	5.550	5.590	AO	19,733	111,000	04/25/2007	04/27/2017
61746B-DJ-2	MORGAN STANLEY, M/W SR UNSECURED			1	1FE	7,604,040	97.3070	7,298,025	7,500,000	7,597,827	0	(6,213)	0	0	3.750	3.580	FA	98,438	140,625	04/11/2013	02/25/2023
61747W-AF-6	MORGAN STANLEY, M/W SR UNSECURED			1	2FE	2,034,480	113.1260	2,262,520	2,000,000	2,026,389	0	(2,980)	0	0	5.750	5.520	JJ	49,833	115,000	02/09/2011	01/25/2021
61747W-AK-5	MORGAN STANLEY, SR UNSECURED				2FE	249,943	101.2950	253,238	250,000	249,989	0	19	0	0	2.875	2.880	JJ	3,055	7,188	07/21/2011	07/28/2014
61747Y-CE-3	MORGAN STANLEY, SR UNSECURED MTN				2FE	4,199,940	106.5030	4,260,120	4,000,000	4,054,213	0	(38,783)	0	0	6.000	4.920	AO	42,000	240,000	02/08/2010	04/28/2015
61747Y-CK-9	MORGAN STANLEY, SR UNSECURED				2FE	2,005,000	103.1800	2,063,600	2,000,000	2,000,965	0	(1,049)	0	0	4.200	4.140	MN	9,567	84,000	11/19/2009	11/20/2014
61747Y-CM-5	MORGAN STANLEY, M/W SR UNSECURED			1	2FE	1,967,900	112.2570	2,245,140	2,000,000	1,978,311	0	2,915	0	0	5.500	5.710	JJ	47,361	110,000	03/09/2010	01/26/2020
61747Y-DD-4	MORGAN STANLEY, SR UNSECURED				1FE	1,998,020	105.7830	2,115,660	2,000,000	1,999,032	0	391	0	0	3.800	3.820	AO	13,089	76,000	04/26/2011	04/29/2016
61747Y-DT-9	MORGAN STANLEY, SR UNSECURED				2FE	1,996,400	109.1320	2,182,640	2,000,000	1,997,583	0	678	0	0	4.750	4.790	MS	26,125	95,000	03/19/2012	03/22/2017
61945C-AA-1	MOSAIC CO, M/W SR UNSECURED			1	2FE	6,183,522	97.8890	5,775,451	5,900,000	6,152,783	0	(28,297)	0	0	3.750	3.100	MN	28,271	221,250	01/09/2013	11/15/2021
61980A-AC-7	MOTIVA ENTERPRISES LLC, 144A M/W NOTE			1	2FE	3,085,020	113.5620	3,406,860	3,000,000	3,056,578	0	(7,741)	0	0	5.750	5.380	JJ	79,542	172,500	01/06/2010	01/15/2020
626738-AA-6	MURPHY OIL USA INC,144A SR UNSECURED			1	3FE	945,770	100.5000	946,710	942,000	945,627	0	(143)	0	0	6.000	5.930	FA	21,509	0	08/09/2013	08/15/2023
62875F-AB-4	NAI ENTER HOLDINGS LLC, 144A SECURED			1	4FE	2,413,658	103.2500	2,476,968	2,399,000	2,412,286	0	(1,371)	0	0	5.000	4.820	FA	48,313	0	07/30/2013	08/01/2018
628865-AA-5	NCR ESCROW CORP,MW@50 CALLABLE			1	3FE	2,422,500	101.8750	2,445,000	2,400,000	2,422,392	0	(108)	0	0	5.875	5.680	JD	4,700	0	12/06/2013	12/15/2021
629377-BJ-0	NRG ENERGY, INC, CALLABLE 9/1/2015			1	4FE	1,938,250	110.7500	2,104,250	1,900,000	1,926,179	0	(4,167)	0	0	8.250	7.900	MS	52,250	156,750	11/10/2010	09/01/2020
629377-BN-1	NRG ENERGY INC, MW +50BPS			1	4FE	975,000	114.0000	1,111,500	975,000	975,000	0	0	0	0	7.625	7.620	JJ	34,281	74,344	01/11/2011	01/15/2018
629377-BR-2	NRG ENERGY INC, SR UNSECURED			1	4FE	57,960	105.7500	59,220	56,000	57,648	0	(312)	0	0	7.625	6.270	MN	546	2,135	06/26/2013	05/15/2019
629377-BU-5	NRG ENERGY INC, SR UNSECURED			1	4FE	3,036,563	100.7500	3,022,500	3,000,000	3,031,865	0	(3,753)	0	0	6.625	6.420	MS	58,521	193,781	09/28/2012	03/15/2023
629527-AU-6	NABISCO, INC., DEBENTURE				2FE	7,894,748	109.5060	7,325,951	6,690,000	6,892,489	0	(130,582)	0	0	7.550	5.330	JD	22,449	505,095	06/09/2008	06/15/2015
636180-BJ-9	NATIONAL FUEL GAS CO., M/W NOTES			1	2FE	997,620	124.5580	1,245,580	1,000,000	998,580	0	201	0	0	8.750	8.780	MN	14,583	87,500	04/01/2009	05/01/2019
636180-BK-6	NATIONAL FUEL GAS CO., SR UNSECURED			1	2FE	1,997,340	104.0430	2,080,860	2,000,000	1,997,793	0	223	0	0	4.900	4.910	JD	8,167	98,000	11/28/2011	12/01/2021
636180-BL-4	NATIONAL FUEL GAS CO,SR UNSECURED			1	2FE	6,212,785	94.3740	5,832,313	6,180,000	6,210,563	0	(2,222)	0	0	3.750	3.680	MS	77,250	126,175	03/04/2013	03/01/2023
637071-AJ-0	NATIONAL OILWELL VARCO,MW SR UNSECURED			1	1FE	1,992,800	92.0300	1,840,600	2,000,000	1,993,519	0	645	0	0	2.600	2.640	JD	4,333	53,589	11/15/2012	12/01/2022
637417-AD-8	NATL RETAIL PROPERTIES,SR UNSECURED			1	2FE	2,970,850	108.7040	3,261,120	3,000,000	2,976,688	0	2,421	0	0	5.500	5.620	JJ	76,083	165,000	06/28/2011	07/15/2021
637417-AE-6	NATL RETAIL PROPERTIES, M/W SR UNSECURED			1	2FE	7,726,439	95.2710	7,226,305	7,585,000	7,716,219	0	(10,738)	0	0	3.800	3.560	AO	60,849	337,069	04/02/2013	10/15/2022
637432-BK-0	NAT'L RURAL UTIL. CO-OP, COLL TRUST				1FE	1,038,520	109.3490	1,093,490	1,000,000	1,006,116	0	(3,190)	0	0	7.200	6.820	AO	18,000	72,000	11/06/1997	10/01/2015
637432-CG-8	NATIONAL RURAL UTILITIES, M/W COLL TRUST			1	1FE	4,339,290	119.1290	5,479,934	4,600,000	4,495,141	0	17,603	0	0	6.550	7.110	MN	50,217	301,300	01/19/2001	11/01/2018
637432-MP-7	NATIONAL RURAL UTIL COOP, COLL TRUST			1	1FE	498,410	100.5880	502,940	500,000	499,418	0	529	0	0	1.000	1.100	FA	2,069	5,000	01/26/2012	02/02/2015
638585-AN-9	NATIONSBANK CORP., SUBORDINATED NOTE				2FE	2,720,375	110.0220	2,750,550	2,500,000	2,537,780	0	(21,362)	0	0	7.750	6.750	FA	73,194	193,750	12/18/2001	08/15/2015
638585-AU-3	NATIONSBANK CORP., SUBORDINATED				2FE	3,245,247	116.2740	3,441,710	2,960,000	3,035,941	0	(24,813)	0	0	7.800	6.740	MS	67,981	230,880	03/22/2002	09/15/2016
63946B-AD-2	NBCUNIVERSAL MEDIA LLC, MW SR UNSECURED			1	1FE	4,234,320	111.7750	4,471,000	4,000,000	4,168,484	0	(22,736)	0	0	5.150	4.370	AO	34,906	206,000	04/14/2011	04/30/2020
63946B-AE-0	NBCUNIVERSAL MEDIA LLC,MW SR UNSECURED			1	1FE	974,300	105.8420	1,058,420	1,000,000	980,715	0	2,187	0	0	4.375	4.690	AO	10,938	43,750	12/10/2010	04/01/2021
63946C-AD-0	NBCUNIVERSAL ENTERPRISE, MW@20			1	1FE	1,979,620	97.8180	1,956,360	2,000,000	1,980,219	0	599	0	0	1.974	2.170	AO	8,335	0	10/28/2013	04/15/2019
64110L-AD-8	NETFLIX INC,144A M/W@50			1	3FE	4,136,801	101.2500	4,185,675	4,134,000	4,136,895	0	94	0	0	5.375	5.360	FA	92,584	84,226	09/10/2013	02/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-BE-2	NEW YORK LIFE GLOBAL FDG,144A SR UNSECUR				1FE	3,995,680	100.8950	4,035,800	4,000,000	3,998,497	0	1,439	0	0	1.300	1.330	JJ	24,411	52,000	01/09/2012	01/12/2015
64952W-BF-9	NEW YORK LIFE GLOBAL,144A SECURED				1FE	1,996,420	100.1100	2,002,200	2,000,000	1,997,655	0	670	0	0	1.650	1.680	MN	4,217	33,000	02/07/2012	05/15/2017
651229-AN-6	NEWELL RUBBERMAID INC, MW@25 BULLET			1	2FE	3,995,360	99.0830	3,963,320	4,000,000	3,995,502	0	142	0	0	2.050	2.080	JD	6,833	41,000	11/14/2013	12/01/2017
651639-AN-6	NEWMONT MINING CORP, CALLABLE CO GUARNT			1	2FE	3,497,275	85.1180	2,979,130	3,500,000	3,498,614	0	282	0	0	3.500	3.500	MS	36,069	122,500	02/13/2013	03/15/2022
652478-AY-4	NEWS AMERICA HOLDINGS, CO GUARANTEE			1	2FE	1,535,138	110.8610	1,563,140	1,410,000	1,442,432	0	(16,770)	0	0	7.600	6.210	AO	23,813	107,160	06/20/2007	10/11/2015
652482-BG-4	NEWS AMERICA INC, CO GUARNT				2FE	8,162,970	104.4220	8,875,870	8,500,000	8,437,395	0	60,866	0	0	5.300	6.040	JD	20,022	450,500	10/16/2008	12/15/2014
652482-CB-4	NEWS AMERICA INC, MW			1	2FE	3,975,200	107.1870	4,287,480	4,000,000	3,981,221	0	2,185	0	0	4.500	4.570	FA	68,000	180,000	02/09/2011	02/15/2021
65339K-AC-4	NEXTERA ENERGY CAPITAL, SR UNSECURED				2FE	1,003,483	100.4460	1,004,460	1,000,000	1,000,723	0	(1,719)	0	0	1.611	1.430	JD	1,343	16,110	05/16/2012	06/01/2014
653922-AH-7	NIKE, INCORPORATED, NOTE				1FE	4,668,753	107.0690	4,951,941	4,625,000	4,634,129	0	(4,789)	0	0	5.150	5.030	AO	50,284	238,188	06/08/2005	10/15/2015
655044-AF-2	NOBLE ENERGY INC., CALLABLE UNSECURED			1	2FE	1,998,680	102.8250	2,056,500	2,000,000	1,998,923	0	112	0	0	4.150	4.150	JD	3,689	83,000	12/05/2011	12/15/2021
655664-AP-5	NORDSTROM, INC. CALLABLE SR UNSECURED			1	1FE	1,497,420	103.7160	1,555,740	1,500,000	1,497,913	0	224	0	0	4.000	4.020	AO	12,667	60,000	10/05/2011	10/15/2021
655844-AE-8	NORFOLK SOUTHERN CORP, M/W SR NOTE			1	2FE	2,168,745	118.6950	2,718,116	2,290,000	2,231,826	0	14,321	0	0	7.700	8.580	MN	22,531	176,330	10/16/2008	05/15/2017
655844-AU-2	NORFOLK & SOUTHERN CORP, SR UNSECURED				2FE	2,331,510	103.3210	2,376,383	2,300,000	2,304,659	0	(6,297)	0	0	5.257	4.960	MS	34,930	120,911	04/22/2009	09/17/2014
655844-BB-3	NORFOLK & SOUTHERN CORP, SR UNSECURED			1	2FE	14,232,832	109.2510	14,989,237	13,720,000	13,907,779	0	(86,657)	0	0	5.750	5.000	JJ	363,771	788,900	02/05/2010	01/15/2016
655844-BG-2	NORFOLK SOUTHERN CORP, SR UNSECURED			1	2FE	1,988,440	96.8970	1,937,940	2,000,000	1,990,595	0	1,023	0	0	3.250	3.310	JD	5,417	65,000	11/14/2011	12/01/2021
655844-BL-1	NORFOLK SOUTHERN CORP, MW@50 CALLABLE			1	2FE	3,962,163	92.3680	3,556,168	3,850,000	3,950,800	0	(9,994)	0	0	2.903	2.570	FA	42,223	110,213	11/05/2012	02/15/2023
665228-B#-8	NORTHERN ILL GAS CO, P/P				1	2,000,000	98.4210	1,968,432	2,000,000	2,000,000	0	0	0	0	4.700	4.700	JJ	39,428	94,000	07/30/2009	07/30/2019
665228-BV-3	NORTHERN ILLINOIS GAS CO.M/W 1ST. MORTG			1	1FE	1,810,530	112.2940	1,684,410	1,500,000	1,575,665	0	(29,389)	0	0	7.200	4.920	MN	13,800	108,000	03/03/2004	05/15/2016
665228-CB-6	NORTHERN ILL GAS, M/W 1ST MTGE			1	1FE	2,508,825	109.0550	2,726,375	2,500,000	2,507,927	0	(224)	0	0	5.900	5.870	JD	12,292	147,500	07/08/2008	12/01/2032
665228-CC-4	NORTHERN ILLINOIS GAS CO., M/W 1ST MORTG			1	1FE	999,840	109.3340	1,093,340	1,000,000	999,886	0	3	0	0	5.900	5.900	JD	4,917	59,000	12/04/2003	12/01/2033
665501-AF-9	NORTHERN NAT GAS ISS'D UNDER 144A			1	1FE	2,848,950	105.1750	3,155,250	3,000,000	2,969,394	0	21,466	0	0	5.125	5.930	MN	25,625	153,750	06/14/2007	05/01/2015
665501-AG-7	NORTHERN NATURAL GAS, 144A,P/P, M/W			1	1FE	3,997,160	108.0820	4,323,280	4,000,000	3,997,485	0	51	0	0	5.800	5.800	FA	87,644	232,000	02/12/2007	02/15/2037
665772-CA-5	NORTHERN ST PR-M, M/W 1ST MTGE BOND			1	1FE	5,351,149	107.4690	5,720,575	5,323,000	5,348,482	0	(633)	0	0	5.250	5.210	JJ	128,861	279,458	01/04/2011	07/15/2035
665772-CB-3	NORTHERN ST, M/W BOND			1	1FE	1,992,980	120.6260	2,412,520	2,000,000	1,993,789	0	124	0	0	6.250	6.270	JD	10,417	125,000	05/18/2006	06/01/2036
665772-CH-0	NORTHERN STATES PWR-MINN,M/W SECURED			1	1FE	1,996,960	89.9910	1,799,820	2,000,000	1,997,344	0	278	0	0	2.150	2.160	FA	16,244	43,239	08/06/2012	08/15/2022
665789-AV-5	NORTHERN ST PWR-WISC,M/W 1ST MTGE			1	1FE	1,960,000	113.9270	2,278,540	2,000,000	1,979,011	0	3,772	0	0	5.250	5.500	AO	26,250	105,000	04/25/2008	10/01/2018
665789-AW-3	NORTHERN STATES PWR-MINN, 1ST MTGE				1FE	992,350	121.0550	1,210,550	1,000,000	992,867	0	116	0	0	6.375	6.430	MS	21,250	63,750	09/03/2008	09/01/2038
665859-AL-8	NORTHERN TRUST CORP., SR UNSECURED				1FE	6,202,942	102.8490	6,582,336	6,400,000	6,255,772	0	18,019	0	0	3.450	3.820	MN	34,960	220,800	12/28/2010	11/04/2020
665859-AM-6	NORTHERN TRUST CORP				1FE	3,516,920	101.4750	3,551,625	3,500,000	3,513,415	0	(1,522)	0	0	3.375	3.310	FA	42,000	118,125	08/18/2011	08/23/2021
665859-AN-4	NORTHERN TRUST CORP, SR UNSECURED				1FE	5,256,173	92.3850	4,881,623	5,284,000	5,259,600	0	2,531	0	0	2.375	2.430	FA	51,941	125,495	08/28/2012	08/02/2022
66586G-CC-9	NORTHERN TRUST CO. SUBORDINATED				1FE	987,920	112.4700	1,124,700	1,000,000	993,961	0	1,354	0	0	5.850	6.020	MN	8,450	58,500	02/03/2009	11/09/2017
66586G-CD-7	NORTHERN TRUST, NOTE				1FE	2,033,200	117.8800	2,357,600	2,000,000	2,017,877	0	(3,242)	0	0	6.500	6.270	FA	49,111	130,000	08/07/2008	08/15/2018
666807-BA-9	NORTHROP GRUMAN CORP,MW@25 BULLET			1	2FE	3,955,980	110.5300	3,868,550	3,500,000	3,947,366	0	(8,614)	0	0	5.050	2.570	FA	73,646	0	11/14/2013	08/01/2019
666807-BE-1	NORTHROP GRUMAN CORP., M/W SR UNSECURED			1	2FE	6,737,510	99.3930	6,957,510	7,000,000	6,803,281	0	22,680	0	0	3.500	3.940	MS	72,139	245,000	12/15/2010	03/15/2021
66765R-BZ-8	NORTHWEST NATURAL GAS,M/W NOTE			1	1FE	2,000,000	96.1510	1,923,020	2,000,000	2,000,000	0	0	0	0	3.176	3.170	MS	18,703	62,991	09/07/2011	09/15/2021
668074-AP-2	NORTHWESTERN CORP., M/W 1ST MORTGAGE			1	1FE	2,201,140	112.4560	2,249,120	2,000,000	2,083,740	0	(29,016)	0	0	6.040	4.350	MS	40,267	120,800	08/25/2009	09/01/2016
668074-AR-8	NORTHWESTERN CRP,M/W 1ST MTGE			1	1FE	983,710	111.7570	1,117,570	1,000,000	993,733	0	2,097	0	0	6.040	6.290	MS	20,133	60,400	07/25/2008	09/01/2016
668074-AT-4	NORTHWESTERN CORP CORPORATE			1	1FE	1,009,350	116.6930	1,166,930	1,000,000	1,005,611	0	(880)	0	0	6.340	6.210	AO	15,850	63,400	03/26/2009	04/01/2019
668074-B*-7	NORTHWESTERN CORP/MONTANA 1ST MTGE				1	3,600,000	99.3600	3,576,981	3,600,000	3,600,000	0	0	0	0	5.010	5.010	MN	30,060	180,360	05/27/2010	05/27/2025
668074-B@-5	NORTHWESTERN CORP/S DAKOTA 1ST MTGE				1	1,400,000	99.3600	1,391,048	1,400,000	1,400,000	0	0	0	0	5.010	5.010	MN	11,690	70,140	05/27/2010	05/27/2025
67021C-AB-3	NSTAR ELECTRIC CO., M/W SR UNSECURED			1	1FE	1,064,690	101.2470	1,012,470	1,000,000	1,004,224	0	(14,362)	0	0	4.875	3.380	AO	10,292	48,750	07/10/2009	04/15/2014
67021C-AE-7	NSTAR ELECTRIC CO, M/W SR NOTE			1	1FE	11,391,982	113.2770	11,977,910	10,574,000	10,993,417	0	(97,279)	0	0	5.625	4.490	MN	76,001	594,788	10/14/2009	11/15/2017
67021C-AG-2	NSTAR ELECTRIC CO,M/W SR UNSECURED			1	1FE	1,994,520	90.8020	1,816,040	2,000,000	1,995,116	0	493	0	0	2.375	2.400	AO	10,028	47,500	10/09/2012	10/15/2022
670346-AG-0	NUCOR CORP,MW@25 BULLET			1	2FE	3,434,100	113.1670	3,395,010	3,000,000	3,421,740	0	(12,360)	0	0	5.750	2.000	JD	14,375	86,250	11/13/2013	12/01/2017
670346-AL-9	NUCOR CORP, MW +25BP			1	2FE	3,031,920	100.4260	3,012,780	3,000,000	3,024,528	0	(2,401)	0	0	4.125	4.000	MS	36,437	123,750	10/15/2010	09/15/2022
670877-AA-7	OMX TIMBER FIN INV LLC 1,144A CALLABLE			1	1FE	13,543,805	111.2950	15,074,908	13,545,000	13,542,489	0	(958)	0	0	5.420	5.420	AO	124,396	734,139	02/13/2006	01/29/2020
67103H-AB-3	O'REILLY AUTOMOTIVE INC., M/W CO GUARNT			1	2FE	998,260	103.1730	1,031,730	1,000,000	998,586	0	150	0	0	4.625	4.640	MS	13,618	46,250	09/14/2011	09/15/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC,M/W SR UNSECURED			1	2FE	8,006,139	96.5120	7,277,005	7,540,000	7,958,291	0	(41,503)	0	0	3.800	3.060	MS	95,507	294,479	11/05/2012	09/01/2022
674599-BX-2	OCCIDENTAL PETROLEUM CORP., M/W SR UNSEC			1	1FE	3,998,080	107.5640	4,302,560	4,000,000	3,999,369	0	243	0	0	4.125	4.130	JD	13,750	165,000	08/10/2009	06/01/2016
674599-BY-0	OCCIDENTAL PETROLEUM CORP.,M/W SR UNSECU			1	1FE	4,518,145	104.9740	4,723,830	4,500,000	4,513,743	0	(1,693)	0	0	4.100	4.040	FA	76,875	184,500	01/18/2011	02/01/2021
674599-CD-5	OCCIDENTAL PETROLEUM CORP,M/W SR UNSEC			1	1FE	499,590	97.7370	488,685	500,000	499,701	0	71	0	0	1.500	1.510	FA	2,833	8,604	06/19/2012	02/15/2018
677415-CL-3	OHIO POWER CO, M/W SR UNSEC			1	2FE	5,365,163	110.7050	5,933,788	5,360,000	5,361,152	0	(442)	0	0	6.000	5.980	JD	26,800	321,600	12/18/2008	06/01/2016
678858-BJ-9	OKLAHOMA G&E CO, M/W SR NOTE			1	1FE	1,992,900	117.3840	2,347,680	2,000,000	1,996,103	0	696	0	0	6.350	6.390	MS	42,333	127,000	09/04/2008	09/01/2018
678858-BK-6	OKLAHOMA G&E CO., SR NOTE				1FE	2,999,460	125.4930	3,764,790	3,000,000	3,000,000	0	0	0	0	8.250	8.250	JJ	114,125	247,500	12/08/2008	01/15/2019
680665-AH-9	OLIN CORP, M/W SR UNSECURED			1	3FE	2,012,000	99.7500	1,995,000	2,000,000	2,012,000	0	(1,192)	15,961	0	5.500	5.300	FA	41,556	107,861	08/09/2012	08/15/2022
681919-AS-5	OMNICOM GROUP, INC.M/W SR UNSECURED			1	2FE	3,417,960	110.5420	3,316,260	3,000,000	3,206,321	0	(86,165)	0	0	5.900	2.770	AO	37,367	177,000	06/23/2011	04/15/2016
681919-AZ-9	OMNICOM GROUP, INC. M/W SR UNSECURED			1	2FE	995,670	96.8400	968,400	1,000,000	996,288	0	374	0	0	3.625	3.670	MN	6,042	36,250	04/18/2012	05/01/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
681936-AX-8	OMEGA HEALTHCARE INVESTORES, CALLABLE			1	2FE	1,484,760	108.6250	1,629,375	1,500,000	1,487,780	0	985	0	0	6.750	6.870	AO	21,375	101,250	09/29/2010	10/15/2022
681936-AZ-3	OMEGA HEALTHCARE INVESTORES, CALLABLE			1	2FE	4,968,000	101.0000	4,997,480	4,948,000	4,968,000	0	(4,312)	53,024	0	5.875	5.590	MS	85,594	231,945	07/17/2013	03/15/2024
682680-AQ-6	ONEOK, INC. SR UNSECURED, CALLABLE			1	2FE	9,554,326	94.0740	8,494,882	9,030,000	9,513,597	0	(40,815)	0	0	4.250	3.450	FA	159,906	266,900	05/06/2013	02/01/2022
68389X-AG-0	ORACLE CORP, M/W SR UNSECURED			1	1FE	5,378,752	113.2090	5,387,616	4,759,000	5,318,826	0	(23,364)	0	0	5.000	2.690	JJ	114,348	75,000	11/20/2013	07/08/2019
68389X-AK-1	ORACLE CORP, MW +15BP			1	1FE	997,790	105.5460	1,055,460	1,000,000	998,456	0	204	0	0	3.875	3.900	JJ	17,868	38,750	07/12/2010	07/15/2020
68389X-AN-5	ORACLE CORP, MW@10			1	1FE	2,970,660	98.4060	2,952,180	3,000,000	2,971,905	0	1,245	0	0	1.200	1.450	AO	7,600	0	10/24/2013	10/15/2017
68389X-AP-0	ORACLE CORP, M/W SR UNSECURED			1	1FE	4,778,915	91.5940	4,350,715	4,750,000	4,775,885	0	(2,630)	0	0	2.500	2.430	AO	25,069	115,451	11/09/2012	10/15/2022
68389X-AQ-8	ORACLE CORP, M/W SR UNSECURED			1	1FE	4,035,788	100.8950	4,055,979	4,020,000	4,035,238	0	(549)	0	0	2.375	2.290	JJ	43,759	0	09/26/2013	01/15/2019
684065-BB-0	CONSOLIDATED EDISON INC,144A P/P,M/W			1	1FE	998,180	109.9700	1,099,700	1,000,000	999,395	0	199	0	0	5.450	5.470	AO	13,625	54,500	10/06/2006	10/01/2016
684065-BC-8	ORANGE & ROCKLAND UTILITIES,144A NOTE				1FE	2,495,525	113.9000	2,847,500	2,500,000	2,497,598	0	432	0	0	6.150	6.170	MS	51,250	153,750	08/25/2008	09/01/2018
693304-AL-1	PECO ENERGY CO., M/W IST REF MORT			1	1FE	6,667,010	113.4540	7,941,780	7,000,000	6,825,198	0	35,376	0	0	5.350	6.010	MS	124,833	374,500	02/20/2009	03/01/2018
693304-AN-7	PECO ENERGY CO, M/W IST MORTGAGE			1	1FE	5,513,718	103.2560	5,472,568	5,300,000	5,333,782	0	(43,735)	0	0	5.000	4.100	AO	66,250	265,000	08/13/2009	10/01/2014
693304-AP-2	PECO ENERGY CO, M/W SECURED			1	1FE	999,120	90.8760	908,760	1,000,000	999,222	0	79	0	0	2.375	2.380	MS	6,993	23,618	09/10/2012	09/15/2022
693476-BB-8	PNC FUNDING CORP., SUBORDINATED				2FE	4,904,535	111.0000	4,995,000	4,500,000	4,879,813	0	(27,072)	0	0	5.625	2.710	FA	106,563	56,250	10/03/2013	02/01/2017
693476-BL-6	PNC FUNDING CORP., BANK GUARANTEED				1FE	1,981,320	106.9080	2,138,160	2,000,000	1,986,293	0	1,745	0	0	4.375	4.490	FA	34,028	87,500	01/18/2011	08/11/2020
693476-BM-4	PNC FUNDING CORP, BANK GUARANTEED			1	1FE	2,866,609	104.3060	2,998,798	2,875,000	2,870,277	0	1,652	0	0	2.700	2.760	MS	21,994	77,625	09/28/2011	09/19/2016
693476-BN-2	PNC FUNDING CORP, CALLABLE SR NOTE			1	1FE	1,988,880	98.2650	1,965,300	2,000,000	1,990,633	0	979	0	0	3.300	3.360	MS	20,717	66,000	03/05/2012	03/08/2022
69349L-AG-3	PNC BANK NA, SR SUBORDINATED SERIES			1	1FE	999,910	90.6470	906,470	1,000,000	999,924	0	11	0	0	2.700	2.700	MN	4,500	27,675	10/17/2012	11/01/2022
69349L-AK-4	PNC BANK NA, SUBORDINATED, CALLABLE			1	1FE	5,953,460	92.0310	5,521,860	6,000,000	5,957,146	0	3,686	0	0	2.950	3.040	JJ	74,242	89,483	02/04/2013	01/30/2023
693506-BG-1	PPG INDUSTRIES, INC M/W SR UNSECURED			1	2FE	499,910	91.2470	456,235	500,000	499,924	0	8	0	0	2.700	2.700	FA	5,100	13,950	07/31/2012	08/15/2022
69352J-AH-0	PPL ENERGY SUPPLY LLC, M/W UNSEC			1	2FE	994,460	109.9890	1,099,890	1,000,000	998,371	0	619	0	0	6.200	6.270	MN	7,922	62,000	07/13/2006	05/15/2016
69352J-AN-7	PPL ENERGY SUPPLY LLC, SR UNSECURED			1	2FE	3,998,720	96.0950	3,843,800	4,000,000	3,998,932	0	109	0	0	4.600	4.600	JD	8,178	184,000	12/13/2011	12/15/2021
69362B-AX-0	PSEG POWER LLC, M/W SR NOTE			1	2FE	997,460	103.5510	1,035,510	1,000,000	998,578	0	499	0	0	2.750	2.800	MS	8,097	27,500	09/14/2011	09/15/2016
69371R-K5-4	PACCAR FINANCIAL CORP, MTN UNSECURED				1FE	999,810	99.8560	998,560	1,000,000	999,878	0	37	0	0	1.600	1.600	MS	4,711	16,000	03/01/2012	03/15/2017
69371R-K6-2	PACCAR FINANCIAL CORP, MTN UNSECURED				1FE	999,030	100.8160	1,008,160	1,000,000	999,533	0	323	0	0	1.050	1.080	JD	758	10,500	06/05/2012	06/05/2015
694308-GD-3	PACIFIC GAS & ELECTRIC, M/W SR NOTE			1	1FE	8,310,234	100.6760	8,255,432	8,200,000	8,204,895	0	(29,063)	0	0	4.800	4.400	MS	131,200	393,600	10/30/2009	03/01/2014
694308-GN-1	PACIFIC GAS & ELECTRIC,M/W SR NOTE			1	1FE	983,430	125.0680	1,250,680	1,000,000	990,337	0	1,577	0	0	8.250	8.490	AO	17,417	82,500	10/16/2008	10/15/2018
694308-GT-8	PACIFIC GAS & ELECTRIC, SR UNSECURED			1	1FE	1,950,130	101.7680	2,035,360	2,000,000	1,964,015	0	4,595	0	0	3.500	3.800	AO	17,500	70,000	11/16/2010	10/01/2020
694308-GV-3	PACIFIC GAS & ELECTRIC, M/W SR NOTE			1	1FE	1,998,380	105.1230	2,102,460	2,000,000	1,998,746	0	142	0	0	4.250	4.260	MN	10,861	85,000	05/10/2011	05/15/2021
694308-GW-1	PACIFIC GAS & ELECTRIC, SR UNSECURED			1	1FE	994,750	98.2170	982,170	1,000,000	995,812	0	470	0	0	3.250	3.310	MS	9,569	32,500	09/07/2011	09/15/2021
695114-BY-3	PACIFICORP., M/W IST MORTGAGE			1	1FE	1,628,295	102.7770	1,541,655	1,500,000	1,517,489	0	(27,459)	0	0	4.950	3.040	FA	28,050	74,250	10/01/2009	08/15/2014
695114-CB-2	PACIFICORP				1FE	3,992,420	117.1110	4,684,440	4,000,000	3,993,180	0	138	0	0	6.100	6.110	FA	101,667	244,000	08/10/2006	08/01/2036
695114-CK-2	PACIFICORP, M/W IST MORTGAGE			1	1FE	1,622,265	114.8390	1,722,585	1,500,000	1,572,733	0	(12,627)	0	0	5.500	4.410	JJ	38,042	82,500	10/09/2009	01/15/2019
695114-CM-8	PACIFICORP, CALLABLE IST MORTGAGE			1	1FE	2,994,420	103.5660	3,106,980	3,000,000	2,995,768	0	481	0	0	3.850	3.870	JD	5,133	115,500	05/09/2011	06/15/2021
70109H-AH-8	PARKER-HANNIFIN CORP., M/W SR NOTE			1	1FE	3,983,244	113.2810	4,550,498	4,017,000	3,999,081	0	3,429	0	0	5.500	5.610	MN	28,231	220,935	02/10/2009	05/15/2018
70109H-AK-1	PARKER HANNIFIN CORP, M/W SR UNSECURED			1	1FE	5,712,810	97.7490	5,864,940	6,000,000	5,774,130	0	21,208	0	0	3.500	4.010	MS	61,833	210,000	01/18/2011	09/15/2022
704549-AK-0	PEABODY ENERGY CORP, M/W SR UNSECURED			1	3FE	2,018,540	106.5000	2,130,000	2,000,000	2,017,248	0	(1,292)	0	0	6.000	5.790	MN	15,333	60,000	07/10/2013	11/15/2018
704549-AM-6	PEABODY ENERGY CORP, MW@50 CALLABLE			1	3FE	1,267,419	101.0000	1,247,350	1,235,000	1,266,999	0	(419)	0	0	6.250	5.830	MN	9,863	38,594	11/08/2013	11/15/2021
707882-AC-0	PENN VIRGINIA CORP,SR UNSECURED			1	5FE	1,302,000	102.5000	1,334,550	1,302,000	1,302,000	0	0	0	0	7.250	7.250	AO	19,928	94,395	03/27/2013	04/15/2019
708696-BU-2	PENNSYLVANIA ELECTRIC CO, M/W SR UNSECUR			1	2FE	3,193,740	111.4660	3,343,980	3,000,000	3,098,130	0	(23,796)	0	0	6.050	5.060	MS	60,500	181,500	08/17/2009	09/01/2017
71343P-AA-9	PEPSIAMERICAS, INC.M/W NOTE			1	1FE	1,608,160	104.4360	1,670,976	1,600,000	1,601,441	0	(1,322)	0	0	4.875	4.780	JJ	35,967	78,000	03/20/2008	01/15/2015
71343P-AC-5	PEPSIAMERICAS INC, M/W CO GUARNT			1	1FE	3,570,525	107.5420	3,763,970	3,500,000	3,566,370	0	(1,633)	0	0	5.500	5.350	MN	24,597	192,500	02/11/2011	05/15/2035
71343P-AF-8	PEPSIAMERICAS INC, M/W NOTE			1	1FE	993,690	100.4590	1,004,590	1,000,000	999,830	0	1,367	0	0	4.375	4.510	FA	16,528	43,750	02/09/2009	02/15/2014
713448-BH-0	PEPSICO, INC				1FE	2,950,410	112.1720	3,365,160	3,000,000	2,974,960	0	4,923	0	0	5.000	5.210	JD	12,500	150,000	05/27/2008	06/01/2018
713448-BJ-6	PEPSICO INC. M/W SR NOTE			1	1FE	997,580	124.9980	1,249,980	1,000,000	998,617	0	227	0	0	7.900	7.930	MN	13,167	79,000	10/21/2008	11/01/2018
713448-BM-9	PEPSICO, INC.,MAKE WHOLE NOTE			1	1FE	3,009,130	102.7460	3,082,380	3,000,000	3,002,010	0	(1,878)	0	0	3.100	3.030	JJ	42,883	93,000	01/12/2010	01/15/2015
713448-BS-6	PEPSICO, INC., M/W SR UNSECURED			1	1FE	998,110	99.9950	999,950	1,000,000	998,214	0	32	0	0	4.875	4.880	MN	8,125	48,750	10/20/2010	11/01/2040
713448-CG-1	PEPSICO, INC M/W SR UNSECURED			1	1FE	1,998,080	92.5560	1,851,120	2,000,000	1,998,222	0	142	0	0	2.750	2.760	MS	18,333	27,958	02/25/2013	03/01/2023
717081-AQ-6	PFIZER, INC., NOTE				1FE	996,770	110.9240	1,109,240	1,000,000	998,865	0	242	0	0	4.650	4.680	MS	15,500	46,500	02/13/2003	03/01/2018
71713U-AQ-5	PHARMACIA, INC., M/W DEB			1	1FE	8,393,093	120.1890	9,092,298	7,565,000	7,915,313	0	(60,855)	0	0	6.500	5.400	JD	40,977	491,725	11/17/2004	12/01/2018
71713U-AW-2	PHARMACIA CORP, M/W SR UNSECURED			1	1FE	3,256,200	122.9260	3,687,780	3,000,000	3,212,936	0	(8,766)	0	0	6.600	5.870	JD	16,500	198,000	08/12/2008	12/01/2028
718172-AL-3	PHILIP MORRIS INTL INC. SR UNSECURED				1FE	986,560	95.4650	954,650	1,000,000	989,089	0	1,209	0	0	2.900	3.050	MN	3,706	29,000	11/08/2011	11/15/2021
718507-BH-8	PHILLIPS PETROLEUM COMPANY, M/W DEB			1	1FE	2,223,020	118.9750	2,379,500	2,000,000	2,099,037	0	(18,782)	0	0	6.650	5.400	JJ	61,328	133,000	02/09/2006	07/15/2018
718507-BK-1	CONOCOPHILLIPS, MAKE WHOLE DEBENTURE			1	1FE	3,627,956	124.2610	4,078,246	3,282,000	3,560,592	0	(10,802)	0	0	7.000	6.130	MS	58,073	229,740	05/24/2006	03/30/2029
718546-AC-8	PHILLIPS 66, MW@35			1	2FE	3,375,060	101.6220	3,048,660	3,000,000	3,334,084	0	(35,539)	0	0	4.300	2.780	AO	32,250	129,000	10/31/2012	04/01/2022
718546-AJ-3	PHILLIPS 66, MW@35			1	2FE	8,252,520	104.0390	8,323,120	8,000,000	8,196,669	0	(40,708)	0	0	2.950	2.170	MN	39,333	206,500	10/02/2013	05/01/2017
72018Q-AB-7	PIEDMONT NATURAL GAS CO, NOTE				1FE	2,105,240	118.0740	2,361,480	2,000,000	2,078,872	0	(5,672)	0	0	6.870	6.320	JJ	68,700	137,400	08/22/2008	10/06/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
723787-AB-3	PIONEER NATURAL RESOURCE,M/W CO GUARNT			1	2FE	1,075,900	120.2380	1,220,416	1,015,000	1,069,214	0	(2,288)	0	0	7.200	6.610	JJ	33,698	73,080	10/13/2010	01/15/2028
723787-AJ-6	PIONEER NATURAL RESOURCE, M/W SR UNSECUR			1	2FE	2,948,919	121.2470	3,182,734	2,625,000	2,856,031	0	(31,195)	0	0	7.500	5.750	JJ	90,781	196,875	11/10/2010	01/15/2020
724479-AG-5	PITNEY BOWES, INC. M/W NOTE				2FE	1,986,460	104.1040	2,082,080	2,000,000	1,997,981	0	1,586	0	0	5.000	5.080	MS	29,444	100,000	03/17/2005	03/15/2015
72447X-AA-5	PITNEY BOWES INC, MAKE WHOLE MTN			1	2FE	2,386,340	105.4220	2,477,417	2,350,000	2,362,788	0	(5,910)	0	0	4.750	4.460	JJ	51,472	111,625	09/03/2009	01/15/2016
72447X-AC-1	PITNEY BOWES, INC MTN NOTE				2FE	5,180,450	110.1990	5,509,950	5,000,000	5,091,541	0	(21,979)	0	0	5.750	5.190	MS	87,847	287,500	07/08/2009	09/15/2017
72447X-AD-9	PITNEY BOWES INC SR NOTE				2FE	2,039,900	107.5800	2,151,600	2,000,000	2,020,777	0	(4,303)	0	0	5.600	5.320	MS	32,978	112,000	01/13/2009	03/15/2018
726505-AK-6	PLAINS EXPLORATION & PRO., CO GUARNT			1	2FE	1,000,000	109.6550	1,096,550	1,000,000	1,000,000	0	0	0	0	6.625	6.620	MN	11,042	66,250	03/24/2011	05/01/2021
726505-AM-2	PLAINS EXPLORATION & PRO, SR UNSECURED			1	2FE	1,500,000	109.3700	1,640,550	1,500,000	1,500,000	0	0	0	0	6.125	6.120	JD	4,083	91,875	04/24/2012	06/15/2019
726505-AP-5	PLAINS EXPLORATION & PRO,M/W SR UNSEC			1	2FE	4,133,778	111.5000	4,237,000	3,800,000	4,106,648	0	(27,130)	0	0	6.875	5.160	FA	98,694	156,645	06/04/2013	02/15/2023
72650R-BB-7	PLAINS ALL AMER PIPELINE,MW@20, SR			1	2FE	4,882,043	90.9200	4,455,080	4,900,000	4,883,669	0	1,636	0	0	2.850	2.890	JJ	58,575	89,611	01/18/2013	01/31/2023
730481-AF-5	J.B. POINDEXTER & CO,144A SR UNSECURED			1	4FE	1,590,000	106.7500	1,681,313	1,575,000	1,588,165	0	(1,524)	0	0	9.000	8.820	AO	35,438	141,750	09/07/2012	04/01/2022
73102Q-AA-4	POLAR TANKERS INC, MW +20BP			1	1FE	5,505,669	108.5240	5,409,921	4,985,000	5,473,527	0	(10,525)	0	0	5.951	5.220	MN	42,026	296,657	10/25/2010	05/10/2037
73179P-AK-2	POLYONE CORP				3FE	2,133,598	97.5000	2,063,100	2,116,000	2,132,664	0	(934)	0	0	5.250	5.140	MS	24,995	60,174	03/26/2013	03/15/2023
736508-BQ-4	PORTLAND GENERAL ELEC., M/W IST MORTGAGE			1	1FE	6,911,755	117.9470	7,666,555	6,500,000	6,749,939	0	(40,825)	0	0	6.100	5.230	AO	83,706	396,500	11/18/2009	04/15/2019
737662-BP-0	POTOMAC EDISON CO, M/W IST MORTGAGE			1	2FE	3,249,590	103.8600	3,115,800	3,000,000	3,046,277	0	(51,403)	0	0	5.350	3.530	MN	20,508	160,500	12/16/2009	11/15/2014
737679-CZ-1	POTOMAC ELECTRIC POWER CO. SECURED				1FE	3,852,880	101.3320	4,053,280	4,000,000	3,872,830	0	2,996	0	0	5.400	5.650	JD	18,000	216,000	02/22/2006	06/01/2035
737679-DD-9	POTOMAC ELECTRIC POWER CO, M/W IST MTGE			1	1FE	1,994,200	95.0320	1,900,640	2,000,000	1,995,085	0	516	0	0	3.050	3.080	AO	15,250	61,000	03/28/2012	04/01/2022
74005P-AN-4	PRAXAIR, INC., M/W NOTE			1	1FE	5,175,880	111.5290	5,799,508	5,200,000	5,190,576	0	2,987	0	0	5.375	5.440	MN	46,583	279,500	06/16/2008	11/01/2016
74005P-AP-9	PRAXAIR, INC. CALL @ MW +15BP				1FE	1,990,660	110.8990	2,217,980	2,000,000	1,995,923	0	1,139	0	0	5.200	5.260	MS	30,622	104,000	04/16/2009	03/15/2017
74005P-AR-5	PRAXAIR, INC., MAKE WHOLE SR UNSECURED			1	1FE	5,007,512	105.0560	4,921,874	4,685,000	4,770,270	0	(66,311)	0	0	4.625	3.100	MS	54,772	216,681	05/26/2010	03/30/2015
74005P-AS-3	PRAXAIR, INC, MAKE WHOLE NOTE			1	1FE	2,990,520	100.9630	3,028,890	3,000,000	2,999,485	0	2,037	0	0	4.375	4.440	MS	33,177	131,250	03/23/2009	03/31/2014
74005P-AU-8	PRAXAIR INC, SR UNSECURED			1	1FE	5,568,341	110.7700	5,460,961	4,930,000	5,529,170	0	(39,170)	0	0	4.500	2.190	FA	83,810	74,363	11/13/2013	08/15/2019
74005P-AV-6	PRAXAIR, INC. M/W SR UNSECURED			1	1FE	3,989,720	104.4680	4,178,720	4,000,000	3,996,903	0	1,738	0	0	3.250	3.290	MS	38,278	130,000	08/27/2009	09/15/2015
74005P-BB-9	PRAXAIR INC,M/W SR UNSECURED			1	1FE	1,995,700	88.9770	1,779,540	2,000,000	1,996,258	0	392	0	0	2.200	2.220	FA	16,622	45,589	07/30/2012	08/15/2022
740189-AG-0	PRECISION CASTPARTS,MW@15 CALLABLE			1	1FE	994,250	90.5980	905,980	1,000,000	994,784	0	518	0	0	2.500	2.560	JJ	11,528	14,236	12/17/2012	01/15/2023
74164M-AA-6	PRIMERICA INC,M/W SR UNSECURED			1	1FE	2,434,649	102.9990	2,321,597	2,254,000	2,421,516	0	(13,160)	0	0	4.750	3.710	JJ	49,369	65,342	03/12/2013	07/15/2022
74256L-AG-4	PRINCIPAL LFE GLB FND II, BULLET				1FE	3,917,706	99.2070	3,869,073	3,900,000	3,917,268	0	(438)	0	0	2.250	2.150	AO	22,181	0	11/05/2013	10/15/2018
742718-BH-1	PROCTER & GAMBLE CO., M/W, DEB.			1	1FE	9,267,121	124.0230	10,163,685	8,195,000	8,942,838	0	(43,251)	0	0	6.450	5.400	JJ	243,733	528,578	01/10/2006	01/15/2026
742718-BZ-1	PROCTER & GAMBLE, BOND				1FE	7,751,082	108.1580	8,287,066	7,662,000	7,696,950	0	(17,267)	0	0	4.850	4.570	JD	16,516	371,607	12/15/2009	12/15/2015
742718-DB-2	PROCTER & GAMBLE CO, M/W SR UNSECURED			1	1FE	3,045,325	115.3580	2,883,950	2,500,000	2,998,643	0	(14,739)	0	0	5.800	4.320	FA	54,778	145,000	08/30/2010	08/15/2034
742718-DN-6	PROCTER & GAMBLE CO, M/W NOTE			1	1FE	6,160,015	111.6940	6,701,640	6,000,000	6,100,773	0	(17,497)	0	0	4.700	4.320	FA	106,533	282,000	06/03/2010	02/15/2019
742718-DQ-9	PROCTER & GAMBLE CO, M/W SR NOTE			1	1FE	997,720	104.2190	1,042,190	1,000,000	999,324	0	389	0	0	3.150	3.190	MS	10,500	31,500	08/25/2009	09/01/2015
743315-AJ-2	PROGRESSIVE CORP. OH M/W, SR. NOTES			1	1FE	3,423,040	120.1540	4,806,160	4,000,000	3,550,573	0	14,958	0	0	6.625	7.910	MS	88,333	265,000	01/11/2001	03/01/2029
74348T-AJ-1	PROSPECT CAPITAL CORP, M/W SR UNSECURED			1	2FE	6,672,525	96.8810	6,491,027	6,700,000	6,674,427	0	1,902	0	0	5.875	5.920	MS	115,901	196,813	06/04/2013	03/15/2023
744331-AF-6	PRUDENTIAL FUNDING LLC, P/P, 144A, NOTE				1FE	3,609,860	120.0860	4,803,440	4,000,000	3,751,380	0	16,523	0	0	6.750	7.650	MS	79,500	270,000	01/18/2001	09/15/2023
744448-BX-8	PUBLIC SERVICE COMPANY OF CO M/W IST MTG			1	1FE	991,880	101.2630	1,012,630	1,000,000	999,682	0	1,239	0	0	5.500	5.630	AO	13,750	55,000	08/07/2006	04/01/2014
744448-CB-5	PUBLIC SERVICE COLORADO,M/W FIRST MTGE			1	1FE	6,164,280	115.7540	6,945,240	6,000,000	6,090,312	0	(17,064)	0	0	5.800	5.410	FA	145,000	348,000	06/10/2009	08/01/2018
744448-CF-6	PUBLIC SERVICE COLORADO,M/W SECURED			1	1FE	999,020	90.6510	906,510	1,000,000	999,137	0	89	0	0	2.250	2.260	MS	6,625	22,750	09/04/2012	09/15/2022
744482-BK-5	PUB SVC NEW HAMP.,M/W IST MTGE			1	1FE	1,994,780	103.3240	2,066,480	2,000,000	1,995,947	0	459	0	0	4.050	4.080	JD	6,750	81,000	05/19/2011	06/01/2021
744533-BH-2	PUBLIC SERVICE OKLAHOMA CALL@MW			1	2FE	1,807,160	110.3360	2,206,720	2,000,000	1,922,133	0	26,238	0	0	6.150	7.840	FA	51,250	123,000	11/25/2008	08/01/2016
744533-BL-3	PUBLIC SERVICE OKLAHOMA,M/W SR NOTES			1	2FE	3,988,320	105.8170	4,232,680	4,000,000	3,991,286	0	1,025	0	0	4.400	4.430	FA	73,333	176,000	01/13/2011	02/01/2021
744567-EP-9	PUBLIC SERVICE EL & GAS, M/W IST REF MTG			1	1FE	1,989,229	110.3520	1,892,537	1,715,000	1,811,761	0	(45,720)	0	0	6.750	3.790	JJ	57,881	115,763	11/17/2009	01/01/2016
744560-AS-5	PUBLIC SERVICE ELEC & GAS, M/W SECURED			1	1FE	3,197,700	113.0090	3,390,270	3,000,000	3,108,446	0	(22,274)	0	0	5.300	4.370	MN	26,500	159,000	09/08/2009	05/01/2018
744560-AU-0	PUBLIC SERVICE ELECTRIC & GAS,MW +20BPS			1	1FE	3,311,790	109.1600	3,274,800	3,000,000	3,293,948	0	(5,737)	0	0	5.375	4.710	MN	26,875	161,250	09/02/2010	11/01/2039
745332-BV-7	PUGET SOUND ENERGY, M/W SR SECURED			1	1FE	3,544,440	107.3400	3,756,900	3,500,000	3,514,099	0	(7,903)	0	0	5.197	4.910	AO	45,474	181,895	08/26/2009	10/01/2015
745332-BZ-8	PUGET SOUND ENERGY INC, M/W IST MTGE			1	1FE	8,365,193	110.7630	9,137,948	8,250,000	8,289,343	0	(17,574)	0	0	6.750	6.490	JJ	256,781	556,875	03/03/2009	01/15/2016
745332-CE-4	PUGET SOUND ENERGY INC, IST MTGE, CALLAB			1	1FE	2,000,000	95.2170	1,904,340	2,000,000	2,000,000	0	0	0	0	4.434	4.430	MN	11,331	88,680	11/14/2011	11/15/2041
74733V-AA-8	QEP RESOURCES INC., M/W SR UNSECURED			1	3FE	2,685,169	107.2500	2,783,138	2,595,000	2,665,831	0	(7,759)	0	0	6.875	6.380	MS	59,469	178,406	06/01/2012	03/01/2021
74733V-AB-6	QEP RESOURCES INC, SR UNSECURED			1	3FE	1,000,000	96.2500	962,500	1,000,000	1,000,000	0	0	0	0	5.375	5.370	AO	13,438	53,750	02/27/2012	10/01/2022
74836H-AC-1	QUESTAR PIPELINE CO, M/W SR UNSECURED			1	1FE	4,422,054	113.1000	4,637,100	4,100,000	4,284,799	0	(40,331)	0	0	5.830	4.600	JD	19,919	239,030	03/01/2011	02/01/2018
74836H-AD-9	QUESTAR PIPELINE CO., CALLABLE SR UNSECU			1	1FE	989,430	92.5400	925,400	1,000,000	989,761	0	168	0	0	4.875	4.940	JD	4,063	48,750	12/01/2011	12/01/2041
74913G-AG-0	QWEST CORPORATION				2FE	1,630,525	104.9640	1,978,571	1,885,000	1,630,525	0	0	0	0	7.500	6.760	AO	35,344	141,375	12/10/2007	10/01/2014
749571-AB-1	RHP HOTEL PPTY/RHP FINAN,MW			1	4FE	304,150	98.7500	304,150	308,000	304,150	0	(275)	6,270	0	5.000	4.830	AO	2,396	8,213	04/02/2013	04/15/2021
74978D-AA-2	DONNELEY RR & SONS CO, SR UNSECURED			1	3FE	1,990,000	111.0000	2,220,000	2,000,000	1,990,750	0	750	0	0	7.875	7.960	MS	46,375	79,188	02/28/2013	03/15/2021
75281A-AM-1	RANGE RESOURCES CORP., CO GUARNT			1	3FE	400,000	106.0000	424,000	400,000	400,000	0	0	0	0	5.750	5.750	JD	1,917	23,000	05/11/2011	06/01/2021
75281A-AN-9	RANGE RESOURCES CORP, CO GUARNT			1	3FE	1,495,000	98.2500	1,468,838	1,495,000	1,495,000	0	0	0	0	5.000	5.000	FA	28,239	74,750	02/24/2012	08/15/2022
754730-AC-3	RAYMOND JAMES FN., M/W SR UNSECURED			1	2FE	10,566,284	105.7830	10,867,088	10,273,000	10,430,303	0	(65,138)	0	0	4.250	3.540	AO	92,172	436,603	04/18/2012	04/15/2016

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
754730-AD-1	RAYMOND JAMES FINANCIAL M/W SR NOTES			1	2FE	1,992,040	104.9070	2,098,140	2,000,000	1,992,922	0	498	0	0	5.625	5.670	AO	28,125	112,500	03/21/2012	04/01/2024
755111-BT-7	RAYTHEON COMPANY, M/W SR UNSECURED			1	1FE	4,799,850	100.1140	5,005,700	5,000,000	4,855,266	0	18,437	0	0	3.125	3.600	AO	32,986	156,250	11/16/2010	10/15/2020
755111-BX-8	RAYTHEON COMPANY, MW SR UNSECURED			1	1FE	3,987,640	91.1000	3,644,000	4,000,000	3,988,839	0	1,114	0	0	2.500	2.530	JD	4,444	103,056	11/27/2012	12/15/2022
756109-AH-7	REALTY INCOME CORP CALL @ MW +25BP				2FE	3,930,963	110.5210	4,116,907	3,725,000	3,865,571	0	(34,706)	0	0	5.375	4.240	MS	58,953	200,219	10/26/2011	09/15/2017
756109-AL-8	REALTY INCOME CORP., SR UNSECURED			1	2FE	1,597,650	110.5870	1,658,805	1,500,000	1,570,546	0	(8,543)	0	0	5.750	4.920	JJ	39,771	86,250	08/16/2010	01/15/2021
756109-AM-6	REALTY INCOME CORP,M/W SR UNSECURED			1	2FE	3,792,231	97.9360	3,716,671	3,795,000	3,792,982	0	651	0	0	2.000	2.010	JJ	31,836	61,354	12/21/2012	01/31/2018
756109-AN-4	REALTY INCOME CORP, M/W SR UNSECURED			1	2FE	7,863,157	91.5160	7,229,764	7,900,000	7,866,143	0	3,246	0	0	3.250	3.300	AO	54,203	260,316	01/08/2013	10/15/2022
758766-AG-4	REGAL ENTERTAINMENT GROUP,M/W SR UNSEC			1	4FE	1,666,386	98.2500	1,641,758	1,671,000	1,666,400	0	13	0	0	5.750	5.780	JD	4,270	39,069	12/23/2013	06/15/2023
75884R-AQ-6	REGENCY CENTERS, M/W SR NOTE			1	2FE	995,270	111.4870	1,114,870	1,000,000	998,060	0	492	0	0	5.875	5.930	JD	2,611	58,750	06/01/2007	06/15/2017
759351-AJ-8	REINSURANCE GROUP OF AMER,M/W SR UNSEC			1	2FE	994,470	104.9440	1,049,440	1,000,000	995,655	0	472	0	0	5.000	5.070	JD	4,167	50,000	05/24/2011	06/01/2021
75952A-AF-4	RELIANT ENERGY, INC.SINKABLE PASS THRU				4FE	949,500	103.0000	1,026,686	996,783	971,790	0	14,939	0	0	9.237	10.070	JJ	45,781	92,073	11/19/2009	07/02/2017
760759-AL-4	REBULIC SERVICES, INC.M/W CO GUARNT			1	2FE	10,995,206	105.9130	11,041,430	10,425,000	10,908,379	0	(68,454)	0	0	3.800	2.660	MN	50,619	293,075	07/17/2013	05/15/2018
760759-AP-5	REPUBLIC SERVICES, INC. M/W SR UNSEC			1	2FE	1,994,460	96.4230	1,928,460	2,000,000	1,995,239	0	477	0	0	3.550	3.580	JD	5,917	71,000	05/14/2012	06/01/2022
760761-AB-2	REPUBLIC SERVICES INC,MW@35 BULLET			1	2FE	2,065,518	112.5240	2,025,432	1,800,000	2,062,112	0	(3,406)	0	0	5.500	2.720	MS	29,150	0	11/26/2013	09/15/2019
761565-AB-6	REX ENERGY CORP			1	4FE	2,095,819	109.5000	2,162,625	1,975,000	2,085,166	0	(10,653)	0	0	8.875	7.490	JD	14,607	169,925	04/23/2013	12/01/2020
761735-AK-5	REYNOLDS GRP ISS/REYNOLD MW, CALLABLE			1	4FE	1,260,438	106.5000	1,304,625	1,225,000	1,244,495	0	(6,197)	0	0	7.125	6.490	AO	18,426	87,281	03/14/2011	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD,MW@50 CALL			1	4FE	2,532,238	102.0000	2,575,500	2,525,000	2,531,532	0	(667)	0	0	5.750	5.680	AO	30,651	137,098	06/13/2013	10/15/2020
773903-AD-1	ROCKWELL AUTOMATION CALL @MW +25BP			1	1FE	11,190,108	111.7200	12,312,661	11,021,000	11,105,458	0	(19,606)	0	0	5.650	5.410	JD	51,891	622,687	12/21/2009	12/01/2017
774341-AB-7	ROCKWELL COLLINS INC,M/W SR UNSECURED			1	1FE	8,900,737	112.8260	9,349,891	8,287,000	8,824,744	0	(24,963)	0	0	5.250	3.900	JJ	200,614	287,175	11/21/2013	07/15/2019
774341-AC-5	ROCKWELL COLLINS INC., SR UNSECURED			1	1FE	997,190	97.5650	975,650	1,000,000	997,711	0	253	0	0	3.100	3.130	MN	3,961	31,000	11/16/2011	11/15/2021
775371-AU-1	ROHM & HAAS CO UNSEC'D CALL @ > PAR				3FE	3,577,200	132.5360	3,976,080	3,000,000	3,474,806	0	(17,700)	0	0	7.850	6.240	JJ	108,592	235,500	02/05/2007	07/15/2029
776696-AD-8	ROPER INDUSTRIES INC, MW SR UNSECURED			1	2FE	5,051,408	99.1260	5,000,907	5,045,000	5,050,879	0	(497)	0	0	1.850	1.810	MN	11,926	73,491	10/22/2013	11/15/2017
776696-AE-6	ROPER INDUSTRIES INC, M/W SR UNSECURED			1	2FE	1,985,260	91.6480	1,832,960	2,000,000	1,986,344	0	1,084	0	0	3.125	3.210	MN	7,986	61,458	03/13/2013	11/15/2022
776696-AF-3	ROPER INDUSTRIES INC,M/W SR UNSECURED			1	2FE	7,914,530	97.1820	7,774,560	8,000,000	7,920,582	0	6,052	0	0	2.050	2.270	AO	41,000	52,389	08/21/2013	10/01/2018
777779-AD-1	ROSETTA RESOURCES INC,M/W SR UNSECURED			1	4FE	1,325,086	99.7500	1,291,763	1,295,000	1,322,267	0	(2,819)	0	0	5.625	5.160	MN	12,141	36,220	05/30/2013	05/01/2021
78355H-JN-0	RYDER SYSTEMS INC,SR UNSECURED			1	2FE	2,003,076	109.7770	1,975,986	1,800,000	1,973,142	0	(29,934)	0	0	7.200	1.340	MS	43,200	0	09/11/2013	09/01/2015
78355H-JP-5	RYDER SYSTEMS, INC., M/W SR UNSECURED			1	2FE	4,549,622	104.3290	4,625,948	4,434,000	4,489,005	0	(24,234)	0	0	3.600	3.000	MS	53,208	159,624	06/15/2011	03/01/2016
78355H-JQ-3	RYDER SYSTEMS, INC., M/W SR UNSECURED			1	2FE	8,449,403	102.5900	8,463,675	8,250,000	8,333,967	0	(70,459)	0	0	3.150	2.250	MS	86,625	259,875	11/13/2012	03/02/2015
78355H-JR-1	RYDER SYSTEMS, INC, M/W SR UNSECURED			1	2FE	1,996,440	104.6310	2,092,620	2,000,000	1,997,895	0	570	0	0	3.500	3.530	JD	5,833	70,000	05/17/2011	06/01/2017
78355H-JS-9	RYDER SYSTEMS, INC SR UNSECURED			1	2FE	3,036,170	101.7360	3,052,080	3,000,000	3,025,500	0	(7,903)	0	0	2.500	2.210	MS	25,000	75,000	09/11/2012	03/01/2017
78355H-JT-7	RYDER SYSTEMS INC,M/W SR UNSECURED			1	2FE	2,991,730	100.6330	3,018,990	3,000,000	2,993,091	0	1,075	0	0	2.500	2.550	MS	25,000	63,750	08/19/2013	03/01/2018
78355H-JU-4	RYDER SYSTEMS, INC M/W SR UNSECURED			1	2FE	5,996,537	97.9210	5,904,636	6,030,000	5,998,543	0	2,006	0	0	2.350	2.450	FA	49,203	70,853	07/18/2013	02/26/2019
78387G-AL-7	AT & T INC, CALL @MW +20BP			1	1FE	2,476,979	110.3580	2,505,127	2,270,000	2,353,999	0	(31,926)	0	0	5.625	4.020	JD	5,675	127,688	11/23/2009	06/15/2016
78454L-AB-6	SM ENERGY CO,SR UNSECURED CALLABLE			1	3FE	1,016,250	106.2500	1,067,813	1,005,000	1,011,430	0	(1,810)	0	0	6.625	6.390	FA	25,153	66,581	02/24/2011	02/15/2019
78454L-AF-7	SM ENERGY CO, MW CALLABLE, SR UNSEC			1	3FE	800,000	104.8750	839,000	800,000	800,000	0	0	0	0	6.500	6.500	JJ	26,000	52,289	06/26/2012	01/01/2023
78486Q-AC-5	SILICON VALLEY BANK, MW T+45			1	2FE	5,992,230	110.1290	6,415,014	5,825,000	5,980,394	0	(11,088)	0	0	5.375	4.880	MS	92,189	277,484	06/13/2013	09/15/2020
78571C-AA-6	SABRE INC, 144A, M/W, CALLABLE, SECURED			1	4FE	2,007,083	111.0000	2,156,730	1,943,000	1,994,984	0	(9,654)	0	0	8.500	7.760	MN	21,103	165,155	09/20/2012	05/15/2019
786514-BM-0	SAFEWAY INC, CALL @MW			1	2FE	1,579,520	102.5620	1,784,579	1,740,000	1,719,109	0	31,687	0	0	5.625	7.640	FA	36,975	97,875	11/21/2008	08/15/2014
786514-BS-7	SAFEWAY INC, SR UNSECURED				2FE	2,494,960	99.9630	2,499,075	2,500,000	2,496,479	0	456	0	0	3.950	3.970	FA	37,306	98,750	07/28/2010	08/15/2020
786514-BT-5	SAFEWAY INC.,M/W SR UNSECURED			1	2FE	999,460	104.0410	1,040,410	1,000,000	999,671	0	105	0	0	3.400	3.410	JD	2,833	34,000	11/30/2011	12/01/2016
792860-AH-1	TRAVELERS COS INC., M/W SR UNSECURED			1	1FE	3,932,932	109.0880	3,878,078	3,555,000	3,685,465	0	(64,720)	0	0	5.500	3.500	JD	16,294	195,525	12/16/2009	12/01/2015
792860-AJ-7	ST PAUL TRAVELERS, M/W SR UNSECURED			1	1FE	1,375,790	112.4730	1,389,042	1,235,000	1,291,230	0	(21,150)	0	0	6.250	4.280	JD	2,359	77,188	09/15/2009	06/20/2016
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP,M/W SR UNSEC			1	3FE	2,673,500	104.0000	2,704,000	2,600,000	2,662,707	0	(8,141)	0	0	5.750	5.290	JD	12,458	149,500	09/05/2012	06/01/2022
796038-AA-5	SAMSON INVESTMENT CO., 144A SR			1	5FE	1,924,425	109.0000	2,071,000	1,900,000	1,918,205	0	(3,409)	0	0	10.500	9.950	FA	73,572	188,258	02/07/2012	02/15/2020
797440-BF-0	SAN DIEGO GAS & ELECTRIC, M/W, 1ST MTGE			1	1FE	4,701,289	109.4840	5,058,161	4,620,000	4,688,886	0	(1,750)	0	0	5.350	5.230	MN	31,583	247,170	12/27/2005	05/15/2035
797440-BG-8	SAN DIEGO GAS & ELECTRIC,M/W 1ST MTGE			1	1FE	3,550,674	108.1570	3,598,383	3,327,000	3,399,494	0	(36,856)	0	0	5.300	4.050	MN	22,531	176,331	02/09/2010	11/15/2015
797440-BH-6	SAN DIEGO GAS & ELECTRIC				1FE	12,934,028	119.3490	15,276,672	12,800,000	12,910,570	0	(6,259)	0	0	6.000	5.890	JD	64,000	768,000	01/30/2009	06/01/2026
797440-BM-5	SAN DIEGO GAS & ELECTRIC,M/W 1ST MTGE			1	1FE	1,991,540	98.8500	1,977,000	2,000,000	1,991,998	0	153	0	0	4.500	4.520	FA	34,000	90,000	08/23/2010	08/15/2040
80589M-AE-2	SCANA CORP. M/W SR UNSECURED			1	2FE	992,380	97.1130	971,130	1,000,000	993,620	0	650	0	0	4.125	4.210	FA	17,188	41,250	01/18/2012	02/01/2022
806605-AJ-0	SCHERING-PLOUGH, M/W SR NOTE			1	1FE	3,747,353	115.6030	4,159,396	3,598,000	3,670,816	0	(17,321)	0	0	6.000	5.390	MS	63,565	215,880	02/03/2009	09/15/2017
808513-AD-7	CHARLES SCHWAB CORP. M/W SR NOTE			1	1FE	6,915,436	108.0980	7,350,664	6,800,000	6,882,527	0	(10,756)	0	0	4.450	4.230	JJ	133,648	302,600	01/11/2011	07/22/2020
808513-AG-0	CHARLES SCHWAB CORP, SR UNSECURED			1	1FE	1,030,520	96.2470	962,470	1,000,000	1,027,999	0	(2,521)	0	0	3.225	2.850	MS	10,750	32,608	02/04/2013	09/01/2022
808513-AJ-4	CHARLES SCHWAB CORP,M/W SR UNSECURED			1	1FE	999,720	100.3570	1,003,570	1,000,000	999,743	0	23	0	0	2.200	2.200	JJ	9,533	0	07/22/2013	07/25/2018
81014A-AA-9	SCOTTRADE FIN SERVICE,144A SR UNSECU				2FE	5,043,720	98.7510	4,937,550	5,000,000	5,036,154	0	(3,731)	0	0	6.125	6.000	JJ	144,618	306,250	11/02/2011	07/11/2021
811065-AA-9	SCRIPPS NETWORKS INTERAC, M/W NOTE			1	2FE	6,069,620	103.9660	6,237,960	6,000,000	6,045,349	0	(14,808)	0	0	2.700	2.420	JD	7,200	162,000	04/24/2012	12/15/2016
81211K-AS-9	SEALED AIR CORP, MW@50 CALLABLE			1	4FE	2,670,739	107.5000	2,686,425	2,499,000	2,666,944	0	(3,795)	0	0	6.500	5.290	JD	13,536	81,218	10/22/2013	12/01/2020
816752-AC-3	SEMINOLE HARD ROCK ENT I,144A SR UNSECUR			1	4FE	2,017,738	98.2500	1,965,000	2,000,000	2,016,154	0	(1,584)	0	0	5.875	5.690	MN	15,014	59,076	05/20/2013	05/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
816851-AS-8	SEMPRA ENERGY, M/W SR UNSECURED			1	2FE	1,998,960	101.2950	2,025,900	2,000,000	1,999,318	0	200	0	0	2.300	2.310	AO	11,500	46,000	03/20/2012	04/01/2017
81721M-AF-6	SENIOR HOUSING PROP TRUST, SR UNSECURED			1	2FE	7,087,850	104.1650	7,291,550	7,000,000	7,039,819	0	(20,919)	0	0	4.300	3.960	JJ	138,794	301,000	04/11/2012	01/15/2016
81721M-AG-4	SENIOR HOUSING PROP TRUST,SR UNSECURED			1	2FE	3,928,760	110.4060	4,416,240	4,000,000	3,939,793	0	5,494	0	0	6.750	7.000	JD	12,000	270,000	12/05/2011	12/15/2021
820488-AY-6	GATX 3RD AIRCRFT(WILMINGTON)SEC NOTE P/P				2	571,259	104.6120	597,610	571,259	571,259	0	0	0	0	7.750	7.750	JJ	22,013	44,273	10/25/1995	01/02/2016
826552-AA-9	SIGMA-ALDRICH, CALLABLE NOTES			1	1FE	5,432,073	100.4170	5,563,102	5,540,000	5,459,568	0	10,053	0	0	3.375	3.610	MN	31,163	186,975	03/24/2011	11/01/2020
828807-CB-1	SIMON PROPERTY GROUP LP,M/W SR UNSECURED			1	1FE	3,906,756	100.7010	3,625,236	3,600,000	3,623,452	0	(190,246)	0	0	6.750	1.400	MN	31,050	243,000	06/28/2012	05/15/2014
828807-CF-2	SIMON PROPERTY GROUP LP, M/W SR UNSECURE			1	1FE	2,532,305	105.7340	2,643,350	2,500,000	2,523,754	0	(2,927)	0	0	4.375	4.210	MS	36,458	109,375	11/15/2010	03/01/2021
828807-CJ-4	SIMON PROPERTY GROUP LP, SR UNSECURED			1	1FE	2,955,870	101.3800	3,041,400	3,000,000	2,969,456	0	7,785	0	0	2.150	2.430	MS	18,992	64,500	03/23/2012	09/15/2017
828807-CN-5	SIMON PROPERTY GRP,MW@20			1	1FE	7,874,550	91.3800	7,310,400	8,000,000	7,884,148	0	9,558	0	0	2.750	2.930	FA	91,667	136,889	03/07/2013	02/01/2023
829259-AP-5	SINCLAIR TELEVISION GROUP,144A SR UNSECU			1	4FE	2,190,538	103.5000	2,245,950	2,170,000	2,189,993	0	(545)	0	0	6.375	6.180	MN	30,742	0	10/21/2013	11/01/2021
82967N-AL-2	SIRIUS XM RADIO INC, 144A SR UNSECURED			1	4FE	1,941,613	90.5000	1,748,460	1,932,000	1,941,126	0	(486)	0	0	4.625	4.560	MN	11,418	44,429	05/08/2013	05/15/2023
832696-AB-4	SMUCKER (J.M.) CO, M/W CO GUARNT			1	2FE	7,787,920	99.2840	7,446,300	7,500,000	7,754,582	0	(29,211)	0	0	3.500	2.990	AO	55,417	262,500	11/13/2012	10/15/2021
832696-C#-3	J.M. SMUCKER CO., M/W P/P				2	4,000,000	106.6760	4,267,072	4,000,000	4,000,000	0	0	0	0	6.120	6.120	MN	40,800	244,800	10/23/2008	11/01/2015
833034-AE-1	SNAP ON INC, UNSEC M/W NOTE			1	1FE	1,984,960	107.9920	2,159,840	2,000,000	1,994,529	0	1,609	0	0	5.500	5.590	JJ	50,722	110,000	02/09/2007	01/15/2017
833034-AF-8	SNAP ON INC, M/W SR UNSECURED			1	1FE	2,162,060	100.7140	2,014,280	2,000,000	2,006,524	0	(38,529)	0	0	5.850	3.850	MS	39,000	117,000	09/10/2009	03/01/2014
833034-AJ-0	SNAP ON INC., M/W SR UNSECURED				1FE	4,054,710	107.1260	4,285,040	4,000,000	4,034,658	0	(7,778)	0	0	4.250	4.010	JJ	78,389	170,000	04/07/2011	01/15/2018
835495-AK-8	SONOCO PRODUCTS CO, CALLABLE SR UNSECURE			1	2FE	995,430	101.6070	1,016,070	1,000,000	996,266	0	391	0	0	4.375	4.430	MN	7,292	43,750	10/20/2011	11/01/2021
837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS,M/W 1ST MO			1	1FE	1,999,620	112.4530	2,249,060	2,000,000	1,999,662	0	9	0	0	5.800	5.800	JJ	53,489	116,000	01/17/2003	01/15/2033
837004-BX-7	SOUTH CAROL E&G., M/W 1ST MORTGAGE			1	1FE	2,002,225	106.9750	2,182,290	2,040,000	2,008,661	0	848	0	0	5.300	5.420	MN	13,815	108,120	07/13/2005	05/15/2033
837004-BY-5	SOUTH CAROLINA ELECTRIC & GAS MW 1ST MTG			1	1FE	10,488,124	113.7170	11,701,479	10,290,000	10,388,124	0	(17,576)	0	0	5.250	5.020	MN	90,038	540,225	02/06/2009	11/01/2018
837004-CA-6	SOUTH CAROLINA ELEC & GAS, M/W 1ST MTGE			1	1FE	3,829,210	114.6280	4,011,980	3,500,000	3,809,775	0	(6,793)	0	0	6.250	5.550	JJ	109,375	218,750	12/14/2010	07/01/2036
837004-CB-4	SOUTH CAROL E&G, M/W NOTE			1	1FE	2,988,960	117.0000	3,510,000	3,000,000	2,989,958	0	181	0	0	6.050	6.070	JJ	83,692	181,500	03/11/2009	01/15/2038
837004-CC-2	SOUTH CAROLINA ELEC&GAS, 1ST MTGE				1FE	5,535,885	119.6090	5,980,450	5,000,000	5,298,899	0	(53,307)	0	0	6.500	5.080	MN	54,167	325,000	03/30/2009	11/01/2018
837004-CF-5	SOUTH CAROLINA ELEC&GAS,M/W 1ST MTGE			1	1FE	999,170	92.8800	928,800	1,000,000	999,198	0	14	0	0	4.350	4.350	FA	18,125	43,500	01/23/2012	02/01/2042
842400-EU-3	SOUTHERN CAL EDISON, M/W 1ST REF MORT			1	1FE	2,148,920	105.0340	2,100,680	2,000,000	2,036,671	0	(28,358)	0	0	4.650	3.140	AO	23,250	93,000	12/17/2009	04/01/2015
842400-EY-5	SOUTHERN CAL EDISON,M/W 1ST REF MORT			1	1FE	1,940,413	108.2540	2,056,826	1,900,000	1,913,345	0	(6,104)	0	0	5.000	4.630	JJ	43,806	95,000	02/20/2009	01/15/2016
842400-FA-6	SOUTHERN CAL EDISON, M/W 1ST REF MTGE			1	1FE	3,718,190	108.8150	3,808,525	3,500,000	3,702,827	0	(5,211)	0	0	5.350	4.910	JJ	86,343	187,250	11/01/2010	07/15/2035
842400-FC-2	SOUTHERN CAL EDISON,M/W 1ST REF MORT			1	1FE	1,057,430	111.6640	1,116,640	1,000,000	1,053,797	0	(1,276)	0	0	5.625	5.210	FA	23,438	56,250	12/06/2010	02/01/2036
842400-FJ-7	SOUTHERN CAL EDISON, 1ST MORTGAGE			1	1FE	1,988,640	114.4750	2,289,500	2,000,000	1,993,964	0	1,116	0	0	5.500	5.570	FA	41,556	110,000	08/11/2008	08/15/2018
842400-FR-9	SOUTHERN CAL EDISON, 1ST MTGE, CALLABLE			1	1FE	994,230	105.0550	1,050,550	1,000,000	995,539	0	509	0	0	3.875	3.940	JD	3,229	38,750	05/12/2011	06/01/2021
842400-FT-5	SOUTHERN CAL EDISON,1ST REF MORT, CALLAB			1	1FE	1,988,760	88.4120	1,768,240	2,000,000	1,989,212	0	210	0	0	3.900	3.930	JD	6,500	78,000	11/17/2011	12/01/2041
842434-CD-2	SOUTHERN CALIFORNIA GAS CO. M/W, 1ST MOR			1	1FE	1,996,040	113.9320	2,278,640	2,000,000	1,998,490	0	305	0	0	5.450	5.470	AO	23,011	109,000	10/14/2003	04/15/2018
842434-CG-5	SOUTHERN CALIFORNIA GAS CO.M/W BOND			1	1FE	5,969,227	115.0690	6,639,481	5,770,000	5,956,757	0	(4,767)	0	0	5.750	5.480	MN	42,393	331,775	11/01/2010	11/15/2035
842434-CJ-9	SOUTHERN CAL GAS CO., M/W 1ST MTGE			1	1FE	1,995,140	107.0000	2,140,000	2,000,000	1,995,363	0	79	0	0	5.125	5.140	MN	13,097	102,500	11/15/2010	11/15/2040
843646-AH-3	SOUTHERN POWER CO., M/W SR UNSECURED			1	2FE	1,512,385	97.8990	1,468,485	1,500,000	1,512,033	0	(197)	0	0	5.150	5.090	MS	22,746	77,250	11/10/2011	09/15/2041
843830-AD-2	SOUTHERN STAR CENT CORP			1	3FE	2,167,524	100.6250	2,314,375	2,300,000	2,253,538	0	18,706	0	0	6.750	7.730	MS	51,750	155,250	04/06/2009	03/01/2016
844895-AT-9	SOUTHWEST GAS CORP, NOTE			1	2FE	1,997,950	104.4980	2,089,960	2,000,000	1,998,469	0	185	0	0	4.450	4.460	JD	7,417	89,000	12/07/2010	12/01/2020
844895-AV-4	SOUTHWEST GAS CORP,SR UNSECURED			1	2FE	1,424,516	100.8160	1,436,628	1,425,000	1,424,599	0	41	0	0	3.875	3.870	AO	13,805	55,219	03/20/2012	04/01/2022
845335-BQ-0	SOUTHWESTERN BELL TEL CO,CO GUARNT				1FE	3,959,604	108.8720	3,728,866	3,425,000	3,583,470	0	(100,786)	0	0	7.000	3.790	JJ	119,875	239,750	01/20/2010	07/01/2015
845437-BG-6	SOUTHWESTERN ELEC POWER, M/W SR UNSECURE			1	2FE	1,690,012	105.2590	1,631,515	1,550,000	1,608,483	0	(37,876)	0	0	4.900	2.320	JJ	37,975	75,950	10/20/2011	07/01/2015
845437-BH-4	SOUTHWESTERN ELEC POWER, M/W BOND			1	2FE	997,110	109.8510	1,098,510	1,000,000	998,948	0	309	0	0	5.550	5.580	JJ	25,592	55,500	01/15/2007	01/15/2017
845437-BM-3	SOUTHWESTERN ELEC POWER, SR UNSECURED			1	2FE	3,983,560	97.6790	3,907,160	4,000,000	3,986,294	0	1,429	0	0	3.550	3.590	FA	53,644	142,000	01/31/2012	02/15/2022
845467-AH-2	SOUTHWESTERN ENERGY CO,MW@35 CALL			1	2FE	7,938,161	99.1310	7,533,956	7,600,000	7,911,255	0	(26,364)	0	0	4.100	3.500	MS	91,749	272,650	05/15/2013	03/15/2022
845743-BK-8	SOUTHWESTERN PUBLIC SERV,MW SR NOTE			1	2FE	998,800	110.0870	1,100,870	1,000,000	999,598	0	132	0	0	5.600	5.610	AO	14,000	56,000	10/03/2006	10/01/2016
84756N-AA-7	SPECTRA ENERGY PARTNERS, SR UNSECURED			1	2FE	3,963,160	103.8070	4,104,529	3,954,000	3,958,586	0	(1,868)	0	0	2.950	2.890	JD	5,184	116,643	06/16/2011	06/15/2016
84756N-AB-5	SPECTRA ENERGY PARTNERS,M/W SR UNSECURED			1	2FE	2,271,024	103.6630	2,176,923	2,100,000	2,257,553	0	(13,471)	0	0	4.600	3.410	JD	4,293	96,600	04/10/2013	06/15/2021
84756N-AC-3	SPECTRA ENERGY PARTNERS,SR UNSECURED			1	2FE	3,580,778	101.3630	3,540,610	3,493,000	3,578,228	0	(2,550)	0	0	2.950	2.390	MS	27,478	0	11/18/2013	09/25/2018
852060-AT-9	SPRINT CAPITAL CORP. M/W, CO GUARNT			1	4FE	3,119,729	107.2500	3,678,675	3,430,000	3,129,100	0	5,833	0	0	8.750	9.790	MS	88,370	300,125	06/29/2012	03/15/2032
852061-AR-1	SPRINT NEXTEL CORP, M/W SR UNSECURED			1	4FE	4,083,040	108.2500	4,344,073	4,013,000	4,079,150	0	(3,890)	0	0	7.000	6.680	FA	106,122	223,690	06/25/2013	08/15/2020
85375C-AX-9	STANDARD PACIFIC CORP., M/W CO GUARNT			1	4FE	0	0.0000	0	0	0	0	0	0	0	8.375	0.000	MN	19,877	0	04/27/2010	05/15/2018
85375C-BD-2	STANDARD PACIFIC CORP,M/W SR UNSECURED			1	4FE	1,191,000	104.2500	1,241,618	1,191,000	1,191,000	0	0	0	0	6.250	6.250	JD	3,308	26,673	08/01/2013	12/15/2021
854502-AC-5	STANLEY BLACK & DECKER I, CO GUARNT			1	1FE	998,980	98.2540	982,540	1,000,000	999,173	0	90	0	0	3.400	3.410	JD	2,833	34,000	11/17/2011	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I,M/W SR UNSECUR			1	1FE	5,703,300	92.9030	5,256,452	5,658,000	5,699,095	0	(3,892)	0	0	2.900	2.800	MN	27,347	161,803	01/17/2013	11/01/2022
857449-AB-8	STATE STREET BANK, SUB NOTE				1FE	7,977,020	112.9180	9,033,440	8,000,000	7,987,505	0	2,219	0	0	5.250	5.280	AO	101,917	420,000	03/08/2007	10/15/2018
857473-AE-2	STATE STREET CORP, PUTABLE NOTE				1FE	8,838,706	124.1610	9,305,867	7,495,000	8,424,136	0	(49,281)	0	0	7.350	5.920	JD	24,484	550,883	03/20/2003	06/15/2026
857477-AD-5	STATE STREET CORP. SR NOTE				1FE	999,460	111.7720	1,117,720	1,000,000	999,788	0	57	0	0	5.375	5.380	AO	9,108	53,750	04/26/2007	04/30/2017
857477-AE-3	STATE STREET CORP., SR UNSECURED				1FE	9,703,470	101.6060	9,398,555	9,250,000	9,294,093	0	(104,378)	0	0	4.300	3.120	MN	34,251	397,750	01/11/2010	05/30/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
857477-AG-8	STATE STREET CORP., SR UNSECURED				1FE	3,986,200	108.5760	4,343,040	4,000,000	3,989,500	0	1,218	0	0	4.375	4.410	MS	55,417	175,000	03/02/2011	03/07/2021
857477-AL-7	STATE STREET CORP,SUBORDINATED				1FE	3,955,060	92.9810	3,719,240	4,000,000	3,957,336	0	2,276	0	0	3.100	3.230	MN	15,844	62,000	05/29/2013	05/15/2023
863667-AC-5	STRYKER CORP., M/W SR UNSECURED			1	1FE	1,998,140	102.7400	2,054,800	2,000,000	1,998,965	0	363	0	0	2.000	2.010	MS	10,111	40,000	09/13/2011	09/30/2016
866930-AB-6	SUNAMERICA INC., DEB.				1FE	1,370,604	123.4700	1,589,059	1,287,000	1,338,515	0	(3,702)	0	0	8.125	7.520	AO	18,300	104,569	11/27/2000	04/28/2023
86723C-AA-6	SUNCOKE ENERGY PART LP/FI,144A SR UNSEC			1	4FE	2,237,581	104.5000	2,286,460	2,188,000	2,232,519	0	(5,062)	0	0	7.375	6.890	FA	67,235	66,543	09/04/2013	02/01/2020
86764P-AC-3	SUNOCO, INC., M/W SR NOTE			1	2FE	8,892,368	103.0480	9,696,817	9,410,000	9,344,458	0	79,101	0	0	4.875	5.790	AO	96,845	458,738	04/15/2008	10/15/2014
867914-BE-2	SUNTRUST BANKS INC, SR UNSECURED			1	2FE	3,995,040	105.1520	4,206,080	4,000,000	3,996,899	0	946	0	0	3.500	3.520	JJ	62,611	140,000	10/28/2011	01/20/2017
867914-BF-9	SUNTRUST BANKS INC,CALLABLE			1	2FE	3,977,295	99.4700	3,929,065	3,950,000	3,976,420	0	(875)	0	0	2.350	2.200	MN	17,018	0	10/29/2013	11/01/2018
871503-AG-3	SYMANTEC CORP., M/W SR UNSECURED			1	2FE	3,916,360	102.7300	4,109,200	4,000,000	3,965,990	0	19,095	0	0	2.750	3.260	MS	32,389	110,000	04/27/2011	09/15/2015
871503-AH-1	SYMANTEC CORP,MW@25 SR UNSECUR			1	2FE	5,801,835	101.4200	5,578,100	5,500,000	5,767,583	0	(33,383)	0	0	4.200	3.380	MS	68,017	231,000	02/12/2013	09/15/2020
871829-AF-4	SYSCO CORP., M/W DEBENTURE			1	1FE	2,161,790	121.1390	2,422,780	2,000,000	2,119,805	0	(5,078)	0	0	6.500	5.880	FA	54,167	130,000	03/21/2003	08/01/2028
871829-AH-0	SYSCO CORP. 144A, M/W NOTE			1	1FE	4,966,417	100.7540	5,178,756	5,140,000	5,135,317	0	22,257	0	0	4.600	5.040	MS	69,618	236,440	05/20/2005	03/15/2014
871829-AL-1	SYSCO CORP, M/W SR NOTE			1	1FE	1,581,825	111.9740	1,679,610	1,500,000	1,541,532	0	(8,999)	0	0	5.250	4.500	FA	30,406	78,750	02/11/2009	02/12/2018
871829-AM-9	SYSCO CORP., M/W SR NOTE			1	1FE	2,499,205	113.3410	2,833,525	2,500,000	2,499,535	0	74	0	0	5.375	5.370	MS	38,819	134,375	03/16/2009	03/17/2019
871829-AP-2	SYSCO CORP,M/W SR UNSECURED			1	1FE	993,190	100.0950	1,000,950	1,000,000	996,695	0	2,262	0	0	0.550	0.780	JD	290	5,500	06/06/2012	06/12/2015
872312-AA-1	TCM SUB LLC,M/W 144A SR UNSECURED			1	2FE	1,577,550	102.7890	1,541,835	1,500,000	1,531,419	0	(29,787)	0	0	3.550	1.510	JJ	24,554	53,250	06/06/2012	01/15/2015
87233Q-AA-6	TC PIPELINES LP,M/W SR UNSECURED			1	2FE	3,286,440	101.1880	3,035,640	3,000,000	3,265,973	0	(20,467)	0	0	4.650	3.260	JD	6,200	139,500	05/08/2013	06/15/2021
87236Y-AA-6	TD AMERITRADE HOLDING CO., M/W CO GUARNT			1	1FE	6,457,673	115.4320	6,872,821	5,954,000	6,367,010	0	(41,071)	0	0	5.600	4.240	JD	27,785	295,400	08/07/2013	12/01/2019
87236Y-AB-4	TD AMERITRADE HOLDING CO., M/W CO GUARNT			1	1FE	3,190,500	103.2460	3,097,380	3,000,000	3,057,862	0	(61,945)	0	0	4.150	2.010	JD	10,375	124,500	10/26/2011	12/01/2014
872540-AN-9	TJX COMPANIES, INC.MAKE WHOLE NOTES			1	1FE	6,988,610	105.4770	7,277,913	6,900,000	6,926,009	0	(15,249)	0	0	4.200	3.950	FA	109,480	289,800	08/12/2009	08/15/2015
87264A-AA-3	T-MOBILE USA INC,144A SR UNSECURED			1	3FE	1,180,920	105.2500	1,238,793	1,177,000	1,180,602	0	(318)	0	0	5.250	5.150	MS	22,314	0	08/14/2013	09/01/2018
87264A-AD-7	T-MOBILE USA INC,MW@50, CALLABLE			1	3FE	1,321,743	105.2500	1,335,623	1,269,000	1,320,871	0	(872)	0	0	6.633	5.730	JJ	35,773	0	11/15/2013	04/28/2021
87264A-AJ-4	T-MOBILE USA INC,MW@50 CALLABLE			1	3FE	1,700,000	101.2500	1,721,250	1,700,000	1,700,000	0	0	0	0	6.500	6.500	JJ	12,278	0	11/18/2013	01/15/2024
87305Q-BT-7	TTX CO. 144A, P/P NOTE				2FE	3,913,220	100.5780	4,023,120	4,000,000	3,997,502	0	14,648	0	0	4.850	5.220	MS	64,667	194,000	05/24/2007	03/01/2014
87305Q-BU-4	TTX CO, 144A, NOTE				2FE	1,025,410	101.8770	1,018,770	1,000,000	1,001,987	0	(4,610)	0	0	5.625	5.130	JD	4,688	56,250	04/10/2008	06/01/2014
87305Q-BW-0	TTX CO, PP, 144A, M/W, NOTE			1	2FE	10,061,660	104.7470	10,998,435	10,500,000	10,405,245	0	74,952	0	0	4.900	5.640	MS	171,500	514,500	11/06/2009	03/01/2015
87305Q-BZ-3	TTX CO., 144A MAKE WHOLE BOND			1	2FE	1,082,870	107.1290	1,071,290	1,000,000	1,033,055	0	(14,698)	0	0	5.400	3.760	FA	20,400	54,000	06/08/2010	02/15/2016
87305Q-CB-5	TTX CO, 144A M/W MTN NOTES			1	2FE	3,015,470	105.3040	3,159,120	3,000,000	3,014,863	0	(229)	0	0	5.875	5.830	JD	14,688	176,250	11/19/2010	12/01/2040
87305Q-CC-3	TTX CO., 144A M/W SR NOTE			1	2FE	4,000,000	101.2090	4,048,360	4,000,000	4,000,000	0	0	0	0	4.400	4.400	MN	29,333	176,000	04/26/2011	05/01/2021
87305Q-CD-1	TTX CO, MW +25 UNSECURED			1	2FE	1,004,890	91.1690	911,690	1,000,000	1,004,411	0	(430)	0	0	3.050	2.990	MN	3,897	30,076	11/15/2012	11/15/2022
875484-AD-9	TANGER PROPERTIES L.P. M/W SR UNSECURED			1	2FE	3,325,200	109.6290	3,288,870	3,000,000	3,156,002	0	(79,565)	0	0	6.150	3.260	MN	23,575	184,500	10/26/2011	11/15/2015
875484-AF-4	TANGER FACTORY OUTLET, M/W SR NOTE			1	2FE	3,148,756	114.6100	3,461,222	3,020,000	3,114,308	0	(12,115)	0	0	6.125	5.530	JD	15,415	184,975	12/22/2010	06/01/2020
87612B-AM-4	TARGA RESOURCES PARTNERS			1	3FE	1,859,545	96.8750	1,799,938	1,858,000	1,859,215	0	(331)	0	0	5.250	5.220	MN	16,258	99,171	12/04/2012	05/01/2023
87612E-AN-6	TARGET CORP., M/W NOTE			1	1FE	5,661,755	112.5280	6,189,040	5,500,000	5,563,235	0	(22,774)	0	0	5.875	5.370	JJ	148,997	323,125	03/20/2009	07/15/2016
87612E-AP-1	TARGET CORPORATION,M/W NOTE			1	1FE	10,422,860	112.4050	11,781,168	10,481,000	10,456,008	0	6,663	0	0	5.375	5.450	MN	93,892	563,354	01/30/2009	05/01/2017
87612E-AV-8	TARGET CORPORATION, M/W SR UNSECURED			1	1FE	997,130	105.4240	1,054,240	1,000,000	997,999	0	264	0	0	3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020
87612E-AW-6	TARGET CORP., SR UNSECURED				1FE	999,820	100.4010	1,004,010	1,000,000	999,967	0	60	0	0	1.125	1.130	JJ	5,094	11,250	07/13/2011	07/18/2014
87612E-AZ-9	TARGET CORP., M/W SR UNSECURED			1	1FE	1,987,260	95.9260	1,918,520	2,000,000	1,989,482	0	1,142	0	0	2.900	2.970	JJ	26,744	58,000	01/09/2012	01/15/2022
87612F-AB-9	TARGET CORP., MTN UNSECURED				1FE	2,569,658	111.4030	2,729,374	2,450,000	2,526,371	0	(15,652)	0	0	4.875	4.080	MN	15,261	119,438	02/09/2011	05/15/2018
878055-AC-6	TCF NATIONAL BANK, SUBNOTE				2FE	999,290	102.3880	1,023,880	1,000,000	999,825	0	77	0	0	5.500	5.500	FA	22,917	55,000	02/24/2006	02/01/2016
878091-BC-0	TEACHERS INS & ANN,144A M/W SUBORDINATED			1	1FE	1,547,826	123.4390	1,691,114	1,370,000	1,540,055	0	(2,722)	0	0	6.850	5.900	JD	3,910	93,845	12/15/2010	12/16/2039
880451-AY-5	TENNESSEE GAS PIPELINE,M/W			1	2FE	2,039,942	113.1040	2,431,736	2,150,000	2,109,998	0	16,759	0	0	8.000	9.000	FA	71,667	172,000	01/27/2009	02/01/2016
88160Q-AA-1	TESORO LOGISTICS LP/CORP, M/W CALLABLE				4FE	1,714,275	102.2500	1,748,475	1,710,000	1,714,103	0	(172)	0	0	5.875	5.810	AO	25,116	50,231	07/09/2013	10/01/2020
88160Q-AD-5	TESORO LOGISTICS LP/CORP			1	4FE	715,575	103.0000	734,390	713,000	715,438	0	(137)	0	0	6.125	6.050	AO	13,223	0	08/01/2013	10/15/2021
882384-AA-8	TEXAS EASTERN TR, 144A M/W SR UNSECURED			1	2FE	8,421,008	113.4810	8,715,341	7,680,000	8,218,851	0	(66,075)	0	0	6.000	3.940	MS	135,680	304,800	10/16/2013	09/15/2017
882384-AC-4	TEXAS EASTERN TRANSMISSION,M/W 144A			1	2FE	4,027,660	89.4200	3,576,800	4,000,000	4,024,897	0	(2,545)	0	0	2.800	2.710	AO	23,644	109,200	11/21/2012	10/15/2022
882508-AR-5	TEXAS INSTRUMENT INC., M/W SR UNSECURED			1	1FE	1,997,860	103.6540	2,073,080	2,000,000	1,998,946	0	427	0	0	2.375	2.390	MN	6,069	47,500	05/16/2011	05/16/2016
882508-AU-8	TEXAS INSTRUMENT INC, M/W SR UNSECURED			1	1FE	1,987,800	96.3250	1,926,500	2,000,000	1,990,130	0	1,667	0	0	1.650	1.740	FA	13,567	32,725	07/30/2012	08/03/2019
883199-B*-1	TEXTRON FINANCIAL CORP,P/P,SR NOTE				2	1,684,211	103.6970	1,746,487	1,684,211	1,684,211	0	0	0	0	4.590	4.590	MS	22,977	38,653	03/14/2008	09/14/2017
883556-AP-7	THERMO FISHER SCIENTIFIC, M/W SR NOTE			1	2FE	12,122,378	105.9040	12,284,864	11,600,000	11,744,520	0	(98,073)	0	0	5.000	4.050	JD	48,333	580,000	11/16/2009	06/01/2015
883556-AU-6	THERMO FISHER SCIENTIFIC, M/W +15BPS			1	2FE	4,981,130	102.1240	5,106,200	5,000,000	4,996,061	0	4,312	0	0	3.250	3.340	MN	18,507	162,500	03/09/2010	11/20/2014
883556-AX-0	THERMO FISHER SCIENTIFIC,MW SR UNSECURED			1	2FE	993,530	105.2730	1,052,730	1,000,000	995,097	0	566	0	0	4.500	4.580	MS	15,000	45,000	02/14/2011	03/01/2021
883556-AY-8	THERMO FISHER SCIENTIFIC,SR UNSECURED			1	2FE	3,118,920	104.5490	3,136,470	3,000,000	3,105,504	0	(13,416)	0	0	3.200	1.540	MS	32,000	0	09/17/2013	03/01/2016
883556-BA-9	THERMO FISHER SCIENTIFIC, M/W SR UNSECUR			1	2FE	998,260	102.2680	1,022,680	1,000,000	999,062	0	343	0	0	2.250	2.280	FA	8,500	22,500	08/09/2011	08/15/2016
883556-BB-7	THERMO FISHER SCIENTIFIC,M/W SR UNSECURE			1	2FE	999,850	99.4750	994,750	1,000,000	999,881	0	27	0	0	1.850	1.850	JJ	8,531	16,599	08/15/2012	01/15/2018
88579E-AC-9	3M COMPANY, M/W SR UNSECURED MTN			1	1FE	3,515,900	115.3470	3,460,410	3,000,000	3,479,908	0	(11,444)	0	0	5.700	4.570	MS	50,350	171,000	09/13/2010	03/15/2037
88579Y-AF-8	3M COMPANY, SR UNSECURED				1FE	1,970,300	91.2480	1,824,960	2,000,000	1,974,396	0	2,720	0	0	2.000	2.160	JD	556	40,000	06/21/2012	06/26/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
887317-AK-1	TIME WARNER INC. M/W CO GUARNT			1	2FE	1,978,860	106.6370	2,132,740	2,000,000	1,983,698	0	1,836	0	0	4.750	4.880	MS	24,278	95,000	03/29/2011	03/29/2021
887317-AN-5	TIME WARNER INC. M/W CO GUARNT			1	2FE	982,970	101.2630	1,012,630	1,000,000	986,008	0	1,436	0	0	4.000	4.200	JJ	18,444	40,000	10/12/2011	01/15/2022
887317-AQ-8	TIME WARNER INC, M/W SR UNSECURED			1	2FE	998,570	97.5850	975,850	1,000,000	998,762	0	124	0	0	3.400	3.410	JD	1,511	34,000	06/08/2012	06/15/2022
88732J-AR-9	TIME WARNER CABLE INC., M/W CO GUARNT			1	2FE	4,500,200	101.6600	4,066,400	4,000,000	4,030,268	0	(118,698)	0	0	7.500	4.370	AO	75,000	300,000	11/17/2009	04/01/2014
88732J-AV-0	TIME WARNER CABLE INC, M/W CO GUARNT			1	2FE	3,980,920	102.7450	4,109,800	4,000,000	3,995,728	0	3,802	0	0	3.500	3.600	FA	58,333	140,000	12/10/2009	02/01/2015
88732J-AW-8	TIME WARNER CABLE INC., M/W CO GUARNT			1	2FE	3,922,050	101.5360	3,807,600	3,750,000	3,871,974	0	(17,149)	0	0	5.000	4.380	FA	78,125	187,500	12/03/2010	02/01/2020
88732J-AX-6	TIME WARNER CABLE INC., SR UNSECURED			1	2FE	2,935,620	94.7760	2,843,280	3,000,000	2,952,187	0	5,607	0	0	4.125	4.380	FA	46,750	123,750	11/15/2010	02/15/2021
88732J-BA-5	TIME WARNER CABLE INC., CO GUARNT			1	2FE	991,090	92.8750	928,750	1,000,000	992,831	0	781	0	0	4.000	4.110	MS	13,333	40,000	09/07/2011	09/01/2021
889175-BE-4	TOLEDO EDISON, M/W 1ST MORTGAGE			1	2FE	646,146	119.2000	741,424	622,000	638,003	0	(1,968)	0	0	7.250	6.740	MN	7,516	45,095	04/27/2009	05/01/2020
891027-AF-1	TORCHMARK CORP, NOTE				2FE	5,851,163	124.2060	6,235,141	5,020,000	5,531,084	0	(38,816)	0	0	7.875	6.410	MN	50,514	395,325	02/19/2003	05/15/2023
89407#-AA-6	TRANSWESTERN PIPELINE CO LLC, SER A				2	1,000,000	102.9000	1,029,010	1,000,000	1,000,000	0	0	0	0	5.390	5.380	MN	6,588	53,900	11/16/2004	11/17/2014
89417E-AG-4	TRAVELERS COS INC., M/W SR NOTE			1	1FE	4,917,180	105.3530	5,267,650	5,000,000	4,938,621	0	7,514	0	0	3.900	4.100	MN	32,500	195,000	12/30/2010	11/01/2020
898813-AK-6	TUCSON ELECTRIC POWER,M/W SR UNSECURED			1	2FE	1,993,640	107.0940	2,141,880	2,000,000	1,994,765	0	526	0	0	5.150	5.190	MN	13,161	103,000	11/03/2011	11/15/2021
898813-AL-4	TUCSON ELECTRIC POWER,,/W SR UNSECURED			1	2FE	1,993,500	96.1950	1,923,900	2,000,000	1,994,170	0	519	0	0	3.850	3.880	MS	22,672	77,214	09/11/2012	03/15/2023
90265E-AG-5	UDR INC., CALLABLE CO GUARNT			2	2FE	7,422,350	102.7580	7,193,060	7,000,000	7,375,176	0	(42,209)	0	0	4.625	3.790	JJ	153,781	323,750	11/07/2012	01/10/2022
902691-AD-6	UGI UTILITIES			1	1FE	5,899,236	111.0530	6,652,075	5,990,000	5,951,049	0	12,598	0	0	5.753	6.000	MS	87,108	344,605	03/27/2009	09/30/2016
90327Q-CS-6	USAA CAPITAL CORP.144A NOTE				1FE	5,558,815	101.6000	5,588,000	5,500,000	5,507,248	0	(12,924)	0	0	3.500	3.250	MS	48,660	192,500	10/20/2009	07/17/2014
90327Q-CW-7	USAA CAPITAL CORP, 144A SR UNSECURED				1FE	3,992,960	102.5180	4,100,720	4,000,000	3,995,741	0	1,400	0	0	2.250	2.280	MS	22,750	90,000	12/06/2011	12/13/2016
90333W-AB-4	U.S. BANCORP, NOTE				1FE	12,275,905	100.4910	11,556,465	11,500,000	11,508,065	0	(86,556)	0	0	6.300	5.470	FA	295,838	724,500	11/13/2002	02/04/2014
90333W-AC-2	U.S. BANCORP, SUBNOTE				1FE	7,097,083	105.1830	7,415,402	7,050,000	7,056,512	0	(4,804)	0	0	4.800	4.720	AO	71,440	338,400	07/10/2003	04/15/2015
906548-CA-8	UNION ELECTRIC CO., SEC. NOTE				1FE	2,449,656	110.1040	2,642,496	2,400,000	2,421,055	0	(4,008)	0	0	5.100	4.880	FA	51,000	122,400	06/13/2005	08/01/2018
906888-AR-3	UNION LIGHT HEAT & POWER, UNSEC				2FE	2,498,500	108.2830	2,707,075	2,500,000	2,499,595	0	169	0	0	5.750	5.750	MS	44,323	143,750	03/07/2006	03/10/2016
907818-AZ-1	UNION PACIFIC CORP, SR NOTE				1FE	1,982,344	111.7240	2,094,825	1,875,000	1,911,745	0	(16,105)	0	0	7.000	5.980	FA	54,688	131,250	02/03/2009	02/01/2016
907818-CW-6	UNION PACIFIC CORP, M/W SR NOTE			1	1FE	961,567	112.3920	1,120,548	997,000	980,689	0	4,283	0	0	5.650	6.200	MN	9,388	56,331	12/29/2008	05/01/2017
907818-DB-1	UNION PACIFIC CORP, M/W SR NOTE			1	1FE	1,996,340	122.1660	2,443,320	2,000,000	1,997,626	0	371	0	0	7.875	7.900	JJ	72,625	157,500	10/02/2008	01/15/2019
907818-DM-7	UNION PACIFIC CORP,M/W SR UNSECURED			1	1FE	999,430	92.4220	924,220	1,000,000	999,524	0	47	0	0	2.950	2.950	JJ	13,603	32,286	06/06/2012	01/15/2023
907833-AG-2	UNION PACIFIC CORP, SINK,PASS THRU CERTS				1FE	228,419	109.6640	238,621	217,593	223,191	0	(3,499)	0	0	6.330	5.480	JJ	6,849	17,861	01/24/2007	01/02/2020
90783Q-AA-4	UNION PACIFIC RR CO 2004 PASS TRST, 144A			1	2FE	11,508,010	102.6250	11,288,750	11,000,000	11,082,123	0	(106,670)	0	0	5.214	4.160	MS	144,978	573,540	10/01/2009	09/30/2014
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS				1FE	799,863	115.1430	920,987	799,863	799,863	0	0	0	0	5.866	5.860	JJ	23,330	46,920	07/24/2006	07/02/2030
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT			1	1FE	1,050,435	117.3170	1,211,203	1,032,419	1,048,179	0	(1,245)	0	0	6.176	6.030	JJ	31,704	63,762	01/14/2009	01/02/2031
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN				3FE	3,084,130	101.2500	3,141,788	3,103,000	3,085,190	0	1,060	0	0	5.375	5.490	FA	63,008	0	10/30/2013	08/15/2021
91019P-CS-9	UDR INC., M/W CO GUARNT			1	2FE	3,972,932	105.7790	4,231,160	4,000,000	3,982,062	0	3,608	0	0	4.250	4.360	JD	14,167	170,000	05/18/2011	06/01/2018
911308-AA-2	UNITED PARCEL SERVICE OF AMER, DEB				1FE	5,306,178	129.3640	5,358,257	4,142,000	4,695,902	0	(71,717)	0	0	8.375	5.790	AO	86,723	346,893	10/17/2002	04/01/2020
911308-AB-0	UNITED PARCEL SERVICE OF AMER., M/W, DEB			1	1FE	12,328,420	134.9740	13,497,400	10,000,000	11,795,447	0	(61,746)	0	0	8.375	6.540	AO	209,375	837,500	12/10/2002	04/01/2030
911312-AH-9	UNITED PARCEL SERVICE OF AMER, M/W SR NT			1	1FE	3,080,610	114.3900	3,431,700	3,000,000	3,037,629	0	(8,184)	0	0	5.500	5.150	JJ	76,083	165,000	01/17/2008	01/15/2018
911312-AK-2	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	4,948,808	113.7400	5,004,560	4,400,000	4,929,768	0	(11,640)	0	0	5.125	2.630	AO	56,375	51,250	11/20/2013	04/01/2019
911312-AL-0	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	1,031,380	100.8270	1,008,270	1,000,000	1,001,797	0	(7,075)	0	0	3.875	3.140	AO	9,688	38,750	07/29/2009	04/01/2014
911312-AM-8	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	1,960,980	100.1200	2,002,400	2,000,000	1,971,599	0	3,508	0	0	3.125	3.350	JJ	28,819	62,500	11/23/2010	01/15/2021
911312-AN-6	UNITED PARCEL SERVICE,M/W UNSECURED			1	1FE	1,975,760	102.7280	2,054,560	2,000,000	1,976,972	0	404	0	0	4.875	4.950	MN	12,458	97,500	11/08/2010	11/15/2040
911312-AQ-9	UNITED PARCEL SERVICE, M/W SR UNSECURED			1	1FE	998,670	91.8910	918,910	1,000,000	998,822	0	120	0	0	2.450	2.460	AO	6,125	24,772	09/24/2012	10/01/2022
911365-AY-0	UR FINANCING ESCROW CORP,MW@50 CALLABLE			1	3FE	500,000	106.8750	534,375	500,000	500,000	0	0	0	0	5.750	5.750	JJ	13,257	28,750	02/24/2012	07/15/2018
91159H-GT-1	U.S. BANCORP, SR NOTE				1FE	497,645	102.1410	510,705	500,000	499,557	0	486	0	0	2.875	2.970	MN	1,637	14,375	11/17/2009	11/20/2014
91159H-HA-1	US BANCORP, CALLABLE SR UNSECURED			1	1FE	2,988,570	106.2750	3,188,250	3,000,000	2,991,108	0	1,007	0	0	4.125	4.170	MN	12,719	123,750	05/19/2011	05/24/2021
91159H-HB-9	U.S. BANCORP, SR UNSECURED			1	1FE	1,994,880	103.2700	2,065,400	2,000,000	1,997,013	0	996	0	0	2.200	2.250	MN	5,622	44,000	10/27/2011	11/15/2016
91159H-HC-7	U.S. BANCORP, CALLABLE SR UNSECURED			1	1FE	1,998,600	96.6970	1,933,940	2,000,000	1,998,840	0	123	0	0	3.000	3.000	MS	17,667	60,000	02/28/2012	03/15/2022
91159H-HD-5	U.S. BANCORP,CALLABLE, SR UNSECURED			1	1FE	3,992,520	100.2100	4,008,400	4,000,000	3,994,910	0	1,455	0	0	1.650	1.680	MN	8,433	66,000	05/03/2012	05/15/2017
91159J-AA-4	U.S. BANCORP,SUBORDINATED MTN, CALLABLE			1	1FE	1,993,660	92.9130	1,858,260	2,000,000	1,994,455	0	562	0	0	2.950	2.980	JJ	27,206	57,689	07/18/2012	07/15/2022
913017-AR-0	UNITED TECHNOLOGIES, DEB.				1FE	1,124,030	129.5940	1,295,940	1,000,000	1,057,074	0	(7,453)	0	0	8.875	7.650	MN	11,340	88,750	12/20/1999	11/15/2019
913017-AS-8	UNITED TECHNOLOGIES CORP, DEBENTURE				1FE	3,242,875	131.2430	3,281,075	2,500,000	2,943,116	0	(48,835)	0	0	8.750	5.700	MS	72,917	218,750	09/19/2006	03/01/2021
913017-AT-6	UNITED TECHNOLOGIES, CORP, NOTE				1FE	2,152,840	122.2930	2,445,860	2,000,000	2,124,580	0	(5,205)	0	0	6.700	6.050	FA	55,833	134,000	08/20/2007	08/01/2028
913017-BH-1	UNITED TECHNOLOGIES, M/W NOTE			1	1FE	5,861,503	105.6800	5,932,875	5,614,000	5,679,471	0	(47,521)	0	0	4.875	3.920	MN	45,614	273,683	01/22/2010	05/01/2015
913017-BM-0	UNITED TECNOLOGIES CORP, M/W SR NOTE\			1	1FE	7,183,820	113.9560	8,261,810	7,250,000	7,216,405	0	6,218	0	0	5.375	5.460	JD	17,319	389,688	05/07/2009	12/15/2017
913017-BQ-1	UNITED TECHNOLOGIES,M/W SR NOTE			1	1FE	998,380	118.0400	1,180,400	1,000,000	999,140	0	140	0	0	6.125	6.140	FA	25,521	61,250	12/16/2008	02/01/2019
913017-BR-9	UNITED TECH CORP., M/W SR UNSECURED			1	1FE	995,010	108.7920	1,087,920	1,000,000	996,701	0	444	0	0	4.500	4.560	AO	9,500	45,000	02/23/2010	04/15/2020
913275-AC-7	KEMPER CORP, SR UNSECURED				2FE	3,985,555	109.6480	4,385,920	4,000,000	3,994,169	0	1,516	0	0	6.000	6.040	MN	30,667	240,000	05/09/2007	05/15/2017
91359P-AJ-9	UNIVERSAL HOSPITAL SERVICESM@50 CALLABL			1	4FE	2,869,468	105.5000	2,959,275	2,805,000	2,860,432	0	(8,964)	0	0	7.625	7.100	FA	80,800	218,634	02/07/2013	08/15/2020
918866-AU-8	VALASSIS COMMUNICATION, CALLABLE			1	3FE	3,262,723	103.1250	3,342,281	3,241,000	3,259,558	0	(1,955)	0	0	6.625	6.520	FA	89,465	170,925	11/07/2013	02/01/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91913Y-AK-6	VALERO ENERGY CORP, M/W SR NOTE			1	2FE	4,347,240	101.0280	5,051,400	5,000,000	4,963,253	0	141,493	0	0	4.750	7.790	AO	59,375	237,500	01/23/2009	04/01/2014
91913Y-AR-1	VALERO ENERGY CORP., M/W SR UNSECURED			1	2FE	5,401,160	114.2220	5,711,100	5,000,000	5,285,533	0	(39,340)	0	0	6.125	5.020	FA	127,604	306,250	12/10/2010	02/01/2020
91979N-AA-3	VALLEY NATIONAL BANK., SUB NOTE				2FE	3,291,750	104.4550	3,473,129	3,325,000	3,318,725	0	3,825	0	0	5.000	5.120	JJ	76,660	166,250	07/21/2005	07/15/2015
920355-AE-4	VALSPAR CORP., M/W SR UNSECURED			1	2FE	2,263,860	110.3000	2,206,000	2,000,000	2,156,432	0	(43,484)	0	0	6.050	3.540	MN	20,167	121,000	06/14/2011	05/01/2017
920355-AG-9	VALSPAR CORP., CALLABLE SR UNSECURED			1	2FE	9,078,216	98.6190	8,431,925	8,550,000	9,028,258	0	(44,883)	0	0	4.200	3.370	JJ	165,585	275,100	04/10/2013	01/15/2022
92276M-AW-5	VENTAS REALTY LP/CAP CRP, M/W CO GUARNT			1	2FE	3,885,902	104.9120	4,091,568	3,900,000	3,889,034	0	1,205	0	0	4.750	4.790	JD	15,438	185,250	05/10/2011	06/01/2021
92276M-AX-3	VENTAS REALTY LP/CAP CRP,M/W CO GUARNT			1	2FE	992,140	100.6290	1,006,290	1,000,000	993,396	0	661	0	0	4.250	4.340	MS	14,167	42,500	02/01/2012	03/01/2022
92276M-AY-1	VENTAS REALTY LP/CAP CRP,CO GUARNT			1	2FE	5,188,260	105.0790	5,253,950	5,000,000	5,149,992	0	(27,152)	0	0	4.000	3.340	AO	33,889	200,000	07/19/2012	04/30/2019
92276M-AZ-8	VENTAS REALTY LP/CAP CRP,M/W SR UNSECURE			1	2FE	2,966,350	92.6480	2,779,440	3,000,000	2,969,946	0	2,905	0	0	3.250	3.380	FA	36,833	100,750	01/16/2013	08/15/2022
92276M-BA-2	VENTAS REALTY LP,MW@25			1	2FE	3,994,140	98.3010	3,932,040	4,000,000	3,995,359	0	1,168	0	0	2.000	2.020	FA	30,222	53,778	02/06/2013	02/15/2018
92276M-BB-0	VENTAS REALTY LP,M/W SR UNSECURED			1	2FE	2,001,520	95.6200	1,912,400	2,000,000	2,001,376	0	(144)	0	0	2.700	2.680	AO	13,500	28,800	03/14/2013	04/01/2020
92343V-AL-8	VERIZON COMMUNICATIONS M/W BOND			1	2FE	4,893,360	112.9760	5,648,800	5,000,000	4,948,228	0	10,817	0	0	5.500	5.780	FA	103,889	275,000	03/27/2008	02/15/2018
92343V-AX-2	VERIZON COMMUNICATIONS, M/W SR UNSECURED			1	2FE	2,175,560	105.6310	2,112,620	2,000,000	2,137,401	0	(16,372)	0	0	4.600	3.510	AO	23,000	92,000	08/05/2011	04/01/2021
92343V-AY-0	VERIZON COMMUNICATIONS, INC.M/W SR UNSEC			1	2FE	3,979,200	104.2800	4,171,200	4,000,000	3,990,264	0	4,116	0	0	3.000	3.110	AO	30,000	120,000	03/23/2011	04/01/2016
92343V-BC-7	VERIZON COMMUNICATIONS,M/W SR UNSECURED			1	2FE	992,080	99.2810	992,810	1,000,000	993,561	0	700	0	0	3.500	3.590	MN	5,833	35,000	10/28/2011	11/01/2021
92343V-BJ-2	VERIZON COMMUNICATIONS, M/W SR UNSECURED			1	2FE	1,997,900	88.5250	1,770,500	2,000,000	1,998,112	0	186	0	0	2.450	2.460	MN	8,167	48,183	11/02/2012	11/01/2022
92343V-BM-5	VERIZON COMMUNICATIONS,SR UNSECURED				2FE	3,912,959	105.1500	3,995,700	3,800,000	3,906,813	0	(6,146)	0	0	2.001	1.400	MJSD	22,187	0	09/11/2013	09/14/2018
92343V-BP-8	VERIZON COMMUNICATIONS,MW@35 BULLET			1	2FE	3,725,925	105.8560	3,704,960	3,500,000	3,718,598	0	(7,327)	0	0	3.650	2.240	MS	36,551	0	10/29/2013	09/14/2018
92344G-AW-6	VERIZON COMMUNICATIONS, INC.M/W SR NOTE			1	2FE	2,855,640	106.8130	3,204,390	3,000,000	2,964,748	0	19,188	0	0	4.900	5.630	MS	43,283	147,000	05/23/2007	09/15/2015
925524-BG-4	VIACOM INC., M/W SR UNSECURED			1	2FE	3,932,800	104.6310	4,185,240	4,000,000	3,948,929	0	5,867	0	0	4.500	4.710	MS	60,000	180,000	02/14/2011	03/01/2021
92553P-AG-7	VIACOM INC, M/W SR UNSECURED			1	2FE	991,390	105.7020	1,057,020	1,000,000	995,109	0	1,393	0	0	3.500	3.660	AO	8,750	35,000	03/24/2011	04/01/2017
92553P-AH-5	VIACOM IN. M/W SR UNSECURED			1	2FE	993,660	103.4190	1,034,190	1,000,000	996,160	0	1,234	0	0	2.500	2.630	JD	1,111	25,000	12/07/2011	12/15/2016
92553P-AK-8	VIACOM INC., M/W SR UNSECURED			1	2FE	997,890	100.4980	1,004,980	1,000,000	999,177	0	703	0	0	1.250	1.320	FA	4,306	12,500	02/23/2012	02/27/2015
92553P-AM-4	VIACOM INC, M/W SR UNSECURED, CALLABLE			1	2FE	985,530	92.3790	923,790	1,000,000	987,472	0	1,266	0	0	3.125	3.290	JD	1,389	31,250	06/07/2012	06/15/2022
92553P-AR-3	VIACOM INC,M/W SR UNSECURED, CALLABLE			1	2FE	5,951,297	92.6220	5,464,698	5,900,000	5,948,076	0	(3,221)	0	0	3.250	3.140	MS	56,460	96,408	04/11/2013	03/15/2023
92553P-AS-1	VIACOM INC, SR UNSECURE			1	2FE	2,485,375	100.8060	2,520,150	2,500,000	2,486,383	0	1,008	0	0	2.500	2.620	MS	22,917	0	08/15/2013	09/01/2018
927804-FK-5	VIRGINIA ELEC & POWER CO.SR UNSECURED			1	1FE	997,590	96.6140	966,140	1,000,000	998,011	0	216	0	0	2.950	2.970	JJ	13,603	29,500	01/09/2012	01/15/2022
929043-AF-4	VORNADO REALTY LP, M/W SR UNSECURED			1	2FE	8,840,074	103.1230	8,662,332	8,400,000	8,592,622	0	(188,922)	0	0	4.250	1.920	AO	89,250	357,000	11/20/2012	04/01/2015
929043-AG-2	VORNADO REALTY LP, M/W SR UNSECURED			1	2FE	6,285,232	103.9820	6,322,106	6,080,000	6,268,789	0	(18,243)	0	0	5.000	4.510	JJ	140,178	252,000	01/28/2013	01/15/2022
929160-AK-5	VULCAN MATERIALS, M/W SR UNSECURED			1	3FE	1,103,930	113.7500	1,137,500	1,000,000	1,061,392	0	(11,880)	0	0	7.000	5.430	JD	3,111	70,000	02/12/2010	06/15/2018
92933B-AE-4	WMG ACQUISITION CORP,144A ,M/W SECURED			1	3FE	2,295,255	103.8750	2,340,304	2,253,000	2,288,994	0	(5,641)	0	0	6.000	5.620	JJ	62,333	95,377	12/06/2012	01/15/2021
931142-AU-7	WAL-MART STORES, INC, DEBENTURE				1FE	4,585,720	123.3020	4,932,080	4,000,000	4,355,577	0	(26,710)	0	0	6.750	5.560	AO	57,000	270,000	10/02/2002	10/15/2023
931142-BF-9	WAL-MART STORES, INC., NOTE				1FE	3,305,280	134.6200	4,038,600	3,000,000	3,236,683	0	(7,942)	0	0	7.550	6.740	FA	85,567	226,500	09/18/2001	02/15/2030
931142-BY-8	WAL-MART STORES, INC SR UNSECURED				1FE	5,275,314	106.1120	5,206,916	4,907,000	5,010,932	0	(66,722)	0	0	4.500	3.040	JJ	110,408	220,815	11/12/2009	07/01/2015
931142-CG-6	WAL-MART STORES INC, SR NOTE				1FE	2,155,740	112.4480	2,248,960	2,000,000	2,068,560	0	(19,221)	0	0	5.375	4.230	AO	25,681	107,500	01/26/2009	04/05/2017
931142-CJ-0	WAL-MART STORES, INC. SR UNSEC				1FE	1,202,958	115.5590	1,328,929	1,150,000	1,175,086	0	(5,328)	0	0	5.800	5.200	FA	25,198	66,700	01/23/2008	02/15/2018
931142-CM-3	WAL-MART STORES, INC., SR UNSECURED				1FE	1,320,024	120.1850	1,442,220	1,200,000	1,314,055	0	(2,207)	0	0	6.200	5.480	AO	15,707	74,400	02/02/2011	04/15/2038
931142-CN-1	WAL-MART STORES, INC SR NOTE				1FE	497,685	100.2210	501,105	500,000	499,956	0	487	0	0	3.000	3.100	FA	6,250	15,000	01/15/2009	02/03/2014
931142-CP-6	WAL-MART STORES, INC SR NOTE				1FE	1,460,625	108.4670	1,627,005	1,500,000	1,477,820	0	3,809	0	0	4.125	4.450	FA	25,781	61,875	01/30/2009	02/01/2019
931142-CY-7	WAL-MART STORES, INC SR NOTE				1FE	6,972,110	104.6190	7,323,330	7,000,000	6,973,555	0	451	0	0	5.000	5.020	AO	64,167	350,000	11/09/2010	10/25/2040
931422-AE-9	WALGREEN CO, M/W NOTE			1	2FE	16,486,635	111.7950	18,211,406	16,290,000	16,404,654	0	(19,790)	0	0	5.250	5.080	JJ	394,354	855,225	07/06/2009	01/15/2019
93884P-DM-9	WASHINGTON GAS LIGHT, M/W UNSEC			1	1FE	1,999,420	105.5870	2,111,740	2,000,000	1,999,546	0	34	0	0	5.440	5.440	MS	32,036	108,800	08/09/2005	08/11/2025
93884P-DP-2	WASHINGTON GAS LIGHT, UNSEC, MTN				1FE	1,000,000	105.9710	1,059,710	1,000,000	1,000,000	0	0	0	0	5.170	5.170	MS	15,223	51,700	01/12/2006	01/18/2016
93884P-DQ-0	WASHINGTON GAS LIGHT, MTN NOTE				1FE	1,000,000	108.3520	1,083,520	1,000,000	1,000,000	0	0	0	0	5.781	5.780	MS	17,022	57,810	03/17/2006	03/15/2036
94106L-AY-5	WASTE MANAGEMENT INC,M/W SR UNSECURED			1	2FE	1,993,620	92.6380	1,852,760	2,000,000	1,994,353	0	563	0	0	2.900	2.930	MS	17,078	58,483	09/05/2012	09/15/2022
941388-AH-3	WATERFORD GAMING LLC., 144A, SR NOTE			1	5FE	119,869	57.0130	151,869	266,376	119,869	0	0	0	0	8.625	8.620	MS	6,765	22,975	09/27/2007	09/15/2014
942683-AF-0	ACTAVIS INC, M/W SR UNSECURED, CALLABLE			1	2FE	2,911,211	93.2720	2,708,619	2,904,000	2,910,847	0	(364)	0	0	3.250	3.210	AO	23,595	47,190	05/09/2013	10/01/2022
942683-AG-8	WATSON PHARMACEUTICALS I, SR UNSECURED				2FE	1,995,710	98.9570	1,979,140	2,000,000	1,996,355	0	536	0	0	1.875	1.920	AO	9,375	9,349	10/22/2013	10/01/2017
948565-AA-4	WEEKLEY HOMES LLC/FIN,144A SR UNSECURED			1	4FE	2,652,480	96.5000	2,564,005	2,657,000	2,649,871	0	(2,609)	0	0	6.000	5.970	FA	66,425	42,244	09/11/2013	02/01/2023
948741-AH-6	WEINGARTEN REALTY INVEST,SR UNSECURED			1	2FE	4,912,267	91.8700	4,501,630	4,900,000	4,911,029	0	(1,101)	0	0	3.375	3.340	MS	48,694	154,350	11/05/2012	10/15/2022
948741-AJ-2	WEINGARTEN REALTY INVEST SR UNSECURED			1	2FE	3,988,680	91.9320	3,677,280	4,000,000	3,989,499	0	819	0	0	3.500	3.530	AO	29,556	78,944	03/19/2013	04/15/2023
94973V-AV-9	WELLPOINT INC., M/W SR UNSECURED			1	2FE	3,981,200	101.2290	4,049,160	4,000,000	3,989,020	0	3,343	0	0	2.375	2.460	FA	35,889	95,000	08/10/2011	02/15/2017
949746-CR-0	WELLS FARGO & CO., SUB NOTE				1FE	6,920,760	103.7760	7,264,320	7,000,000	6,992,512	0	8,199	0	0	5.000	5.120	MN	44,722	350,000	11/04/2002	11/15/2014
949746-JE-2	WELLS FARGO & CO. SUBNOTE				1FE	4,034,440	110.0730	4,402,920	4,000,000	4,009,794	0	(3,302)	0	0	5.125	5.020	MS	60,361	205,000	11/02/2004	09/15/2016
94974B-FA-3	WELLS FARGO & CO, SR UNSECURED				1FE	3,988,640	100.8260	4,033,040	4,000,000	3,995,711	0	3,788	0	0	1.250	1.340	FA	19,167	50,000	02/08/2012	02/13/2015
94974B-FC-9	WELLS FARGO & CO, SR NOTE				1FE	2,993,460	100.0260	3,000,780	3,000,000	2,994,484	0	572	0	0	3.500	3.520	MS	32,958	105,000	03/01/2012	03/08/2022
94974B-FD-7	WELLS FARGO & CO. SR UNSECURED				1FE	1,998,400	101.8650	2,037,300	2,000,000	1,998,910	0	311	0	0	2.100	2.110	MN	6,183	42,000	04/30/2012	05/08/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94974B-FE-5	WELLS FARGO & CO. SR UNSECURED				1FE	1,996,080	101.4060	2,028,120	2,000,000	1,998,025	0	1,291	0	0	1.500	1.560	JJ	15,000	30,334	06/20/2012	07/01/2015
94974B-FJ-4	WELLS FARGO & CO.SR SUBORDINATED				1FE	11,282,563	94.5440	10,605,946	11,218,000	11,278,855	0	(3,709)	0	0	3.450	3.380	FA	148,358	193,511	05/20/2013	02/13/2023
955278-BH-8	WEST PENN POWER CO,144A M/W IST MTGE			1	2FE	484,500	112.3520	561,760	500,000	491,854	0	1,757	0	0	5.950	6.420	JD	1,322	29,750	04/30/2009	12/15/2017
958587-BJ-5	WESTERN MASS EL SR UNSECURED, CALLABLE			1	1FE	4,036,570	98.9590	3,958,360	4,000,000	4,033,758	0	(4,229)	0	0	3.500	3.360	MS	41,222	140,000	10/01/2012	09/15/2021
960402-AS-4	WESTINGHOUSE ELECTRIC CORP. DEBENTURE				2FE	3,755,333	117.9690	3,941,344	3,341,000	3,602,958	0	(18,738)	0	0	7.875	6.750	MS	87,701	263,104	11/26/2002	09/01/2023
961548-AQ-7	WESTVACO CORP., NOTE				2FE	733,346	105.1860	773,117	735,000	734,258	0	40	0	0	7.650	7.670	MS	16,556	56,228	05/07/1997	03/15/2027
962166-AV-6	WEYERHAEUSER CO., DEB.				2FE	802,158	115.0030	917,724	798,000	799,246	0	(297)	0	0	6.950	6.900	FA	23,109	55,461	10/07/1997	08/01/2017
96332H-CD-9	WHIRLPOOL CORP., MAKE WHOLE NOTES			1	2FE	1,999,340	105.0610	2,101,220	2,000,000	1,999,501	0	54	0	0	4.850	4.850	JD	4,311	97,000	06/02/2011	06/15/2021
96332H-CE-7	WHIRLPOOL CORP, M/W SR UNSECURED			1	2FE	2,995,500	103.8270	3,114,810	3,000,000	2,996,081	0	372	0	0	4.700	4.710	JD	11,750	141,000	05/29/2012	06/01/2022
96332H-CF-4	WHIRLPOOL CORP, M/W SR UNSECURED			1	2FE	10,020,564	95.5960	9,402,823	9,836,000	10,009,459	0	(11,105)	0	0	3.700	3.470	MS	121,311	186,010	05/06/2013	03/01/2023
96950F-AD-6	WILLIAMS PARTNERS LP, SR UNSECURED				2FE	3,820,005	109.3470	3,827,145	3,500,000	3,801,948	0	(18,057)	0	0	5.250	3.680	MS	54,104	91,875	07/24/2013	03/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP, M/W SR NOTE			1	2FE	4,132,370	98.7620	3,950,480	4,000,000	4,120,612	0	(12,136)	0	0	4.000	3.540	MN	20,444	160,000	02/05/2013	11/15/2021
96950F-AJ-3	WILLIAMS PARTNERS LP,M/W, CALLABLE SR UN			1	2FE	7,847,279	92.8350	7,241,130	7,800,000	7,843,985	0	(3,294)	0	0	3.350	3.270	FA	98,713	179,495	05/06/2013	08/15/2022
97181#-KV-4	UNION PACIFIC RR CO., P/P, SR SEC EQ NT				1	343,058	104.0310	356,888	343,058	343,058	0	0	0	0	5.360	5.360	JJ	9,254	18,388	06/02/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT				1	211,264	103.9300	219,568	211,264	211,264	0	0	0	0	5.360	5.360	JJ	5,630	11,324	06/29/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC CORP., SEC EQUIP NT				1	167,502	101.7070	170,362	167,502	167,502	0	0	0	0	5.360	5.360	JJ	4,464	8,978	07/21/2005	07/02/2028
97181#-LA-9	UNION PACIFIC CORP. EQUIP NT SERIES D				1	109,593	101.8940	111,669	109,593	109,593	0	0	0	0	5.380	5.380	JJ	2,932	5,896	08/31/2005	07/02/2028
97381W-AJ-3	WINDSTREAM CORP, MW +50BP			1	4FE	1,280,903	114.2500	1,485,250	1,300,000	1,289,340	0	2,287	0	0	7.875	8.120	MN	17,063	102,375	09/29/2009	11/01/2017
97381W-AZ-7	WINDSTREAM CORP,MW@50 CALLALE			1	4FE	1,398,760	93.5000	1,398,760	1,496,000	1,398,760	0	(788)	114,995	0	6.375	6.170	FA	39,738	49,804	01/11/2013	08/01/2023
976656-BP-2	WISCONSIN ELECTRIC POWER CO., BOND				1FE	1,847,900	117.4660	2,349,320	2,000,000	1,886,793	0	4,387	0	0	6.500	7.130	JD	10,833	130,000	01/09/2001	06/01/2028
976656-BZ-0	WISCONSIN ELECTRIC POWER CO.M/W BOND				1FE	1,998,460	112.4970	2,249,940	2,000,000	1,998,737	0	26	0	0	5.700	5.700	JD	9,500	114,000	11/03/2006	12/01/2036
976656-CA-4	WISCONSIN ELEC POWER CO. M/W SR UNSEC			1	1FE	1,098,520	101.3380	1,013,380	1,000,000	1,005,415	0	(21,257)	0	0	6.000	3.790	AO	15,000	60,000	04/20/2009	04/01/2014
976656-CB-2	WISC ELEC POWER, MAKE WHOLE NOTE			1	1FE	6,982,948	110.3480	6,918,820	6,270,000	6,507,445	0	(117,754)	0	0	6.250	4.120	JD	32,656	391,875	11/19/2009	12/01/2015
976656-CD-8	WISCONSIN ELECTRIC POWER,M/W SR UNSECURE			1	1FE	494,865	98.2640	491,320	500,000	495,912	0	464	0	0	2.950	3.070	MS	4,343	14,750	09/07/2011	09/15/2021
976707-AN-9	WISCONSIN GAS CO., MAKE WHOLE BOND			1	1FE	997,550	107.4670	1,074,670	1,000,000	999,496	0	244	0	0	5.200	5.220	JD	4,333	52,000	12/04/2003	12/01/2015
97672*-AE-3	WISCONSIN-MICHIGAN INVST. P/P				2FE	1,365,000	112.2410	1,683,619	1,500,000	1,396,149	0	3,613	0	0	6.940	7.730	JD	8,675	104,100	12/20/2000	12/01/2028
976826-BG-1	WISCONSIN POWER & LIGHT, M/W SR UNSECURE			1	1FE	1,499,735	112.1510	1,682,265	1,500,000	1,499,841	0	23	0	0	5.000	5.000	JJ	34,583	75,000	07/10/2009	07/15/2019
976826-BH-9	WISCONSIN POWER & LIGHT, M/W UNSECURED			1	1FE	2,749,740	107.4610	2,874,582	2,675,000	2,729,939	0	(7,259)	0	0	4.600	4.230	JD	5,469	123,050	02/17/2011	06/15/2020
976826-BJ-5	WISCONSIN POWER & LIGHT, SR UNSECURED			1	1FE	3,491,115	89.4340	3,130,190	3,500,000	3,492,007	0	800	0	0	2.250	2.270	MN	10,063	77,875	11/14/2012	11/15/2022
976843-BD-3	WISCONSIN PUBLIC SERVICE CORP.,M/W,SEC			1	1FE	0	0.0000	0	0	0	0	0	0	0	4.800	0.000	JD	15	0	03/05/2004	12/01/2013
976843-BE-1	WISC PUB SERVICE CORP, M/W IST MTGE			1	1FE	1,491,315	108.2360	1,623,540	1,500,000	1,492,297	0	163	0	0	5.550	5.590	JD	6,938	83,250	11/27/2006	12/01/2036
976843-BF-8	WISC PUB SERVICE, M/W SR UNSECURED			1	1FE	1,979,920	112.0240	2,240,480	2,000,000	1,989,887	0	2,295	0	0	5.650	5.790	MN	18,833	113,000	03/24/2009	11/01/2017
976843-BG-6	WISCONSIN PUBLIC SERVICE, M/W IST MORTGE			1	1FE	1,056,130	110.3820	1,103,820	1,000,000	1,017,977	0	(8,683)	0	0	6.375	5.370	JD	5,313	63,750	02/13/2009	12/01/2015
98212B-AC-7	WPX ENERGY INC, MW@50 CALLABLE			1	3FE	2,250,000	106.7500	2,401,875	2,250,000	2,250,000	0	0	0	0	5.250	5.250	JJ	54,469	118,125	11/07/2011	01/15/2017
982526-AB-1	WM WRIGLEY JR. CO., M/W NOTE			1	2	5,040,990	105.2670	5,526,518	5,250,000	5,206,547	0	26,248	0	0	4.650	5.190	JJ	112,569	244,125	06/27/2006	07/15/2015
983024-AJ-9	WYETH ISSD IN EXCH OF 144A CALL @MW			1	1FE	5,865,286	109.8120	6,369,096	5,800,000	5,821,438	0	(9,479)	0	0	5.500	5.300	FA	120,511	319,000	01/22/2009	02/15/2016
98385X-AF-3	XTO ENERGY INC., M/W SR UNSECURED			1	1FE	5,399,740	104.9470	5,247,350	5,000,000	5,089,383	0	(80,049)	0	0	5.000	3.290	JJ	104,861	250,000	12/23/2009	01/31/2015
98385X-AG-1	XTO ENERGY, INC, M/W SR UNSECURED			1	1FE	1,048,520	107.1810	1,071,810	1,000,000	1,013,482	0	(8,532)	0	0	5.300	4.360	JD	147	53,000	07/28/2009	06/30/2015
98385X-AH-9	XTO ENERGY INC., M/W SR UNSECURED			1	1FE	740,758	110.4240	795,053	720,000	727,811	0	(3,198)	0	0	5.650	5.130	AO	10,170	40,680	07/23/2009	04/01/2016
98385X-AL-0	XTO ENERGY INC., M/W SR UNSECURED			1	1FE	1,270,893	115.4030	1,352,523	1,172,000	1,222,240	0	(12,528)	0	0	6.250	4.930	FA	30,521	73,250	10/14/2009	08/01/2017
984121-BQ-5	XEROX CORPORATION, M/W UNSEC NOTE			1	2FE	596,352	113.5750	681,450	600,000	598,637	0	385	0	0	6.750	6.830	FA	16,875	40,500	08/15/2006	02/01/2017
98412J-BA-1	XEROX CORP., MTN				2FE	441,375	112.1650	476,701	425,000	429,108	0	(1,646)	0	0	7.200	6.720	AO	7,650	30,600	03/10/2004	04/01/2016
98419M-AA-8	XYLEM INC, MW@40, CALLABLE			1	2FE	3,449,527	105.0360	3,492,447	3,325,000	3,442,402	0	(7,582)	0	0	3.550	2.190	MS	33,116	35,500	10/24/2013	09/20/2016
988498-AF-8	YUM! BRANDS INC, M/W SR UNSECURED			1	2FE	3,869,030	111.4860	3,790,524	3,400,000	3,838,036	0	(30,994)	0	0	5.300	2.830	MS	53,059	90,100	07/17/2013	09/15/2019
988498-AH-4	YUM! BRANDS INC, SR UNSECURED			1	2FE	3,879,561	98.9540	3,661,298	3,700,000	3,862,769	0	(16,792)	0	0	3.750	3.090	MN	23,125	138,750	02/04/2013	11/01/2021
008911-AX-7	AIR CANADA,144A IST LIEN, CALLABLE		A	1	4FE	3,223,729	105.5000	3,364,395	3,189,000	3,222,481	0	(1,248)	0	0	6.750	6.480	AO	56,804	0	10/18/2013	10/01/2019
008916-AB-4	AGRIUM INC, M/W SR NOTE		A	1	2FE	4,731,190	112.3040	5,356,901	4,770,000	4,751,979	0	4,937	0	0	7.700	7.830	FA	153,038	367,290	02/24/2009	02/01/2017
008916-AK-4	AGRIUM INC, M/W SR UNSECURED		A	1	2FE	10,556,820	91.6480	9,751,347	10,640,000	10,562,516	0	6,489	0	0	3.150	3.240	AO	83,790	335,160	02/06/2013	10/01/2022
06366Q-W8-6	BANK OF MONTREAL, M/W SR UNSECURED		A	1	1FE	1,995,900	103.0090	2,060,180	2,000,000	1,997,456	0	798	0	0	2.500	2.540	JJ	23,611	50,000	01/06/2012	01/11/2017
06366R-HA-6	BANK OF MONTREAL,M/W UNSECURED		A	1	1FE	4,918,528	98.4510	4,824,099	4,900,000	4,914,382	0	(3,777)	0	0	1.400	1.310	MS	20,961	68,600	11/09/2012	09/11/2017
06366R-JJ-5	BANK OF MONTREAL, M/W UNSECURED		A	1	1FE	998,770	91.4230	914,230	1,000,000	998,896	0	110	0	0	2.550	2.560	MN	3,896	25,500	11/01/2012	11/06/2022
063679-ZT-4	BANK OF MONTREAL,144A COVERED		A		1FE	1,999,580	102.5180	2,050,360	2,000,000	1,999,736	0	82	0	0	1.950	1.950	JJ	16,358	39,000	01/24/2012	01/30/2017
06367V-HL-2	BANK OF MONTREAL,SR UNSECURED,CALLABLE		A	1	1FE	11,803,211	99.7100	11,666,070	11,700,000	11,800,372	0	(2,839)	0	0	2.375	2.190	JJ	70,241	0	11/14/2013	01/25/2019
064149-C8-8	BANK OF NOVA SCOTIA, SR UNSECURED		A		1FE	6,981,090	107.6300	7,534,100	7,000,000	6,985,872	0	1,679	0	0	4.375	4.400	JJ	142,917	306,250	02/24/2011	01/13/2021
064159-AL-0	BANK OF NOVA SCOTIA, SR UNSECURED		A		1FE	3,999,880	101.5150	4,060,600	4,000,000	3,999,958	0	40	0	0	1.850	1.850	JJ	34,739	74,000	01/05/2012	01/12/2015
064159-BE-5	BANK OF NOVA SCOTIA,CALLABLE SR UNSECUR		A	1	1FE	1,997,780	98.1340	1,962,680	2,000,000	1,998,227	0	432	0	0	1.375	1.390	JD	993	27,500	12/11/2012	12/18/2017
067901-AF-5	BARRICK GOLD CORP. MW, SR UNSECURED		A	1	2FE	55,560	103.5770	56,967	55,000	55,286	0	(113)	0	0	2.900	2.670	MN	137	1,595	07/06/2011	05/30/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
067901-AL-2	BARRICK GOLD CORP. , MW SR. UNSECURED		A	1	2FE	4,955,420	90.0630	4,323,024	4,800,000	4,944,634	0	(10,819)	0	0	3.850	3.420	AO	46,200	111,650	04/09/2013	04/01/2022
06849A-AA-7	BARRICK INTL BANK CORP M/W		B	1	2FE	8,404,100	110.9200	9,760,960	8,800,000	8,631,927	0	52,694	0	0	5.750	6.480	AO	106,822	506,000	02/05/2009	10/15/2016
06849R-AB-8	BARRICK NA FINANCE LLC, CALL @MW		I	1	2FE	3,673,960	114.9460	4,597,840	4,000,000	3,811,757	0	31,642	0	0	6.800	8.010	MS	80,089	272,000	12/19/2008	09/15/2018
097751-BF-7	BOMBARDIER INC, 144A P/P, M/W SR UNSEC		A	1	3FE	6,405,615	99.2500	6,271,608	6,319,000	6,402,385	0	(11,626)	200,514	0	6.125	5.500	JJ	178,468	194,594	04/19/2013	01/15/2023
125094-AC-6	CDP FINANCIAL, ISSUED 144A, MW +20BP		A	1	1FE	3,495,483	111.8630	3,529,278	3,155,000	3,476,798	0	(6,074)	0	0	5.600	4.900	MN	17,668	176,680	09/13/2010	11/25/2039
125094-AD-4	CDP FINANCIAL,144A,M/W SR UNSECURED		A	1	1FE	11,751,092	110.0850	11,613,968	10,550,000	11,709,018	0	(42,074)	0	0	4.400	2.390	MN	46,420	232,100	11/19/2013	11/25/2019
136069-ET-4	CANADIAN IMPERIAL BANK,SR UNSECURED		A		1FE	999,700	100.5480	1,005,480	1,000,000	999,824	0	99	0	0	0.900	0.910	AO	2,250	9,000	09/24/2012	10/01/2015
136069-FA-4	CANADIAN IMPERIAL BANK,CALLABLE SR UNSEC		A	1	1FE	1,998,380	97.8110	1,956,220	2,000,000	1,998,675	0	295	0	0	1.550	1.560	JJ	13,606	15,500	01/17/2013	01/23/2018
136375-BA-9	CANADIAN NATIONAL RAILWAY,M/W NOTE		A		1FE	9,852,561	118.9050	10,523,093	8,850,000	9,319,786	0	(88,968)	0	0	6.800	5.460	JJ	277,497	601,800	01/04/2008	07/15/2018
136375-BL-5	CANADIAN NATIONAL RAILWAY, M/W SR UNSEC		A	1	1FE	7,193,694	118.3130	7,453,719	6,300,000	7,130,343	0	(22,146)	0	0	6.250	5.190	FA	164,063	393,750	01/14/2011	08/01/2034
136375-BM-3	CANADIAN NATIONAL RAILWAY, M/W SR UNSEC		A	1	1FE	1,235,436	110.3330	1,323,996	1,200,000	1,213,437	0	(5,084)	0	0	5.800	5.300	JD	5,800	69,600	03/12/2009	06/01/2016
136375-BP-6	CANADIAN NATIONAL RR, M/W SR NOTE		A	1	1FE	4,955,516	113.7100	5,145,378	4,525,000	4,925,526	0	(22,402)	0	0	5.850	3.330	MN	33,824	190,856	10/10/2013	11/15/2017
136375-BT-8	CANADIAN NATIONAL RAILWAY, M/W NOTE		A	1	1FE	5,059,120	114.7510	5,737,550	5,000,000	5,034,613	0	(5,710)	0	0	5.550	5.390	MS	92,500	277,500	03/31/2009	03/01/2019
136375-BV-3	CANADIAN NATL RAILWAY, SR UNSECURED		A	1	1FE	993,390	96.1570	961,570	1,000,000	994,645	0	590	0	0	2.850	2.920	JD	1,267	28,500	11/07/2011	12/15/2021
136375-BX-9	CANADIAN NATIONAL RAILWAY,MW SR UNSEC		A	1	1FE	998,670	89.6450	896,450	1,000,000	998,803	0	119	0	0	2.250	2.260	MN	2,875	22,188	11/08/2012	11/15/2022
136380-AB-8	CANADIAN NATIONAL RAILWAY, M/W PASS THRU		A	1	1FE	1,210,397	122.4810	1,265,249	1,033,017	1,068,739	0	(16,494)	0	0	7.195	5.320	JAN	74,119	74,326	01/02/2003	01/02/2016
136385-AF-8	CANADIAN NATURAL RESOURCES., M/W NOTE		A	1	2FE	1,996,080	103.9360	2,078,720	2,000,000	1,999,557	0	462	0	0	4.900	4.920	JD	8,167	98,000	11/23/2004	12/01/2014
136385-AK-7	CANADIAN NATURAL RESOURCES MW +20BP		A		2FE	4,203,200	112.3820	4,495,280	4,000,000	4,103,305	0	(27,742)	0	0	5.700	4.850	MN	29,133	228,000	02/10/2010	05/15/2017
136385-AQ-4	CANADIAN NATL RESOURCES, M/W SR UNSECURE		A	1	2FE	999,010	100.8110	1,008,110	1,000,000	999,708	0	331	0	0	1.450	1.480	MN	1,893	14,500	11/10/2011	11/14/2014
15135U-AG-4	CENOVUS ENERGY INC,M/W SR UNSECURED		A	1	2FE	4,851,178	93.7740	4,501,152	4,800,000	4,846,490	0	(4,827)	0	0	3.000	2.860	FA	54,400	143,200	12/18/2012	08/15/2022
292506-AA-0	ENCANA HOLDINGS FIN CORP, M/W CO GUARNT		A	1	2FE	3,951,920	101.7270	4,069,080	4,000,000	3,997,412	0	7,500	0	0	5.800	5.990	MN	38,667	232,000	06/07/2007	05/01/2014
29250N-AC-9	ENBRIDGE INC., M/W BOND		A	1	1FE	5,157,765	102.3300	5,218,830	5,100,000	5,104,889	0	(10,341)	0	0	5.800	5.580	JD	13,147	295,800	08/27/2008	06/15/2014
303901-AS-1	FAIRFAX FINL HLDGS LTD,144A, M/W SR NOTE		A	1	2FE	996,460	101.3920	1,013,920	1,000,000	997,218	0	294	0	0	5.800	5.840	MN	7,411	58,000	05/04/2011	05/15/2021
33761N-A*-0	FIRST SERVICE, P/P, SR NOTE		I		2	1,200,000	103.9450	1,247,347	1,200,000	1,200,000	0	0	0	0	5.440	5.440	AO	16,320	65,280	04/06/2005	04/01/2015
36485M-AG-4	GARDA WORLD SECURITY COR,MW@50		A	1	4FE	1,141,758	100.7500	1,134,445	1,126,000	1,141,447	0	(311)	0	0	7.250	6.960	MN	12,018	0	11/01/2013	11/15/2021
41011W-BJ-8	JOHN HANCOCK, P/P, NOTE 144A		I		1FE	11,004,527	105.0180	11,446,962	10,900,000	10,917,070	0	(14,100)	0	0	5.250	5.100	FA	200,288	572,250	04/14/2008	02/25/2015
448055-AJ-2	HUSKY ENERGY INC,MW@25 CALLABLE		A	1	2FE	3,232,050	98.7030	2,961,090	3,000,000	3,208,723	0	(22,590)	0	0	3.950	2.970	AO	25,017	118,500	12/14/2012	04/15/2022
496902-AH-0	KINROSS, SR UNSECURED MW, CALLABLE		A	1	2FE	3,983,800	101.1380	4,045,520	4,000,000	3,991,017	0	3,149	0	0	3.625	3.710	MS	48,333	145,000	08/15/2011	09/01/2016
552704-AA-6	MEG ENERGY CORP,144A SR UNSECURED		A	1	4FE	2,516,645	105.2500	2,636,513	2,505,000	2,515,933	0	(712)	0	0	6.500	6.390	MS	47,943	81,413	06/26/2013	03/15/2021
57701R-AA-0	MATTAMY GROUP,MW CALLABLE SR UNSECUR		A	1	4FE	2,110,280	99.0000	2,079,000	2,100,000	2,108,624	0	(1,472)	0	0	6.500	6.400	MN	17,442	136,500	11/08/2012	11/15/2020
63307A-2A-2	NATIONAL BANK OF CANADA,SR UNSECURED		A		1FE	997,580	101.2890	1,012,890	1,000,000	998,787	0	800	0	0	1.500	1.580	JD	208	15,000	06/19/2012	06/26/2015
63307A-AA-3	NATIONAL BANK OF CANADA,CALLABLE SR UNSE		A	1	1FE	3,905,856	97.2270	3,791,853	3,900,000	3,904,556	0	(1,178)	0	0	1.450	1.410	MN	8,483	56,550	11/14/2012	11/07/2017
63307E-AB-3	NATIONAL BANK OF CANADA, 144A		A		1FE	999,480	103.2100	1,032,100	1,000,000	999,702	0	102	0	0	2.200	2.210	AO	4,400	22,000	10/12/2011	10/19/2016
66977W-AN-9	NOVA CHEMICALS CORP, 144A SR UNSECURED		A	1	3FE	1,602,629	103.0000	1,641,820	1,594,000	1,602,256	0	(373)	0	0	5.250	5.160	FA	35,101	0	07/16/2013	08/01/2023
69320D-AA-7	PC FINANCIAL PARTNERSHIP., M/W NOTE		I	1	2FE	3,516,228	103.6360	3,782,714	3,650,000	3,631,686	0	19,956	0	0	5.000	5.590	MN	23,319	182,500	03/12/2008	11/15/2014
73755L-AE-7	POTASH CORP -SASKATCHEWAN, SR UNSECURED		A		1FE	1,556,715	101.7160	1,525,740	1,500,000	1,504,844	0	(12,708)	0	0	5.250	4.340	MN	10,063	78,750	08/18/2009	05/15/2014
73755L-AG-2	POTASH CORP-SASKATCHEWAN,M/W SR UNSEC		A	1	1FE	3,990,830	104.8530	4,194,120	4,000,000	3,997,118	0	1,567	0	0	3.750	3.790	MS	37,917	150,000	09/23/2009	09/30/2015
73755L-AH-0	POTASH CORP, MW +25BP		A	1	1FE	4,185,810	108.1940	4,327,760	4,000,000	4,131,402	0	(18,001)	0	0	4.875	4.270	MS	49,292	195,000	02/23/2011	03/30/2020
73755L-AJ-6	POTASH CORP.,M/W SR UNSECURED		A	1	1FE	5,546,475	104.3480	5,739,140	5,500,000	5,544,816	0	(3,826)	0	0	3.250	3.020	JD	14,896	154,375	08/19/2013	12/01/2017
77509N-AK-9	ROGERS CABLE, M/W, CO GUARNT		A	1	2FE	3,104,712	101.0380	2,930,102	2,900,000	2,910,123	0	(48,421)	0	0	5.500	3.760	MS	46,964	159,500	09/23/2009	03/15/2014
775109-AW-1	ROGERS COMMUNICATIONS INC,M/W SR UNSEC		A	1	2FE	499,225	92.2470	461,235	500,000	499,282	0	57	0	0	3.000	3.010	MS	4,417	7,833	02/28/2013	03/15/2023
77531Q-AD-0	ROGERS WIRELESS, INC., SEC NOTE		A		2FE	3,352,950	100.9540	3,028,620	3,000,000	3,015,235	0	(90,187)	0	0	6.375	3.270	MS	63,750	191,250	01/25/2010	03/01/2014
78008K-5V-1	ROYAL BANK OF CANADA, SR NOTE		A		1FE	3,990,560	104.2310	4,169,240	4,000,000	3,995,489	0	1,870	0	0	2.875	2.920	AO	23,000	115,000	04/12/2011	04/19/2016
78008K-BS-1	ROYAL BANK OF CANADA, NOTE		A		1FE	997,600	103.6740	1,036,740	1,000,000	999,090	0	448	0	0	2.625	2.670	JD	1,167	26,250	07/09/2010	12/15/2015
78008S-7D-2	ROYAL BANK OF CANADA, SR UNSECURED		A		1FE	2,000,000	100.4060	2,008,120	2,000,000	2,000,000	0	0	0	0	2.200	2.200	JJ	18,578	0	07/24/2013	07/27/2018
78008S-VD-5	ROYAL BANK OF CANADA,SR UNSECURED		A		1FE	1,997,500	98.0470	1,960,940	2,000,000	1,997,967	0	467	0	0	1.500	1.520	JJ	13,750	15,167	01/07/2013	01/16/2018
78008T-LB-8	ROYAL BANK OF CANADA, SR NOTE		A		1FE	2,998,170	103.3780	3,101,340	3,000,000	2,999,040	0	361	0	0	2.300	2.310	JJ	30,858	69,000	07/13/2011	07/20/2016
78010U-BY-2	ROYAL BANK OF CANADA, SR UNSECURED		A		1FE	1,997,540	101.4160	2,028,320	2,000,000	1,997,786	0	246	0	0	1.450	1.490	MS	8,861	0	09/04/2013	09/09/2016
78011D-AC-8	ROYAL BANK OF CANADA, SECURED		A		1FE	1,999,800	99.0830	1,981,660	2,000,000	1,999,850	0	39	0	0	1.200	1.200	MS	6,800	24,000	09/12/2012	09/19/2017
86722T-AA-0	SUNCOR ENERGY INC CALL @MW		A	1	2FE	6,838,030	115.5960	9,247,680	8,000,000	7,347,762	0	117,740	0	0	6.100	8.340	JD	40,667	488,000	12/22/2008	06/01/2018
87425E-AM-5	TALISMAN ENERGY, M/W SR UNSECURED		A	1	2FE	3,764,040	96.8160	3,388,560	3,500,000	3,729,345	0	(30,140)	0	0	3.750	2.690	FA	54,688	131,250	10/31/2012	02/01/2021
878744-AA-9	TECK RESOURCES LIMITED,M/W CO GUARNT		A	1	2FE	997,050	100.3130	1,003,130	1,000,000	997,767	0	393	0	0	3.000	3.040	MS	10,000	30,000	02/16/2012	03/01/2019
88156L-AC-4	TERVITA CORP,MW@50 CALLABLE		A	1	4FE	2,041,990	103.2500	2,065,000	2,000,000	2,040,419	0	(1,571)	0	0	8.000	7.380	MN	20,444	80,000	10/23/2013	11/15/2018
884903-BK-0	THOMSON REUTERS CORP., M/W SR NOTE		I	1	2FE	3,983,040	99.6270	3,985,080	4,000,000	3,986,266	0	1,485	0	0	3.950	4.000	MS	39,939	158,000	09/28/2011	09/30/2021
89114Q-AE-8	TORONTO-DOMINION BANK, SR UNSECURED		A		1FE	994,440	103.8230	1,038,230	1,000,000	996,803	0	1,090	0	0	2.375	2.490	AO	4,750	23,750	10/12/2011	10/19/2016
893526-8Y-2	TRANS-CANADA PL, M/W SR NOTE		A	1	1FE	3,114,150	120.8710	3,626,130	3,000,000	3,066,946	0	(10,905)	0	0	7.125	6.590	JJ	98,563	213,750	02/03/2009	01/15/2019
893526-DH-3	TRANSCANADA PIPELINES,M/W SR UNSECURED		A	1	1FE	1,745,289	103.8940	1,802,561	1,735,000	1,738,097	0	(2,103)	0	0	3.400	3.270	JD	4,916	58,990	06/02/2010	06/01/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893526-DK-6	TRANSCANADA PIPELINES, M/W SR UNSECURED		A	1	1FE	2,868,090	103.5130	3,105,390	3,000,000	2,901,669	0	12,283	0	0	3.800	4.360	AO	28,500	114,000	02/24/2011	10/01/2020
893526-DL-4	TRANS-CANADA PIPELINES,M/W SR UNSECURED		A	1	1FE	996,290	100.2910	1,002,910	1,000,000	998,541	0	1,235	0	0	0.875	1.000	MS	2,892	8,750	02/28/2012	03/02/2015
893526-DM-2	TRANSCANADA PIPELINES,M/W UNSECURED		A	1	1FE	999,210	91.2070	912,070	1,000,000	999,310	0	71	0	0	2.500	2.500	FA	10,417	24,931	07/30/2012	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES, M/W SR UNSCURED		A	1	1FE	1,492,285	108.8400	1,601,036	1,471,000	1,491,169	0	(442)	0	0	5.850	5.740	MS	25,338	86,054	12/14/2010	03/15/2036
89352H-AF-6	TRANS-CANADA PL, M/W SR NOTE		A	1	1FE	4,385,930	117.6880	5,119,428	4,350,000	4,370,017	0	(3,650)	0	0	6.500	6.380	FA	106,817	282,750	03/25/2009	08/15/2018
89352L-AG-5	TRANSCANADA PIPELINES LTD., M/W NOTE		A	1	1FE	2,687,475	126.3840	3,159,600	2,500,000	2,644,717	0	(5,038)	0	0	7.700	7.070	JD	8,556	192,500	08/29/2001	06/15/2029
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE		A	1	4FE	1,083,000	100.5000	1,088,415	1,083,000	1,083,000	0	0	0	0	5.625	5.620	JD	4,907	0	11/15/2013	12/01/2021
91911X-AN-4	VALEANT PHARMACEUTICALS,144A M/W SR UNS		A	1	4FE	2,968,000	107.0000	2,996,000	2,800,000	2,919,220	0	(36,891)	0	0	6.875	5.280	JD	16,042	192,500	08/23/2012	12/01/2018
00037B-AA-0	ABB FINANCE USA INC,M/W SR UNSECURED		R	1	1FE	993,000	99.8010	998,010	1,000,000	995,239	0	1,367	0	0	1.625	1.770	MN	2,392	16,250	05/03/2012	05/08/2017
00038A-AA-1	ABB TREASURY CENTER USA,144A,M/W		R	1	1FE	7,050,560	102.8440	7,199,080	7,000,000	7,029,390	0	(11,562)	0	0	2.500	2.320	JD	7,778	175,000	02/03/2012	06/15/2016
00038A-AB-9	ABB TREASURY CENTER USA,144A SR UNSECURE		F	1	1FE	3,530,887	102.5720	3,431,033	3,345,000	3,522,065	0	(8,822)	0	0	4.000	3.190	JD	5,947	66,900	07/24/2013	06/15/2021
00077T-AA-2	ROYAL BANK SCOTLAND NV, SUBORDINATED		F		2FE	4,854,200	109.9960	4,399,840	4,000,000	4,517,042	0	(40,248)	0	0	7.750	5.930	MN	39,611	310,000	12/06/2002	05/15/2023
00084D-AE-0	ABN AMRO BANK NV,144A SR UNSECURED		F		1FE	1,998,040	107.2080	2,144,160	2,000,000	1,998,742	0	374	0	0	4.250	4.270	FA	35,181	85,000	01/30/2012	02/02/2017
00084D-AF-7	ABN AMRO BANK NV,144A P/P SR UNSECURED		F		1FE	1,999,540	100.7360	2,014,720	2,000,000	1,999,682	0	142	0	0	1.375	1.380	JJ	12,146	13,674	01/23/2013	01/22/2016
00084D-AH-3	ABN AMRO BANK NV		F		1FE	4,000,000	100.1500	4,006,000	4,000,000	4,000,000	0	0	0	0	1.036	1.030	JAJO	7,258	0	10/23/2013	10/28/2016
00101J-AE-6	ADT CORP,MW@25		R	1	3FE	4,042,265	98.4060	3,895,894	3,959,000	4,021,878	0	(17,138)	0	0	2.250	1.780	JJ	41,075	91,552	10/18/2012	07/15/2017
00254E-LM-2	SWEDISH EXPORT CREDIT, UNSECURED		F		1FE	2,989,590	101.7040	3,051,120	3,000,000	2,992,791	0	2,029	0	0	1.750	1.820	MN	4,521	52,500	05/23/2012	05/30/2017
00440E-AJ-6	ACE INA HOLDINGS, M/W CO GUARNT		R	1	1FE	2,140,320	112.1350	2,242,700	2,000,000	2,068,106	0	(19,887)	0	0	5.700	4.510	FA	43,067	114,000	02/16/2010	02/15/2017
00440E-AL-1	ACE INA HOLDINGS, M/W CO GUARNT		R	1	1FE	4,924,600	106.6610	4,799,745	4,500,000	4,614,858	0	(80,213)	0	0	5.600	3.670	MN	32,200	252,000	01/08/2010	05/15/2015
009280-AK-7	AIRCASTLE LTD,MW@50		F	1	3FE	2,099,666	107.1250	2,217,488	2,070,000	2,095,859	0	(3,549)	0	0	6.250	5.990	JD	10,781	129,734	12/06/2012	12/01/2019
009280-AL-5	AIRCASTLE LTD,MW@50 BULLET		F	1	3FE	468,000	100.7500	471,510	468,000	468,000	0	0	0	0	4.625	4.620	JD	1,563	0	12/02/2013	12/15/2018
013716-AQ-8	ALUMINUM COMPANY OF CANADA, L , M/W DEB		F	1	1FE	2,049,320	121.2450	2,424,900	2,000,000	2,039,508	0	(1,153)	0	0	7.250	7.050	MS	42,694	145,000	08/27/2001	03/15/2031
02051P-AC-2	ALON REFINING KROTZ, CALLABLE SR SECURED		R	1	4FE	644,974	103.2500	636,020	616,000	621,025	0	(16,469)	0	0	13.500	10.520	AO	17,556	83,160	06/29/2012	10/15/2014
02343*-AA-0	AMCOR FIN (USA) INC. M/W SR NOTE		R		2	5,000,000	106.8000	5,340,002	5,000,000	5,000,000	0	0	0	0	5.380	5.380	JD	11,956	269,000	12/15/2009	12/15/2016
02666Q-F4-0	AMERICAN HONDA FINANCE,144A SR NOTE		R		1FE	997,820	103.2450	1,032,450	1,000,000	999,438	0	448	0	0	3.500	3.540	MS	10,208	35,000	03/09/2010	03/16/2015
02666Q-G6-4	AMERICAN HONDA FINANCE,144A SR UNSECURED		R		1FE	3,287,663	103.0590	3,287,582	3,190,000	3,238,708	0	(27,741)	0	0	2.500	1.590	MS	22,153	79,750	05/15/2012	09/21/2015
02666Q-G7-2	AMERICAN HONDA FINANCE, 144A SR UNSECURE		R		1FE	4,985,067	103.7050	4,770,430	4,600,000	4,927,476	0	(44,141)	0	0	3.875	2.700	MS	49,514	178,250	10/19/2012	09/21/2020
02666Q-J5-3	AMERICAN HONDA FINANCE,144A SR NOTE		R		1FE	3,012,450	100.9830	3,029,490	3,000,000	3,003,399	0	(4,678)	0	0	1.850	1.690	MS	15,725	55,500	01/10/2012	09/19/2014
02666Q-J6-1	AMERICAN HONDA FIN, 144A SR NOTE		R		1FE	6,826,850	104.0410	7,074,788	6,800,000	6,815,288	0	(5,372)	0	0	2.600	2.510	MS	49,602	176,800	10/19/2011	09/20/2016
02666Q-K6-9	AMERICAN HONDA FINANCE,144A SR NOTES		R		1FE	1,998,940	100.9340	2,018,680	2,000,000	1,999,586	0	353	0	0	1.450	1.460	FA	9,989	29,000	02/21/2012	02/27/2015
02666Q-K7-7	AMERICAN HONDA FINANCE,144A SR UNSECURED		R		1FE	1,830,510	101.1260	1,820,268	1,800,000	1,820,647	0	(6,305)	0	0	2.125	1.750	FA	13,069	38,250	05/30/2012	02/28/2017
02666Q-L5-0	AMERICAN HONDA FINANCE,144A UNSECURED		F		1FE	3,632,352	98.5240	3,576,421	3,630,000	3,632,022	0	(528)	0	0	1.500	1.480	MS	16,638	54,450	11/20/2012	09/11/2017
035229-CM-3	ANHEUSER-BUSCH COMPANIES, MW+25BP		R	1	1FE	2,367,920	122.3250	2,446,500	2,000,000	2,351,614	0	(5,272)	0	0	6.500	5.290	MN	21,667	130,000	09/01/2010	05/01/2042
035229-CQ-4	ANHEUSER-BUSCH COS INC., M/W CO GUARNT		R	1	1FE	2,495,501	113.9060	2,714,380	2,383,000	2,487,034	0	(3,011)	0	0	5.950	5.570	JJ	65,380	141,789	01/05/2011	01/15/2033
035229-CR-2	ANHEUSER-BUSCH COMPANIES, M/W NOTE		R	1	1FE	1,988,880	104.3570	2,087,140	2,000,000	1,998,727	0	1,121	0	0	4.625	4.680	FA	38,542	92,500	01/22/2003	02/01/2015
035229-CS-0	ANHEUSER-BUSCH COMPANIES, M/W NOTE		R	1	1FE	3,672,451	110.1820	4,089,956	3,712,000	3,697,472	0	2,956	0	0	4.500	4.590	AO	41,760	167,040	05/19/2003	04/01/2018
035229-CV-3	ANHEUSER-BUSCH COMPANIES,M/W NOTE		R	1	1FE	8,954,681	111.2510	9,790,088	8,800,000	8,877,782	0	(25,809)	0	0	5.050	4.690	AO	93,818	444,400	12/18/2009	10/15/2016
035229-CY-7	ANHEUSER-BUSCH COS, INC. M/W CO GUARNT		R	1	1FE	1,062,690	104.5850	1,045,850	1,000,000	1,014,078	0	(13,070)	0	0	5.000	3.600	JJ	23,056	50,000	01/28/2010	01/15/2015
035229-DA-8	ANHEUSER-BUSCH COMPANIES, M/W BOND		R	1	1FE	999,095	111.5030	1,115,030	1,000,000	999,170	0	18	0	0	5.750	5.750	AO	14,375	57,500	03/07/2006	04/01/2036
03523T-AM-0	ANHEUSER-BUSCH INBEV WOR, MW +50BP		R		1FE	998,630	103.7590	1,037,590	1,000,000	999,738	0	242	0	0	4.125	4.150	JJ	19,021	41,250	10/16/2009	01/15/2015
03523T-AT-5	ANHEUSER-BUSCH COMPANIES, MW T +20BP		R		1FE	1,012,200	104.0130	1,040,130	1,000,000	1,003,450	0	(2,579)	0	0	3.625	3.340	AO	7,653	36,250	06/07/2010	04/15/2015
03523T-BE-7	ANHEUSER-BUSCH, MW +80BP		R	1	1FE	3,032,100	124.8660	3,745,980	3,000,000	3,019,116	0	(3,013)	0	0	7.750	7.590	JJ	107,208	232,500	01/14/2009	01/15/2019
03523T-BG-2	ANHEUSER-BUSCH, MW +50BP		R	1	1FE	4,378,746	104.1530	4,261,941	4,092,000	4,145,414	0	(59,167)	0	0	5.375	3.830	MN	28,104	219,945	11/30/2009	11/15/2014
03523T-BL-1	ANHEUSER-BUSCH INBEV WOR,MW SR NOTE		R	1	1FE	999,970	100.5700	1,005,700	1,000,000	999,995	0	10	0	0	1.500	1.500	JJ	6,958	15,000	07/07/2011	07/14/2014
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR,M/W SR UNSEC		R	1	1FE	1,994,240	99.7900	1,995,800	2,000,000	1,995,879	0	1,127	0	0	1.375	1.430	JJ	12,681	27,424	07/11/2012	07/15/2017
035242-AA-4	ANHEUSER-BUSCH INBEV FIN,M/W SR UNSECURE		R	1	1FE	1,986,940	91.8350	1,836,700	2,000,000	1,988,042	0	1,102	0	0	2.625	2.690	JJ	23,917	26,250	01/14/2013	01/17/2023
037389-AW-3	AON CORP., M/W SR UNSECURED		R	1	2FE	4,578,311	109.8420	4,804,489	4,374,000	4,539,493	0	(21,337)	0	0	5.000	4.330	MS	55,283	218,700	08/28/2012	09/30/2020
03938L-AQ-7	ARCELORMITTAL M/W SR UNSECURED		F	1	3FE	3,970,935	106.2500	4,250,000	4,000,000	3,978,286	0	2,620	0	0	5.500	5.590	FA	89,222	230,000	02/23/2011	08/05/2020
03938L-AU-8	ARCELORMITTAL,M/W SR UNSECURED		F	1	3FE	989,810	106.0000	1,060,000	1,000,000	992,086	0	842	0	0	6.000	6.130	MS	20,000	60,000	03/17/2011	03/01/2021
03938L-AV-6	ARCELORMITTAL, M/W SR UNSECURED		F	1	3FE	997,850	102.7500	1,027,500	1,000,000	998,662	0	234	0	0	4.250	4.120	FA	14,000	42,500	02/23/2012	02/25/2015
046353-AA-6	ASTRAZENECA PLC, M/W NOTE		F	1	1FE	4,099,560	102.0930	4,083,720	4,000,000	4,005,951	0	(13,819)	0	0	5.400	5.030	JD	18,000	216,000	12/19/2005	06/01/2014
046353-AB-4	ASTRAZENECA PLC, M/W SR UNSECURED		F	1	1FE	5,064,091	114.3470	5,488,656	4,800,000	4,929,464	0	(31,018)	0	0	5.900	5.090	MS	83,387	283,200	04/21/2009	09/15/2017
046353-AF-5	ASTRAZENECA PLC,M/W SR UNSECURED		F	1	1FE	998,760	97.1620	971,620	1,000,000	998,975	0	168	0	0	1.950	1.960	MS	5,579	19,500	09/11/2012	09/18/2019
048825-BA-0	AMOCO CORPORATION, DEBENTURE		R		1FE	1,183,370	124.3450	1,243,450	1,000,000	1,103,333	0	(9,422)	0	0	8.250	6.580	FA	34,375	82,500	03/19/2002	02/01/2022
05252E-AA-1	AUST & NZ BANKING GROUP, 144A		F		1FE	1,991,860	103.5400	2,070,800	2,000,000	1,995,167	0	1,591	0	0	2.400	2.480	MN	5,067	48,000	11/15/2011	11/23/2016
05253J-AA-9	AUST & NZ BANKING GROUP NY,SR UNSECURED		F		1FE	1,991,440	99.9380	1,998,760	2,000,000	1,993,576	0	1,635	0	0	1.875	1.960	AO	8,854	40,104	09/04/2012	10/06/2017
05523R-AA-5	BAE SYSTEMS PLC,144A SR UNS		F	1	2FE	2,989,500	104.5350	3,136,050	3,000,000	2,993,940	0	2,040	0	0	3.500	3.570	AO	23,333	105,000	10/05/2011	10/11/2016

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523U-AD-2	BAE SYSTEMS HLDGS INC,144A SR UNSECURED		R	1	2FE	2,784,302	106.1780	2,750,010	2,590,000	2,755,688	0	(28,613)	0	0	5.200	1.200	FA	50,879	0	09/16/2013	08/15/2015
05523U-AG-5	BAE SYSTEMS HLDG, 144A M/W SR UNS		R	1	2FE	2,127,460	101.7270	2,034,540	2,000,000	2,025,931	0	(61,491)	0	0	4.950	1.810	JD	8,250	99,000	04/30/2012	06/01/2014
05541V-AD-8	BG ENERGY CAP., 144A M/W CO GUARNT		F	1	1FE	2,809,598	104.3900	2,870,725	2,750,000	2,785,923	0	(12,389)	0	0	2.875	2.380	AO	16,691	79,063	01/18/2012	10/15/2016
055450-AG-5	BHP FINANCE USA LRD, CO GUARNT		F		1FE	2,671,922	113.3400	2,493,480	2,200,000	2,306,056	0	(45,367)	0	0	7.250	4.870	MS	53,167	159,500	02/03/2004	03/01/2016
055451-AF-5	BHP BILLITON FIN USA LTD, CO GUARNT		F		1FE	5,737,034	111.9960	6,475,609	5,782,000	5,761,924	0	5,329	0	0	5.400	5.510	MS	79,792	312,228	08/10/2009	03/29/2017
055451-AG-3	BHP BILLITON FIN USA LTD, CO GUARNT		F		1FE	1,081,990	101.2750	1,012,750	1,000,000	1,004,676	0	(18,374)	0	0	5.500	3.590	AO	13,750	55,000	07/07/2009	04/01/2014
055451-AK-4	BHP FINANCE USA LTD,CO GUARNT		F		1FE	1,989,380	102.1520	2,043,040	2,000,000	1,993,737	0	2,086	0	0	1.875	1.980	MN	4,167	37,500	11/16/2011	11/21/2016
055451-AP-3	BHP BILLITON FIN USA LTD, CO G		F		1FE	1,994,560	100.2710	2,005,420	2,000,000	1,996,523	0	1,067	0	0	1.625	1.680	FA	11,465	32,500	02/21/2012	02/24/2017
055451-AT-5	BHP BILLITON FIN USA LTD, SR UNSECURED		F	1	1FE	998,540	99.9880	999,880	1,000,000	998,610	0	70	0	0	2.050	2.080	MS	5,182	0	09/25/2013	09/30/2018
055650-BH-0	BP CAPITAL MARKETS PLC, CO GUARNT		F		1FE	3,097,560	104.0300	3,120,900	3,000,000	3,022,533	0	(18,271)	0	0	3.875	3.220	MS	35,844	116,250	08/31/2009	03/10/2015
055650-BJ-6	BP CAPITAL MARKETS PLC,MW@30 BULLET		F	1	1FE	3,953,250	111.4640	3,901,240	3,500,000	3,944,289	0	(8,961)	0	0	4.750	2.150	MS	51,260	0	11/18/2013	03/10/2019
055650-BQ-0	BP CAPITAL MARKETS PLC, CO GUARNT		F		1FE	3,142,834	105.0080	3,219,545	3,066,000	3,102,952	0	(16,155)	0	0	3.200	2.630	MS	29,979	98,112	06/20/2011	03/11/2016
055650-BR-8	BP CAPITAL MARKETS PLC, M/W CO GUARNT		F	1	1FE	2,000,000	109.3860	2,187,720	2,000,000	2,000,000	0	0	0	0	4.742	4.740	MS	28,979	94,840	03/08/2011	03/11/2021
055650-BU-1	BP CAPITAL MARKETS PLC, CO GUARNT		F		1FE	1,000,000	100.7810	1,007,810	1,000,000	1,000,000	0	0	0	0	3.561	3.560	MN	5,935	35,610	10/28/2011	11/01/2021
055650-BX-5	BP CAPITAL MARKETS PLC, CO GUARNT		R		1FE	3,038,943	101.2610	3,063,145	3,025,000	3,030,110	0	(5,448)	0	0	1.700	1.510	JD	3,714	51,425	05/09/2012	12/05/2014
055650-BY-3	BP CAPITAL MARKETS PLC, M/W SR UNSECURED		F	1	1FE	2,000,000	101.0040	2,020,080	2,000,000	2,000,000	0	0	0	0	1.846	1.840	MN	5,743	36,920	05/02/2012	05/05/2017
055650-CB-2	BP CAPITAL MARKETS PLC, M/W SR UNSECURED		F	1	1FE	9,012,090	91.0480	8,467,464	9,300,000	9,030,744	0	18,281	0	0	2.500	2.870	MN	35,521	195,000	06/04/2013	11/06/2022
055650-CH-9	BP CAPITAL MARKETS PLC, SR UNSECURED		F		1FE	1,000,000	100.1400	1,001,400	1,000,000	1,000,000	0	0	0	0	0.000	0.000	MJSD	0	2,249	09/23/2013	09/26/2018
05566G-AA-7	BNP PARIBAS LLC, 144A, P/P SUB NOTE		F		1FE	12,733,655	103.9280	12,991,000	12,500,000	12,523,153	0	(21,415)	0	0	5.125	4.920	JJ	295,399	640,625	06/05/2007	01/15/2015
05567L-T3-1	BNP PARIBAS, SR UNSECURED		F		1FE	6,965,310	109.6990	7,678,930	7,000,000	6,973,894	0	3,015	0	0	5.000	5.060	JJ	161,389	350,000	04/06/2011	01/15/2021
05567M-AA-3	BNP PARIBAS, P/P 144A, SUB. NOTE		F		1FE	7,965,960	104.9100	8,392,800	8,000,000	7,993,856	0	3,908	0	0	4.800	4.850	JD	7,467	384,000	07/27/2005	06/24/2015
064255-AH-5	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE		F		1FE	1,998,880	101.4980	2,029,960	2,000,000	1,999,281	0	218	0	0	2.350	2.360	FA	16,711	47,000	02/14/2012	02/23/2017
064255-AM-4	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE		F		1FE	3,901,411	94.2430	3,675,477	3,900,000	3,901,308	0	(103)	0	0	3.200	3.190	FA	43,333	62,400	02/20/2013	02/26/2023
064255-AQ-5	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE		F		1FE	7,028,886	101.1150	6,976,935	6,900,000	7,024,019	0	(4,867)	0	0	2.700	2.290	MS	57,960	0	10/28/2013	09/09/2018
06739F-FZ-9	BARCLAYS BANK PLC, SR NOTE		F		1FE	6,313,670	102.4970	6,149,820	6,000,000	6,038,167	0	(70,757)	0	0	5.200	3.940	JJ	148,200	312,000	12/16/2009	07/10/2014
06739F-GF-2	BARCLAYS BANK PLC, SR UNSECURED		F		1FE	8,285,507	110.0940	8,917,614	8,100,000	8,182,519	0	(27,858)	0	0	5.000	4.590	MS	111,375	405,000	03/10/2010	09/22/2016
06739G-AR-0	BARCLAYS BANK PLC, SR UNSECURED		F		1FE	3,150,010	110.8830	3,326,490	3,000,000	3,105,111	0	(14,999)	0	0	5.125	4.450	JJ	73,885	153,750	12/06/2010	01/08/2020
06739G-BB-4	BARCLAYS BANK PLC, SR NOTE		F		1FE	999,950	104.0830	1,040,830	1,000,000	999,986	0	10	0	0	3.900	3.900	AO	9,100	39,000	03/30/2010	04/07/2015
06741C-AB-0	BARCLAYS PLC,144A SECURED		F		1FE	995,210	103.0500	1,030,500	1,000,000	996,722	0	928	0	0	2.250	2.350	MN	3,188	22,500	05/02/2012	05/10/2017
06741J-S2-6	BARCLAYS BANK PLC, SR NOTE		F		1FE	3,997,600	102.2590	4,090,360	4,000,000	3,999,062	0	797	0	0	2.750	2.770	FA	39,111	110,000	02/15/2012	02/23/2015
072732-AA-8	BAYER CORP., NOTE, P/P, 144A		R		1FE	9,618,305	110.1330	9,361,305	8,500,000	8,750,781	0	(134,775)	0	0	7.125	5.300	AO	151,406	605,625	03/24/2010	10/01/2015
072732-AC-4	BAYER CORP. , P/P, 144A, DEB.		R		1FE	7,774,851	115.3930	8,706,402	7,545,000	7,713,915	0	(7,464)	0	0	6.650	6.390	FA	189,547	501,743	11/26/2002	02/15/2028
10373Q-AA-8	BP CAPITAL MARKETS AMERICA, NOTE		R		1FE	7,589,280	106.9590	8,556,720	8,000,000	7,818,892	0	34,954	0	0	4.200	4.740	JD	14,933	336,000	06/27/2006	06/15/2018
111013-AK-4	BRITISH SKY BROADCASTING, MW SR UNSECUR		F	1	2FE	5,980,390	93.1040	5,586,240	6,000,000	5,981,986	0	1,557	0	0	3.125	3.160	MN	18,229	187,500	02/27/2013	11/26/2022
126149-AD-5	BESTFOODS/CPC INTL INC,M/W SR UNSECURE		R	1	1FE	715,462	129.3780	718,048	555,000	692,644	0	(7,583)	0	0	7.250	4.670	JD	1,788	40,238	10/27/2010	12/15/2026
12614Q-AJ-4	UNILEVER, M/W NOTE		R	1	1FE	8,852,085	119.0000	8,925,000	7,500,000	7,949,386	0	(104,770)	0	0	7.000	5.230	AO	110,833	525,000	04/08/2003	10/15/2017
151191-AW-3	CELULOSA ARAUCO Y CONSTITUCION SA		F	1	2FE	985,300	97.4240	974,240	1,000,000	987,661	0	1,226	0	0	4.750	4.930	JJ	22,431	47,500	01/04/2012	01/11/2022
17121E-AD-9	CHRYSLER GP/CG CO, SECURED MW+50BP		R	1	4FE	1,564,800	113.7500	1,824,550	1,604,000	1,570,313	0	2,733	0	0	8.250	8.600	JD	5,881	132,330	12/02/2011	06/15/2021
191241-AD-0	COCA-COLA FEMSA SAB CV,M/W SR UNSECURED		F	1	1FE	3,075,630	105.5000	3,165,000	3,000,000	3,054,410	0	(7,622)	0	0	4.625	4.280	FA	52,417	138,750	02/02/2011	02/15/2020
1912EQ-AD-4	COCA-COLA HBC FINANCE BV, M/W CO GUARNT		F	1	2FE	8,087,149	106.8240	8,273,519	7,745,000	7,860,056	0	(64,703)	0	0	5.500	4.550	MS	123,059	425,975	01/06/2012	09/17/2015
200447-AB-6	COMISION FED DE ELECTRIC,144A M/W SR NOT		F	1	2FE	496,060	103.2500	516,250	500,000	496,905	0	338	0	0	4.875	4.970	MN	2,370	24,375	05/19/2011	05/26/2021
20271R-AA-8	COMMONWEALTH BANK AUST,M/W SR UNSECURED		F	1	1FE	1,999,240	101.6710	2,033,420	2,000,000	1,999,689	0	252	0	0	1.950	1.960	MS	11,375	39,000	03/05/2012	03/16/2015
20271R-AC-4	COMMONWEALTH BANK AUSTRALIA NY,M/W UNS		F	1	1FE	7,923,429	99.8990	7,892,021	7,900,000	7,923,635	0	(158)	0	0	1.900	1.810	MS	42,945	76,000	10/16/2013	09/18/2017
2027A0-FR-5	COMMONWEALTH BANK AUST,144A NOTE		F		1FE	5,978,067	104.9910	6,194,469	5,900,000	5,941,046	0	(17,793)	0	0	3.250	2.920	MS	55,394	191,750	10/28/2011	03/17/2016
2027A0-GW-3	COMMONWEALTH BANK AUST,144A UNSEC		F		1FE	2,000,000	100.2430	2,004,860	2,000,000	2,000,000	0	0	0	0	0.752	0.750	MJSD	460	3,804	09/16/2013	09/20/2016
216871-AC-7	COOPER US INC., M/W CO GUARNT		R	1	2FE	3,369,695	114.1860	3,996,510	3,500,000	3,437,889	0	15,277	0	0	6.100	6.670	JJ	106,750	213,500	12/03/2008	07/01/2017
216871-AD-5	COOPER US INC, M/W CO GUARNT		R	1	2FE	5,053,700	105.7140	5,285,700	5,000,000	5,012,785	0	(9,693)	0	0	5.450	5.230	AO	68,125	272,500	04/28/2009	04/01/2015
216871-AE-3	COOPER US INC, CALLABLE SR NOTE		R	1	2FE	3,973,550	101.0040	4,040,160	4,000,000	3,980,594	0	2,380	0	0	3.875	3.950	JD	6,889	155,000	12/07/2010	12/15/2020
21987D-AA-2	CORP FINANCI DE DESARROL,144A M/W SR UNS		F	1	2FE	984,370	98.7500	987,500	1,000,000	986,781	0	1,298	0	0	4.750	4.950	FA	18,868	47,500	02/01/2012	02/08/2022
22303Q-AG-5	COVIDIEN INTL., MAKE WHOLE CO GUARNT		F	1	1FE	3,539,159	114.5560	3,688,703	3,220,000	3,386,653	0	(39,512)	0	0	6.000	4.490	AO	40,787	193,200	11/10/2009	10/15/2017
22303Q-AL-4	COVIDIEN INTL FINANCE SA,M/W CO GUARNT		F		1FE	4,982,240	106.1100	5,305,500	5,000,000	4,987,111	0	1,694	0	0	4.200	4.240	JD	9,333	210,000	01/05/2011	06/15/2020
22541L-AR-4	CREDIT SUISSE FB USA INC, CO GUARNT		R		1FE	3,169,660	104.4780	3,134,340	3,000,000	3,036,831	0	(34,185)	0	0	4.875	3.650	JJ	67,438	146,250	01/29/2010	01/15/2015
22541L-BK-8	CREDIT SUISSE FB USA INC, CO GUARNT		R		1FE	1,589,895	107.1610	1,607,415	1,500,000	1,526,995	0	(15,812)	0	0	5.125	3.960	FA	29,042	76,875	09/30/2009	08/15/2015
225434-CJ-6	CREDIT SUISSE USA INC, CO GUARNT		R		1FE	673,056	112.2730	701,706	625,000	645,757	0	(7,295)	0	0	5.850	4.490	FA	13,711	36,563	12/28/2009	08/16/2016
225460-AA-5	CREDIT SUISSE NEW YORK, SR UNSECURED		F		1FE	2,179,060	101.6300	2,032,600	2,000,000	2,014,183	0	(41,739)	0	0	5.500	3.330	MN	18,333	110,000	10/30/2009	05/01/2014
233835-AQ-0	DAIMLER-BENZ NA HOLD., CO GTD.		R	1	1FE	1,992,170	145.1930	2,903,860	2,000,000	1,993,520	0	164	0	0	8.500	8.530	JJ	76,972	170,000	01/11/2001	01/18/2031
233851-AJ-3	DAIMLER FINANCE NA LLC,144A M/W CO GUARN		R	1	1FE	1,997,480	101.3890	2,027,780	2,000,000	1,999,120	0	841	0	0	2.300	2.340	JJ	21,978	46,000	01/04/2012	01/09/2015

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233851-AN-4	DAIMLER FINANCE NA LLC,144A M/W CO GUARN		R	1	1FE	4,006,620	100.7750	4,031,000	4,000,000	4,002,966	0	(2,288)	0	0	1.650	1.590	AO	14,850	66,000	05/11/2012	04/10/2015
233851-AQ-7	DAIMLER FINANCE NA LLC,144A SR UNSECURED		R	1	1FE	499,090	100.5870	502,935	500,000	499,516	0	302	0	0	1.300	1.360	JJ	2,726	6,500	07/25/2012	07/31/2015
233851-AR-5	DAIMLER FINANCE NA LLC,MW@25 BULLET		R	1	1FE	3,739,151	98.0090	3,699,840	3,775,000	3,739,953	0	803	0	0	2.250	2.420	JJ	35,627	0	11/20/2013	07/31/2019
233851-AU-8	DAIMLER FINANCE NA LLC,144A SR UNSECURED		R	1	1FE	995,830	98.5040	985,040	1,000,000	996,609	0	779	0	0	1.875	1.960	JJ	8,854	9,375	01/07/2013	01/11/2018
233851-BA-1	DAIMLER FINANCE NA LLC,M/W 144A UNSECURE		R	1	1FE	3,990,080	99.7790	3,991,160	4,000,000	3,990,863	0	783	0	0	2.375	2.420	FA	39,583	0	07/24/2013	08/01/2018
24668P-AF-4	DELHAIZE GROUP, M/W SR UNSECURED		F	1	2FE	3,953,316	102.8040	4,060,758	3,950,000	3,952,581	0	(432)	0	0	4.125	4.110	AO	36,661	162,938	04/04/2012	04/10/2019
24820R-AE-8	STATOIL ASA, 144A P/P, DEBENTURE		F		1FE	9,261,658	113.5810	9,285,247	8,175,000	8,520,285	0	(135,476)	0	0	7.375	5.410	MN	100,484	602,906	06/04/2008	05/01/2016
25156P-AQ-6	DEUTSCHE TELEKOM AG, 144A M/W SR UNSECUR		F	1	2FE	2,985,980	101.4240	3,042,720	3,000,000	2,990,895	0	2,726	0	0	2.250	2.340	MS	21,563	67,500	02/29/2012	03/06/2017
2515A1-4E-8	DEUTSCHE BANK AG LONDON,SR UNSECURED		F		1FE	1,538,385	104.5870	1,568,805	1,500,000	1,520,332	0	(9,648)	0	0	3.250	2.550	JJ	23,021	48,750	02/06/2012	01/11/2016
25243E-AF-0	DIAGEO CAPITAL PLC, NOTE		F		1FE	2,951,981	110.1570	3,249,632	2,950,000	2,951,031	0	(225)	0	0	4.850	4.830	MN	18,282	143,075	06/28/2005	05/15/2018
25243Y-AJ-8	DIAGEO CAPITAL PLC, M/W CO GUARNT		F	1	1FE	1,849,420	111.8940	1,914,506	1,711,000	1,770,279	0	(19,979)	0	0	5.500	4.150	MS	23,788	94,105	10/06/2009	09/30/2016
25243Y-AM-1	DIAGEO CAPITAL PLC CALL @MW +20BP		F	1	1FE	9,091,930	114.1220	10,533,461	9,230,000	9,166,447	0	12,368	0	0	5.750	5.890	AO	100,248	530,725	12/28/2009	10/23/2017
25243Y-AN-9	DIAGEO PLC, CO GUARNT		F		1FE	4,353,983	100.2430	4,260,328	4,250,000	4,250,929	0	(23,489)	0	0	7.375	6.770	JJ	144,530	313,438	12/11/2008	01/15/2014
25243Y-AR-0	DIAGEO CAPITAL PLC,M/W SR UNSECURED		F	1	1FE	995,600	99.7840	997,840	1,000,000	997,004	0	861	0	0	1.500	1.590	MN	2,083	15,000	05/08/2012	05/11/2017
25244S-AC-5	DIAGEO FINANCE BV, CO GUARNT		F		1FE	7,561,334	108.2560	7,881,037	7,280,000	7,373,301	0	(48,580)	0	0	5.300	4.530	AO	67,522	385,840	09/22/2009	10/28/2015
278058-AM-4	EATON CORP., DEB.		R		2FE	3,669,180	125.4250	4,389,875	3,500,000	3,600,629	0	(8,004)	0	0	8.100	7.630	FA	107,100	283,500	01/17/2001	08/15/2022
278058-AP-7	EATON CORP., DEBENTURE		R		2FE	2,874,768	121.1400	3,149,640	2,600,000	2,801,642	0	(13,432)	0	0	7.625	6.570	AO	49,563	198,250	06/29/2007	04/01/2024
278058-DC-3	EATON CORP MW +15BP		R		2FE	3,985,600	111.3750	4,455,000	4,000,000	3,994,533	0	1,525	0	0	5.300	5.340	MS	62,422	212,000	03/13/2007	03/15/2017
29358Q-AB-5	ENSCO PLC, M/W SR UNSECURED		F	1	2FE	1,988,370	104.4040	2,088,080	2,000,000	1,994,624	0	2,310	0	0	3.250	3.370	MS	19,139	65,000	03/08/2011	03/15/2016
30217A-AA-1	EXPERIAN FINANCE PLC,144A, M/W UNSECURED		F	1	2FE	8,893,862	98.4880	8,706,339	8,840,000	8,881,688	0	(8,654)	0	0	2.375	2.230	JD	9,331	180,025	12/17/2013	06/15/2017
30239X-AB-3	FBG FINANCE LTD, 144A DEBENTURE		F		2FE	1,089,160	115.3890	1,153,890	1,000,000	1,032,714	0	(12,153)	0	0	7.875	6.390	JD	6,563	78,750	09/10/2008	06/01/2016
30239X-AC-1	FBG FINANCE LTD., 144A CO GUARNT		F		2FE	4,010,664	106.0970	4,418,940	4,165,000	4,123,028	0	25,493	0	0	5.125	5.720	JD	9,487	213,456	09/30/2009	06/15/2015
350259-AB-3	FOSTERS FIN CORP, 144A M/W P/P NOTE		R	1	2FE	4,961,280	103.0680	5,153,400	5,000,000	4,994,804	0	6,636	0	0	4.875	5.010	AO	60,938	243,750	05/12/2008	10/01/2014
36158F-AB-6	SWISS RE SOLUTIONS, MW+25BP		R	1	1FE	4,279,725	114.1370	5,136,165	4,500,000	4,407,788	0	14,368	0	0	6.450	6.920	MS	96,750	290,250	01/18/2001	03/01/2019
368710-AG-4	GENENTECH INC, M/W SR UNSECURED		R	1	1	5,530,297	106.3500	5,422,787	5,099,000	5,227,527	0	(80,372)	0	0	4.750	3.060	JJ	111,682	242,203	03/09/2010	07/15/2015
377372-AA-5	GLAXOSMITHKLINE CAP INC., M/W CO GUARNT		R	1	1FE	17,388,661	101.1170	18,039,273	17,840,000	17,822,222	0	59,986	0	0	4.375	4.720	AO	164,772	780,500	11/10/2005	04/15/2014
377372-AD-9	GLAXOSMITHKLINE CAP INC., M/W CO GUARNT		R	1	1FE	6,054,460	115.1140	6,906,840	6,000,000	6,028,745	0	(6,003)	0	0	5.650	5.510	MN	43,317	339,000	02/20/2009	05/15/2018
377372-AH-0	GLAXOSMITHKLINE CAP INC,SR UNSECURED		R	1	1FE	494,960	92.6140	463,070	500,000	495,306	0	346	0	0	2.800	2.910	MS	4,006	7,000	03/13/2013	03/18/2023
404280-AG-4	HSBC BANK PLC, SUBNOTE		F		1FE	1,894,699	118.4530	2,250,607	1,900,000	1,895,338	0	91	0	0	6.500	6.520	MN	20,240	123,500	05/16/2006	05/02/2036
40428H-PG-1	HSBC USA INC, SR UNSECURED		R		1FE	4,042,230	102.0370	4,081,480	4,000,000	4,016,368	0	(14,369)	0	0	2.375	2.000	FA	36,417	95,000	03/02/2012	02/13/2015
40428H-PH-9	HSBC BANK PLC, SR UNSECURED		R		1FE	1,994,280	98.6060	1,972,120	2,000,000	1,995,412	0	1,099	0	0	1.625	1.680	JJ	14,896	18,597	12/13/2012	01/16/2018
404201-AE-7	HSBC BANK USA NA, SUB NOTES		R		1FE	999,450	107.6200	1,076,200	1,000,000	999,606	0	49	0	0	4.875	4.880	FA	17,198	48,750	08/17/2010	08/24/2020
40432T-AA-8	HSBC BANK BRAZIL SA, 144A SR UNSECURED		F		2FE	3,988,520	101.6250	4,065,000	4,000,000	3,994,293	0	2,259	0	0	4.000	4.060	MN	22,222	160,000	05/04/2011	05/11/2016
40963L-AD-6	HANA BANK, 144A SR UNSECURED		F		1FE	3,972,300	105.8590	4,234,360	4,000,000	3,981,814	0	4,772	0	0	4.250	4.390	JD	8,028	170,000	12/14/2011	06/14/2017
40963L-AE-4	HANA BANK, 144A SR UNSECURED		F		1FE	1,999,900	103.4040	2,068,080	2,000,000	1,999,929	0	17	0	0	3.500	3.500	AO	12,833	70,000	04/18/2012	10/25/2017
423012-AA-1	HEINEKEN NV, 144A M/W SR UNSECURED		F	1	2FE	1,963,831	97.6320	1,806,192	1,850,000	1,951,365	0	(10,839)	0	0	3.400	2.650	AO	15,725	62,900	11/01/2012	04/01/2022
423012-AB-9	HEINEKEN NV,144A M/W SR UNSECURED		F	1	2FE	3,000,160	98.1070	2,943,210	3,000,000	3,000,117	0	(34)	0	0	1.400	1.390	AO	10,500	40,950	10/02/2012	10/01/2017
44328M-AC-8	HSBC BANK PLC., 144A SR NOTE		F		1FE	1,988,020	105.8090	2,116,180	2,000,000	1,991,534	0	1,090	0	0	4.125	4.190	FA	31,854	82,500	08/05/2010	08/12/2020
44328M-AK-0	HSBC BANK PLC., 144A SR UNSECURED		F		1FE	3,996,520	108.5430	4,341,720	4,000,000	3,997,383	0	306	0	0	4.750	4.760	JJ	85,500	190,000	01/12/2011	01/19/2021
44923Q-AB-0	HYUNDAI CAPITAL AMERICA, SR UNSECURED		F		2FE	7,833,044	105.2940	7,686,462	7,300,000	7,758,811	0	(68,230)	0	0	4.000	2.090	JD	18,656	144,000	12/04/2013	06/08/2017
44923Q-AD-6	HYUNDAI CAPITAL AMERICA,M/W 144A SR UNSE		F	1	2FE	2,856,406	99.3160	2,830,506	2,850,000	2,855,243	0	(1,294)	0	0	2.125	2.070	AO	14,972	60,731	01/03/2013	10/02/2017
44923Q-AG-9	HYUNDAI CAPITAL AMERICA,144A UNSEC		R		2FE	7,873,926	100.3800	7,829,640	7,800,000	7,871,425	0	(2,501)	0	0	2.875	2.660	FA	88,454	0	10/25/2013	08/09/2018
449786-AL-6	ING BANK NV, 144A SR UNSECURED		F		1FE	5,022,640	105.6900	5,284,500	5,000,000	5,010,601	0	(4,520)	0	0	4.000	3.890	MS	58,889	200,000	04/08/2011	03/15/2016
449786-AP-7	ING BANK NV, SR UNSECURED		F		1FE	1,972,800	108.7030	2,174,060	2,000,000	1,978,002	0	2,369	0	0	5.000	5.180	JD	6,111	100,000	10/12/2011	06/09/2021
449786-AR-3	ING BANK NV,144A UNSECURED		F		1FE	997,110	101.6570	1,016,570	1,000,000	998,309	0	949	0	0	2.000	2.090	MS	5,333	20,000	09/18/2012	09/25/2015
44984X-AA-3	ING BANK NV, 144A SR NOTE		F		1FE	7,004,610	103.1750	7,222,250	7,000,000	7,002,564	0	(1,487)	0	0	3.000	2.970	MS	70,000	210,000	06/07/2011	09/01/2015
456866-AS-1	INGERSOLL-RAND, M/W CO GUARNT		F	1	2FE	3,860,863	104.0540	4,547,160	4,370,000	4,241,994	0	85,502	0	0	4.750	6.970	MN	26,523	207,575	01/22/2009	05/15/2015
45687A-AA-0	INGERSOLL-RAND GL HLD CO,M/W CO GUARNT		F	1	2FE	4,657,810	117.6890	5,884,450	5,000,000	4,803,081	0	33,439	0	0	6.875	7.870	FA	129,861	343,750	11/19/2008	08/15/2018
466112-AL-3	JBS USA LLC,144A SR UNSECURED		R	1	3FE	1,767,083	104.0000	1,841,840	1,771,000	1,767,449	0	367	0	0	7.250	7.280	JD	10,700	64,199	10/15/2013	06/01/2021
493738-AB-4	KIA MOTORS CORP., 144A SR UNSECURED		F		2FE	7,874,322	104.4360	7,989,354	7,650,000	7,814,187	0	(58,492)	0	0	3.625	2.700	JD	13,095	277,313	02/04/2013	06/14/2016
50066A-AD-5	KOREA GAS CORP., 144A NOTE		F		1FE	980,630	113.8700	1,138,700	1,000,000	981,080	0	238	0	0	6.250	6.390	JJ	27,951	62,500	01/12/2012	01/20/2042
50066A-AE-3	KOREA GAS CORP,144A SR UNSECURED		F		1FE	3,980,760	99.8090	3,992,360	4,000,000	3,986,049	0	3,708	0	0	2.250	2.350	JJ	39,000	90,000	07/18/2012	07/25/2017
502441-AA-6	LVMH MOET HENNESSY LOUIS,144A M/W SR UNS		F	1	1FE	2,999,770	99.6250	2,988,750	3,000,000	2,999,870	0	32	0	0	1.625	1.620	JD	271	48,750	07/11/2012	06/29/2017
55608J-AE-8	MACQUARIE GROUP LTD,144A SR UNSECURED		F		1FE	3,957,640	110.5360	4,421,440	4,000,000	3,967,553	0	3,553	0	0	6.250	6.390	JJ	115,972	250,000	01/06/2011	01/14/2021
606889Q-AC-9	MIZUHO BANK LTD,BULLET		F		1FE	3,918,680	97.7340	3,909,360	4,000,000	3,922,451	0	3,771	0	0	1.550	2.080	AO	12,744	0	10/17/2013	10/17/2017
60688Q-AS-4	MIZUHO CORP BANK LTD,144A SR UNSECURED		F		1FE	3,966,478	93.7410	3,562,158	3,800,000	3,957,064	0	(9,414)	0	0	3.500	2.980	MS	36,944	66,500	05/03/2013	03/21/2023
61532X-AC-0	MONUMENT GLOBAL FUNDING,144A P/P		R		1FE	2,908,160	100.1580	3,004,740	3,000,000	2,999,245	0	19,086	0	0	5.250	5.900	JJ	72,625	157,500	08/13/2008	01/15/2014

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
629568-AQ-9	NABORS INDUSTRIES INC, CALL @MW		R	1	2FE	934,252	112.3730	1,236,103	1,100,000	1,010,201	0	17,511	0	0	6.150	8.540	FA	25,557	67,650	11/21/2008	02/15/2018
629568-AV-8	NABORS IND., INC., MW +37BP.		R	1	2FE	3,938,560	104.0560	4,162,240	4,000,000	3,954,077	0	5,593	0	0	5.000	5.200	MS	58,889	200,000	02/11/2011	09/15/2020
63253W-AA-9	NATIONAL AUSTRALIA BANK,144A SECURED		F		1FE	6,041,840	101.8600	6,111,600	6,000,000	6,031,196	0	(8,716)	0	0	2.000	1.840	JD	3,667	120,000	09/20/2012	06/20/2017
63254A-AA-6	NATIONAL AUSTRALIA BANK		F		1FE	499,855	101.7750	508,875	500,000	499,942	0	48	0	0	2.000	2.010	MS	3,111	10,000	03/01/2012	03/09/2015
63254A-AC-2	NATIONAL AUSTRALIA BL LT,SR UNSECURED		F		1FE	2,018,380	101.5940	2,031,880	2,000,000	2,010,074	0	(6,193)	0	0	1.600	1.280	FA	12,800	32,000	08/22/2012	08/07/2015
63254A-AE-8	NATIONAL AUSTRALIA BANK, SR UNSECURED		F		1FE	3,992,480	93.2960	3,731,840	4,000,000	3,993,092	0	612	0	0	3.000	3.020	JJ	53,667	59,333	01/14/2013	01/20/2023
63254A-AJ-7	NATIONAL AUSTRALIA BANK, SR UNSECURED		F		1FE	1,998,960	100.6550	2,013,100	2,000,000	1,999,046	0	86	0	0	2.300	2.310	JJ	19,933	0	07/18/2013	07/25/2018
6325C0-CE-9	NATIONAL AUSTRALIA BANK ,144A SR UNSECUR		F		1FE	3,988,960	104.6680	4,186,720	4,000,000	3,994,112	0	2,168	0	0	3.000	3.060	JJ	51,333	120,000	07/20/2011	07/27/2016
653522-DQ-2	NIAGARA MOHAWK POWER, 144A M/W SR UNSEC		R	1	1FE	5,045,395	102.1610	5,108,050	5,000,000	5,007,596	0	(9,857)	0	0	3.553	3.340	AO	44,413	177,650	01/25/2010	10/01/2014
65364U-AA-4	NIAGARA MOHAWK POWER, 144A M/W SR UNSEC		R	1	1FE	2,379,443	110.5450	2,542,535	2,300,000	2,354,624	0	(8,495)	0	0	4.881	4.390	FA	42,410	112,263	12/08/2010	08/15/2019
65364U-AB-2	NIAGARA MOHAWK POWER, MW SR UNSECURED		R	1	1FE	3,005,240	92.0140	2,760,420	3,000,000	3,004,733	0	(465)	0	0	2.721	2.700	MN	7,483	81,630	11/20/2012	11/28/2022
654624-AE-5	NIPPON TELEGRAPH & TELEPHONE, M/W SR UNS		F	1	1FE	3,090,776	98.7960	3,054,772	3,092,000	3,091,158	0	264	0	0	1.400	1.400	JJ	19,600	14,000	10/24/2013	07/18/2017
654740-AD-1	NISSAN MOTOR ACCEPTANCE, 144A UNSEC		R	1	2FE	2,843,264	97.6300	2,833,223	2,902,000	2,846,450	0	3,187	0	0	1.800	2.270	MS	15,381	0	09/25/2013	03/15/2018
654742-AC-9	NISSAN MOTOR ACCEPTANCE,144A SR UNSEC		R		2FE	7,889,263	99.2360	7,839,644	7,900,000	7,890,526	0	1,055	0	0	1.950	1.980	MS	46,643	78,000	10/16/2013	09/12/2017
65504L-AA-5	NOBLE DRILLING CORP		F		2FE	5,782,475	101.3140	5,572,270	5,500,000	5,514,358	0	(68,768)	0	0	7.375	5.950	MS	119,434	405,625	12/17/2009	03/15/2014
65504L-AC-1	NOBLE HOLDING INTL LTD,M/W CO GUARNT		F	1	2FE	4,245,370	105.5370	4,221,480	4,000,000	4,175,510	0	(22,807)	0	0	4.900	4.130	FA	81,667	196,000	12/10/2010	08/01/2020
65504L-AH-0	NOBLE HOLDING INTL LTD,M/W CO GUARNT		F	1	2FE	2,413,884	100.3160	2,402,568	2,395,000	2,407,598	0	(3,754)	0	0	2.500	2.320	MS	17,630	59,875	04/11/2012	03/15/2017
65535H-AC-3	NOMURA HOLDINGS, INC. SR UNSECURED		F		2FE	4,031,310	105.2650	4,210,600	4,000,000	4,015,144	0	(7,038)	0	0	4.125	3.920	JJ	74,250	165,000	08/03/2011	01/19/2016
655422-AU-7	XSTRATA CANADA CORP., M/W CO GUARNT		F	1	2FE	4,368,122	109.3840	4,484,744	4,100,000	4,255,600	0	(40,945)	0	0	5.500	4.300	JD	10,022	225,500	03/04/2011	06/15/2017
65557C-AD-5	NORDEA BANK AB, 144A SR UNSECURED		F		1FE	1,811,303	109.5800	1,917,650	1,750,000	1,797,600	0	(5,653)	0	0	4.875	4.420	JJ	39,576	85,313	06/22/2011	01/14/2021
65557F-AA-4	NORDEA BANK AB, 144A SUB NOTES		F		1FE	1,990,160	103.3620	2,067,240	2,000,000	1,992,306	0	847	0	0	4.875	4.930	MN	13,000	97,500	05/09/2011	05/13/2021
656531-AF-7	STATOILHYDRO ASA, M/W, DEBENTURES		F	1	1FE	4,175,010	117.7580	4,413,570	3,748,000	3,946,900	0	(43,183)	0	0	6.700	5.220	JJ	115,792	251,116	01/25/2008	01/15/2018
66989H-AA-6	NOVARTIS CAPITAL CORP, M/W CO GUARNT		R	1	1FE	3,157,620	100.3910	3,011,730	3,000,000	3,004,198	0	(38,368)	0	0	4.125	2.810	FA	48,469	123,750	10/21/2009	02/10/2014
66989H-AC-2	NOVARTIS CAPITAL CORP., M/W CO GUARNT		R	1	1FE	1,990,440	103.3340	2,066,680	2,000,000	1,997,416	0	1,902	0	0	2.900	3.000	AO	10,794	58,000	03/09/2010	04/24/2015
66989H-AD-0	NOVARTIS CAPITAL CORP., M/W CO GUARNT		R	1	1FE	1,001,720	108.9130	1,089,130	1,000,000	1,001,201	0	(162)	0	0	4.400	4.370	AO	8,189	44,000	03/10/2010	04/24/2020
66989H-AE-8	NOVARTIS CAPITAL CORP, M/W SR UNSECURED		R	1	1FE	992,250	91.6830	916,830	1,000,000	993,137	0	696	0	0	2.400	2.480	MS	6,667	24,000	09/18/2012	09/21/2022
68620Y-AA-0	ORIGIN ENERGY FINANCE LT,144A NOTE		F	1	2FE	3,987,800	104.7940	4,191,760	4,000,000	3,989,964	0	1,009	0	0	5.450	5.490	AO	46,628	218,000	10/06/2011	10/14/2021
686330-AF-8	ORIX CORP., SR UNSECURED		F		2FE	3,071,330	106.4080	3,192,240	3,000,000	3,032,642	0	(15,042)	0	0	5.000	4.430	JJ	70,417	150,000	04/20/2011	01/12/2016
686330-AG-6	ORIX CORP, SR UNSECURED		F		2FE	3,996,560	103.8280	4,153,120	4,000,000	3,997,733	0	657	0	0	3.750	3.760	MS	46,667	150,000	03/06/2012	03/09/2017
693483-AB-5	POSCO, 144A SR UNSECURED		F		2FE	2,986,710	101.9190	3,057,570	3,000,000	2,990,336	0	1,195	0	0	4.250	4.300	AO	22,313	127,500	10/21/2010	10/28/2020
69419B-AA-3	PACIFIC DRILLING SA,144A SECURED		F	1	4FE	1,595,806	100.5000	1,601,970	1,594,000	1,595,636	0	(170)	0	0	5.375	5.350	JD	7,140	42,363	05/28/2013	06/01/2020
705010-AB-2	PEARSON DOL FIN TWO PLC,144A		F	1	2FE	5,624,020	114.0680	5,703,400	5,000,000	5,408,099	0	(83,993)	0	0	6.250	4.170	MN	47,743	312,500	05/06/2011	05/06/2018
705011-AA-2	PEARSON FUNDING FOUR PLC,144A SR UNSEC		F	1	2FE	1,987,300	94.7860	1,895,720	2,000,000	1,989,076	0	1,091	0	0	3.750	3.820	MN	11,042	75,000	05/01/2012	05/08/2022
705012-AA-0	PEARSON FUNDING TWO, 144A M/W CO GUARNT		F	1	2FE	1,570,365	105.5290	1,582,935	1,500,000	1,536,146	0	(14,472)	0	0	4.000	2.940	MN	7,333	60,000	07/27/2011	05/17/2016
714294-AE-5	PERRIGO CO LTD, MW@15 BULLET		F	1	2FE	2,501,275	98.7030	2,467,575	2,500,000	2,501,241	0	(34)	0	0	2.300	2.280	MN	8,465	0	11/05/2013	11/08/2018
71645W-AV-3	PETROBRAS INTL FIN CO. M/W SR UNSECURED		F	1	2FE	497,495	101.5000	507,500	500,000	499,058	0	832	0	0	2.875	3.050	FA	5,790	14,375	02/01/2012	02/06/2015
74153Q-AH-5	PRIDE INTERNATIONAL INC., SR UNSECURED		R		2FE	2,856,863	119.7380	3,268,847	2,730,000	2,825,044	0	(11,471)	0	0	6.875	6.210	FA	70,904	187,688	01/21/2011	08/15/2020
749343-AB-5	RCI BANQUE SA 144A M/W SR UNSECURED		F	1	2FE	3,904,824	105.9830	4,133,337	3,900,000	3,902,334	0	(951)	0	0	4.600	4.570	AO	39,368	179,400	04/05/2011	04/12/2016
751277-AQ-7	RALSTON PURINA CO., DEB.		R		1FE	1,514,484	130.9210	1,453,223	1,110,000	1,333,923	0	(21,348)	0	0	8.625	5.510	FA	36,168	95,738	01/28/2003	02/15/2022
767201-AK-2	RIO TINTO FIN USA LTD,M/W SR UNSECURED		F	1	1FE	8,784,830	102.0970	9,188,730	9,000,000	8,842,638	0	19,681	0	0	3.500	3.790	MN	51,625	315,000	01/06/2011	11/02/2020
767201-AM-8	RIO TINTO FIN USA LTD,M/W CO GUARNT		F	1	1FE	995,060	103.1260	1,031,260	1,000,000	997,563	0	978	0	0	2.500	2.600	MN	2,847	25,000	05/17/2011	05/20/2016
767201-AQ-9	RIO TINTO FIN USA LTD, M/W CO GUARNT		F	1	1FE	997,440	100.9600	1,009,600	1,000,000	997,944	0	225	0	0	3.750	3.780	MS	10,521	37,500	09/14/2011	09/20/2021
76720A-AE-6	RIO TINTO FIN USA PLC, M/W SR UNSECURED		F	1	1FE	1,971,310	99.9600	1,999,200	2,000,000	1,975,312	0	3,622	0	0	1.625	1.970	FA	11,736	24,375	07/09/2013	08/21/2017
76720A-AF-3	RIO TINTO FIN USA PLC, SR UNSEC		F	1	1FE	2,976,240	93.2030	2,796,090	3,000,000	2,978,195	0	1,955	0	0	2.875	2.970	FA	31,146	86,250	02/07/2013	08/21/2022
76720A-AM-8	RIO TINTO FIN USA PLC,M/W SR UNSECURED		F	1	1FE	4,503,510	99.5070	4,477,815	4,500,000	4,504,051	0	541	0	0	2.250	2.230	JD	4,781	49,219	10/25/2013	12/14/2018
771196-AS-1	ROCHE HOLDINGS INC, 144A M/W CO GUARNT		R	1	1FE	6,646,416	117.0230	6,966,379	5,953,000	6,427,900	0	(81,523)	0	0	6.000	4.230	MS	119,060	357,180	03/21/2011	03/01/2019
779382-AN-0	ROWAN COMPANIES INC,MW@50 BULLET		R	1	2FE	6,960,377	108.3770	6,881,940	6,350,000	6,947,604	0	(12,772)	0	0	5.000	2.300	MS	105,833	0	12/04/2013	09/01/2017
779382-AP-5	ROWAN COMPANIES INC, M/W SR UNSECURED		F	1	2FE	4,192,760	101.4750	4,059,000	4,000,000	4,180,724	0	(12,708)	0	0	4.875	4.190	JD	16,250	195,000	04/18/2013	06/01/2022
780097-AM-3	ROYAL BK OF SCOTLAND GRP PLC, SUBNOTE		F		3FE	4,314,912	101.5960	4,628,714	4,556,000	4,453,023	0	19,740	0	0	4.700	5.260	JJ	105,876	214,132	02/16/2007	07/03/2018
780153-AU-6	ROYAL CARIBBEAN CRUISES, MW SR UNSECURED		F	1	3FE	1,532,896	100.0000	1,523,000	1,523,000	1,532,002	0	(781)	0	0	5.250	5.160	MN	10,217	81,734	11/02/2012	11/15/2022
78573A-AD-2	SABMILLER HOLDINGS INC., 144A M/W CO GUA		R	1	2FE	999,940	101.1990	1,011,990	1,000,000	999,979	0	20	0	0	1.850	1.850	JJ	8,531	18,500	01/10/2012	01/15/2015
79604Y-AB-5	SAMSUNG ELECTRON AMERICA,144A M/W CO GUA		R	1	1FE	4,485,175	99.3600	4,471,200	4,500,000	4,489,933	0	2,957	0	0	1.750	1.820	AO	17,719	78,750	06/01/2012	04/10/2017
80685P-AC-2	SCHLUMBERGER NORGE AS,144A CO GUARNT		F	1	1FE	998,250	102.0250	1,020,250	1,000,000	999,033	0	345	0	0	1.950	1.980	MS	5,796	19,500	09/07/2011	09/14/2016
80685P-AD-0	SCHLUMBERGER NORGE AS, 144A SR UNSECURED		F	1	1FE	999,080	97.7410	977,410	1,000,000	999,335	0	180	0	0	1.250	1.260	FA	5,208	12,535	07/24/2012	08/01/2017
81180R-AE-2	SEAGATE TECHNOLOGIES, M/W SR NOTE		F		2FE	351,960	113.0000	379,680	336,000	344,503	0	(2,778)	0	0	6.800	5.790	AO	5,712	22,848	02/24/2011	10/01/2016
81725W-AG-8	SENSATA TECHNOLOGIES BV,144A SR UNSEC		F		3FE	1,335,480	94.0000	1,349,840	1,436,000	1,335,480	0	0	108,920	0	4.875	4.870	AO	14,779	34,614	04/10/2013	10/15/2023
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	10,261,488	111.7060	11,455,450	10,255,000	10,266,178	0	(3,630)	0	0	5.200	5.140	MS	146,647	533,260	02/23/2009	03/22/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822582-AD-4	SHELL INTERNATIONAL FIN, M/W SR NOTE		F	1	1FE	3,978,760	124.1990	4,967,960	4,000,000	3,980,215	0	316	0	0	6.375	6.410	JD	11,333	255,000	12/08/2008	12/15/2038
822582-AJ-1	SHELL INTERNATIONAL FIN,MW@15 BULLET		F	1	1FE	3,900,225	109.6120	3,836,420	3,500,000	3,893,259	0	(6,966)	0	0	4.300	2.200	MS	41,388	0	11/19/2013	09/22/2019
822582-AR-3	SHELL INTERNATIONAL FIN,M/W SR UNSECURED		F	1	1FE	1,988,500	98.6220	1,972,440	2,000,000	1,991,561	0	2,253	0	0	1.125	1.240	FA	8,125	22,500	08/14/2012	08/21/2017
822582-AV-4	SHELL INTERNATIONAL FIN,MW SR UNSE		F	1	1FE	1,979,800	89.2930	1,785,860	2,000,000	1,981,746	0	1,819	0	0	2.250	2.360	JJ	21,875	26,250	11/29/2012	01/06/2023
82460C-AD-6	SHINHAN BANK,144A SR UNSECURED		F		1FE	2,000,880	106.9370	2,138,740	2,000,000	2,000,595	0	(151)	0	0	4.375	4.360	JJ	37,431	87,500	01/18/2012	07/27/2017
83238P-AD-6	SMITHS GROUP PLC,144A, M/W SR UNSECURED		F	1	2FE	14,556,733	91.9590	13,366,241	14,535,000	14,551,659	0	(4,078)	0	0	3.625	3.600	AO	115,624	470,072	06/04/2013	10/12/2022
85771P-AG-7	STATOIL,, SR UNSECURED MW+15		F	1	1FE	2,997,060	91.1510	2,734,530	3,000,000	2,997,404	0	307	0	0	2.450	2.460	JJ	33,483	48,183	11/14/2012	01/17/2023
85771P-AK-8	STATOIL ASA, M/W UNSECURED		F	1	1FE	1,492,335	90.2000	1,353,000	1,500,000	1,492,780	0	445	0	0	2.650	2.700	JJ	24,954	0	05/09/2013	01/15/2024
85771S-AA-4	STATOIL ASA,MW@35 BULLET		F	1	1FE	3,919,994	113.3360	3,853,424	3,400,000	3,910,145	0	(9,849)	0	0	5.250	2.220	AO	37,683	0	11/19/2013	04/15/2019
865622-AN-4	SUMITOMO MITSUI BANKING 144ASR UNSECURED		F		1FE	1,997,140	104.0950	2,081,900	2,000,000	1,998,485	0	562	0	0	2.900	2.930	JJ	25,617	58,000	07/18/2011	07/22/2016
865622-AQ-7	SUMITOMO MITSUI BANKING,144A SR UNSECURE		F		1FE	3,995,840	100.9810	4,039,240	4,000,000	3,998,544	0	1,386	0	0	1.900	1.930	JJ	35,678	76,000	01/05/2012	01/12/2015
865622-AU-8	SUMITOMO MITSUI BANKING,SR UNSECURED		F		1FE	3,905,272	100.8040	3,931,356	3,900,000	3,902,744	0	(1,745)	0	0	1.350	1.300	JJ	23,839	52,650	07/10/2012	07/18/2015
865622-AZ-7	SUMITOMO MITSUI BANKING,SR UNSECURED		F		1FE	994,520	92.7930	927,930	1,000,000	994,973	0	453	0	0	3.000	3.060	JJ	13,583	15,000	01/10/2013	01/18/2023
870836-AD-5	SWISS BK CORP OF NY, DEB.		R		2FE	8,139,193	110.3630	8,111,681	7,350,000	7,491,257	0	(73,554)	0	0	7.000	5.790	AO	108,617	514,500	10/04/2002	10/15/2015
87164K-AA-2	SYNGENTA FINANCE NV,M/W UNSECURED		F	1	1FE	998,380	95.9250	959,250	1,000,000	998,630	0	144	0	0	3.125	3.140	MS	8,073	31,250	03/21/2012	03/28/2022
87969N-AC-9	TELSTRA CORP LTD, 144A M/W NOTE		F	1	1FE	1,985,040	107.6770	2,153,540	2,000,000	1,988,220	0	1,218	0	0	4.800	4.890	AO	21,067	96,000	04/07/2011	10/12/2021
881575-AF-1	TESCO PLC, 144A SR M/W NOTE		F	1	2FE	1,997,800	101.9850	2,039,700	2,000,000	1,998,682	0	415	0	0	2.700	2.720	JJ	26,400	54,000	11/28/2011	01/05/2017
88165F-AF-9	TEVA PHARMACEUTICAL FIN BV, M/W CO GUARN		F	1	1FE	996,350	98.0820	980,820	1,000,000	997,024	0	321	0	0	3.650	3.690	MN	5,171	36,500	11/07/2011	11/10/2021
88165F-AG-7	TEVA PHARM FINANCE LLC,SR UNSECURED		F	1	1FE	2,973,950	90.5370	2,716,110	3,000,000	2,975,858	0	1,908	0	0	2.950	3.050	JD	3,196	88,500	03/14/2013	12/18/2022
88166H-AD-9	TEVA PHARM FINANCE,MW@20		R	1	1FE	3,934,600	95.0900	3,803,600	4,000,000	3,939,549	0	4,949	0	0	2.250	2.510	MS	25,750	50,625	06/11/2013	03/18/2020
88166J-AA-1	TEVA PHARM FIN IV BV, M/W CO GUARNT		F	1	1FE	2,490,875	98.0820	2,452,050	2,500,000	2,492,559	0	803	0	0	3.650	3.690	MN	12,927	91,250	11/07/2011	11/10/2021
89152U-AA-0	TOTAL CAPITAL SA, M/W NOTE		F	1	1FE	3,982,440	104.3570	4,174,280	4,000,000	3,994,522	0	2,993	0	0	3.125	3.200	AO	30,903	125,000	09/25/2009	10/02/2015
89153U-AF-8	TOTAL CAPITAL CANADA LTD,SR UNSECURED		F	1	1FE	3,950,982	92.3820	3,649,089	3,950,000	3,950,899	0	(83)	0	0	2.750	2.740	JJ	50,088	53,709	01/10/2013	07/15/2023
89153V-AA-7	TOTAL CAPITAL INTL SA,M/W CO GUA		F	1	1FE	1,991,280	100.1830	2,003,660	2,000,000	1,994,465	0	1,713	0	0	1.500	1.590	FA	11,167	30,000	02/14/2012	02/17/2017
89153V-AC-3	TOTAL CAPITAL INTL SA, SR		F	1	1FE	1,996,260	100.0210	2,000,420	2,000,000	1,997,357	0	730	0	0	1.550	1.580	JD	258	31,000	06/21/2012	06/28/2017
89233P-4B-9	TOYOTA MOTOR CREDIT CORP.		R	1	1FE	3,017,910	103.9940	3,119,820	3,000,000	3,005,532	0	(3,647)	0	0	3.200	3.070	JD	3,733	96,000	06/16/2010	06/17/2015
89233P-4S-2	TOYOTA MOTOR CREDIT.M/W NOTE		R	1	1FE	1,996,940	107.1040	2,142,080	2,000,000	1,997,719	0	273	0	0	4.250	4.260	JJ	40,139	85,000	01/05/2011	01/11/2021
89233P-5E-2	TOYOTA MOTOR CREDIT, M/W SR UNSEC		R	1	1FE	1,989,620	102.8610	2,057,220	2,000,000	1,994,250	0	2,045	0	0	2.000	2.100	MS	11,778	40,000	09/08/2011	09/15/2016
89233P-5N-2	TOYOTA MOTOR CREDIT CORP.SR NT		R		1FE	1,995,600	100.8310	2,016,620	2,000,000	1,998,695	0	1,469	0	0	1.250	1.320	MN	3,056	25,000	11/14/2011	11/17/2014
89233P-5S-1	TOYOTA MOTOR CRED CORP,SR UNSECURED		R		1FE	2,995,050	102.1990	3,065,970	3,000,000	2,996,939	0	969	0	0	2.050	2.080	JJ	28,871	61,500	01/09/2012	01/12/2017
89233P-5Z-5	TOYOTA MOTOR CREDIT CORP, SR UNS		R		1FE	1,997,000	100.6770	2,013,540	2,000,000	1,998,861	0	999	0	0	1.000	1.050	FA	7,444	20,000	02/14/2012	02/17/2015
89233P-6D-3	TOYOTA MOTOR CREDIT CORP,M/W SR UNSEC		R	1	1FE	7,124,647	100.4720	7,088,300	7,055,000	7,106,037	0	(14,718)	0	0	1.750	1.520	MN	13,375	123,463	08/30/2012	05/22/2017
89233P-6J-0	TOYOTA MOTOR CREDIT CORP,SR UNSECURED		R		1FE	3,997,880	100.6140	4,024,560	4,000,000	3,998,899	0	705	0	0	0.875	0.890	JJ	15,944	34,806	07/16/2012	07/17/2015
89233P-6S-0	TOYOTA MOTOR CRED CORP,SR UNSEC		R	1	1FE	3,502,195	98.1680	3,435,880	3,500,000	3,501,663	0	(430)	0	0	1.250	1.230	AO	10,451	43,750	10/02/2012	10/05/2017
89233P-7F-7	TOYOTA MOTOR CREDIT CORP,M/W SR UNSECURE		R	1	1FE	2,981,190	92.7250	2,781,750	3,000,000	2,982,811	0	1,621	0	0	2.625	2.690	JJ	37,406	39,375	01/07/2013	01/10/2023
893830-AK-5	TRANSOCEAN INC, CALL @MW		F	1	2FE	968,730	115.9890	1,159,890	1,000,000	982,987	0	3,224	0	0	7.375	7.850	AO	15,569	73,750	11/20/2008	04/15/2018
89675*-AN-7	TRITON CONTAINER INT'L LTD., P/P SR NOTE		R		2	4,000,000	106.9520	4,278,096	4,000,000	4,000,000	0	0	0	0	6.070	6.070	AO	41,141	242,800	04/30/2010	04/30/2020
900212-AE-1	EATON CORP,144A SR UNSECURED		R	1	2FE	3,820,984	100.3740	3,839,306	3,825,000	3,821,519	0	535	0	0	0.950	1.000	MN	5,955	18,169	09/17/2013	11/02/2015
902118-BP-2	TYCO INTERNATIONAL FIN., M/W CO GUARNT		F	1	1FE	5,568,668	105.4110	5,750,170	5,455,000	5,528,733	0	(16,861)	0	0	3.750	3.380	JJ	94,326	204,563	07/27/2011	01/15/2018
902133-AL-1	TYCO ELECTRONICS GROUP S,M/W CO GUARNT		F	1	2FE	997,960	100.9840	1,009,840	1,000,000	999,248	0	679	0	0	1.600	1.670	FA	6,578	16,000	01/31/2012	02/03/2015
902133-AM-9	TYCO ELECTRONICS GROUP,SR UNSECURED		F	1	2FE	2,037,000	95.0050	1,900,100	2,000,000	2,033,852	0	(3,148)	0	0	3.500	3.250	FA	28,778	35,000	02/20/2013	02/03/2022
902133-AN-7	TYCO ELECTRONICS GROUP S,MW@20 CALLABLE		F	1	2FE	3,994,180	98.6090	3,944,360	4,000,000	3,994,295	0	115	0	0	2.375	2.400	JD	9,500	0	11/20/2013	12/17/2018
90261X-BY-7	UBS AG STAMFORD CT, SUBNOTE		R		2FE	1,497,570	111.1930	1,667,895	1,500,000	1,499,231	0	273	0	0	5.875	5.890	JJ	40,635	88,125	07/19/2006	07/15/2016
90261X-EM-0	UBS AG STAMFORD CT, SR UNSECURED		R		1FE	3,297,990	114.7530	3,442,590	3,000,000	3,185,908	0	(42,234)	0	0	5.875	4.160	JD	5,385	176,250	03/24/2011	12/20/2017
90261X-GD-8	UBS AG STAMFORD CT, SR UNSECURED		R		1FE	6,660,105	111.2810	7,233,265	6,500,000	6,614,126	0	(14,655)	0	0	4.875	4.560	FA	129,391	316,875	09/14/2010	08/04/2020
902674-MY-3	UBS AG LONDON, 144A SERIES 2012-2		F		1FE	1,990,000	101.4000	2,028,000	2,000,000	1,996,390	0	3,332	0	0	1.875	2.040	JJ	16,458	37,500	01/19/2012	01/23/2015
904764-AJ-6	UNILEVER CAPITAL, M/W CO GUARNT		R	1	1FE	2,008,860	100.3710	2,007,420	2,000,000	2,000,274	0	(2,216)	0	0	3.650	3.530	FA	27,578	73,000	08/12/2009	02/15/2014
904764-AK-3	UNILEVER CAPITAL CORP., M/W CO GUARNT		R	1	1FE	998,970	111.9180	1,119,180	1,000,000	999,415	0	99	0	0	4.800	4.810	FA	18,133	48,000	02/09/2009	02/15/2019
90520E-AC-5	UNION BANK NA, SR UNSECURED		R		1FE	11,606,958	104.5720	12,025,780	11,500,000	11,559,807	0	(23,706)	0	0	3.000	2.770	JD	23,958	345,000	02/07/2012	06/06/2016
90520G-AA-4	UNION BANK CALIFORNIA, SUBNOTE		R		1FE	1,494,090	110.8140	1,662,210	1,500,000	1,498,276	0	661	0	0	5.950	6.000	MN	12,396	89,250	05/08/2006	05/11/2016
908906-AC-4	UNIONBANCAL CORP,M/W SR UNSECURED		R	1	1FE	5,837,033	98.0890	5,443,940	5,550,000	5,810,640	0	(24,662)	0	0	3.500	2.860	JD	7,015	194,250	04/25/2013	06/18/2022
910200-A@-6	UNITED ENERGY DISTRIBUTION PTY LTD, P/P		R		2FE	5,000,000	108.3730	5,418,656	5,000,000	5,000,000	0	0	0	0	5.010	5.010	JD	9,742	250,500	12/15/2010	12/17/2017
91311Q-AE-5	UNITED UTILITIES, M/W BOND		F	1	2FE	980,649	106.3240	1,073,872	1,010,000	995,908	0	2,330	0	0	5.375	5.690	FA	22,620	54,288	02/21/2006	02/01/2019
91911T-AG-8	VALE OVERSEAS LIMITED,M/W CO GUARNT		F	1	2FE	2,213,000	110.9140	2,218,280	2,000,000	2,108,090	0	(32,345)	0	0	6.250	4.340	JJ	54,861	125,000	07/28/2010	01/23/2017
91911T-AJ-2	VALE OVERSEAS LIMITED,M/W CO GUARNT		F	1	2FE	6,191,166	108.4890	6,292,362	5,800,000	6,076,594	0	(41,437)	0	0	5.625	4.660	MS	96,063	326,250	03/09/2011	09/15/2019
92857W-AG-5	VODAFONE GROUP PLC CALL@MW +20BP		F	1	1FE	10,993,889	106.9290	12,794,055	11,965,000	11,691,266	0	146,504	0	0	5.000	6.410	MS	176,151	598,250	01/14/2009	09/15/2015
92857W-AP-5	VODAFONE GROUP PLC, CALL @ MW		F	1	1FE	4,478,010	111.8680	5,593,400	5,000,000	4,759,506	0	64,601	0	0	5.625	7.300	FA	96,875	281,250	01/09/2009	02/27/2017

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92857W-AV-2	VODAFONE GROUP PLC,M/W SR UNSECURED		F	1	1FE	3,971,520	103.8710	4,154,840	4,000,000	3,978,254	0	2,507	0	0	4.375	4.460	MS	51,042	175,000	03/09/2011	03/16/2021
92857W-AY-6	VODAFONE GROUP PLC, M/W SR UNSECURED		F	1	1FE	996,910	97.7180	977,180	1,000,000	997,672	0	604	0	0	1.250	1.310	MS	3,299	12,500	09/19/2012	09/26/2017
92857W-BC-3	VODAFONE GROUP PLC, SR UNSECURED		F	1	1FE	2,991,590	91.2010	2,736,030	3,000,000	2,992,225	0	635	0	0	2.950	2.980	FA	32,450	44,250	02/11/2013	02/19/2023
928670-AB-4	VOLKSWAGEN INTL FIN NV, M/W 144A		F		1FE	2,531,286	104.9980	2,577,701	2,455,000	2,509,219	0	(7,179)	0	0	4.000	3.610	FA	37,916	98,200	10/12/2010	08/12/2020
928670-AF-5	VOLKSWAGEN INTL FIN NV,144A,M/W CO GUARN		F	1	1FE	2,065,200	104.0240	2,080,480	2,000,000	2,032,377	0	(13,905)	0	0	2.875	2.130	AO	14,375	57,500	08/03/2011	04/01/2016
928670-AP-3	VOLKSWAGEN INTL FIN,SR UNSECURED		F	1	1FE	3,891,838	98.7490	3,851,211	3,900,000	3,893,599	0	1,582	0	0	1.600	1.640	MN	7,107	62,400	11/13/2012	11/20/2017
92886A-AA-1	VOLVO TREASURY AB, 144A M/W NOTE		F	1	2FE	3,018,800	105.8240	3,174,720	3,000,000	3,004,792	0	(3,604)	0	0	5.950	5.810	AO	44,625	178,500	09/29/2009	04/01/2015
947075-AF-4	WEATHERFORD INTL LTD CO GUARNT		R		2FE	2,004,890	128.4860	2,569,720	2,000,000	2,002,749	0	(400)	0	0	9.625	9.590	MS	64,167	192,500	01/08/2009	03/01/2019
947076-AB-1	WEATHERFORD INTL LTD CALL @ MW		R	1	2FE	2,477,880	108.3790	3,251,370	3,000,000	2,811,641	0	77,573	0	0	5.500	8.810	FA	62,333	165,000	11/25/2008	02/15/2016
961214-BV-4	WESTPAC BANKING CORP, SR UNSECURED		F		1FE	5,952,985	100.5970	5,935,223	5,900,000	5,950,688	0	(2,400)	0	0	2.000	1.750	FA	44,906	40,000	10/16/2013	08/14/2017
961214-BW-2	WESTPAC BANKING CORP, SR UNSECURED		F		1FE	997,150	101.0840	1,010,840	1,000,000	998,341	0	942	0	0	1.125	1.220	MS	3,000	11,250	09/18/2012	09/25/2015
961214-BZ-5	WESTPAC BANKING CORP, SR UNSECURED		F		1FE	1,999,420	98.5130	1,970,260	2,000,000	1,999,528	0	108	0	0	1.600	1.600	JJ	15,022	15,822	01/07/2013	01/12/2018
961214-CC-5	WESTPAC BANKING CORP, SR UNSECURED		F		1FE	3,988,160	100.3630	4,014,520	4,000,000	3,989,103	0	943	0	0	2.250	2.310	JJ	37,750	0	07/24/2013	07/30/2018
96122W-AB-6	WESTPAC BANKING CORP,144A SECURED		F		1FE	2,998,860	101.2000	3,036,000	3,000,000	2,999,407	0	377	0	0	1.375	1.380	JJ	18,792	41,250	07/10/2012	07/17/2015
98417E-AG-5	XSTRATA CANADA FIN CORP,144A M/W SR UNSE		F	1	2FE	999,190	104.3070	1,043,070	1,000,000	999,484	0	158	0	0	3.600	3.610	JJ	16,600	36,000	11/03/2011	01/15/2017
98417E-AK-6	XSTRATA FINANCE CANADA,144A CO GUARNT		F	1	2FE	1,326,467	101.2930	1,240,839	1,225,000	1,309,751	0	(9,029)	0	0	4.950	3.920	MN	7,748	60,638	02/07/2012	11/15/2021
98934K-AB-6	ZENECA WILMINGTON, INC. DEBENTURE		R		1FE	16,111,711	123.2800	17,228,380	13,975,000	15,314,198	0	(99,802)	0	0	7.000	5.700	MN	124,999	978,250	07/21/2005	11/15/2023
G1591#-AG-7	BRITVIC PLC , P/P		R		2	1,000,000	101.8830	1,018,833	1,000,000	1,000,000	0	0	0	0	4.070	4.070	JD	1,583	40,700	12/17/2009	12/17/2014
G5241#-AD-9	KERRY GROUP PLC, P/P		R		2	5,000,000	104.8620	5,243,134	5,000,000	5,000,000	0	0	0	0	4.370	4.370	JJ	97,718	218,500	01/20/2010	01/20/2017
L7919*-AB-8	RELUXCO INTL S A , P/P		R		2	4,000,000	107.7620	4,310,490	4,000,000	4,000,000	0	0	0	0	5.610	5.610	MS	58,593	224,400	03/27/2007	03/27/2017
N4281@-BB-0	KONINKLIJKE VOPAK, N.V., P/P, SR NOTE		R		2	2,000,000	109.3620	2,187,256	2,000,000	2,000,000	0	0	0	0	5.890	5.890	JD	3,927	117,800	06/19/2007	06/19/2017
03393*-AA-9	ELETRANET PROPERTY LTD, SER-A SR SECURED		R		2	3,000,000	100.9220	3,027,684	3,000,000	3,000,000	0	0	0	0	3.640	3.640	FA	40,950	109,200	08/16/2010	08/16/2014
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,991,432,484	XXX	6,195,628,778	5,852,553,561	5,936,734,991	0	(14,657,041)	720,219	0	XXX	XXX	XXX	72,508,960	253,653,638	XXX	XXX
00213R-AA-1	ARLFR 2012-1A A1				1FE	2,708,218	102.0000	2,733,341	2,679,746	2,708,205	0	(595)	0	0	1.924	1.840	MON	6,775	4,440	10/18/2013	12/15/2042
02587T-AE-3	AMERICAN EXPRESS ISSUANCE TRUST II				1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	1.050	1.050	MON	1,488	5,605	09/16/2013	08/15/2019
05377R-AT-1	AESOP FUNDING II LLC, 2011-3A A				1FE	3,998,125	104.8850	4,195,400	4,000,000	3,999,005	0	327	0	0	3.410	3.420	MON	4,168	136,400	04/28/2011	11/20/2016
05377R-AW-4	AESOP 2011-5A B,CALLABLE,144A ELIGIBLE				1FE	3,720,254	106.7950	3,737,825	3,500,000	3,704,113	0	(16,141)	0	0	4.720	1.960	MON	5,048	55,067	08/21/2013	02/20/2018
05377R-AX-2	AESOP 2012 - 1A A, CALLABLE			1	1FE	2,999,983	101.4920	3,044,760	3,000,000	2,999,990	0	4	0	0	2.054	2.050	MON	1,883	61,620	03/16/2012	08/20/2016
05377R-BC-7	AESOP 2012-3A B				2FE	2,927,301	100.9010	2,926,129	2,900,000	2,926,664	0	(637)	0	0	3.040	2.680	MON	2,694	22,040	10/15/2013	03/20/2019
05377R-BD-5	AESOP 2013-1A A,144A ELIGIBLE				1FE	2,998,724	98.0910	2,942,730	3,000,000	2,998,886	0	162	0	0	1.920	1.920	MON	1,760	48,960	02/05/2013	09/20/2019
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE				1FE	7,386,163	98.7410	7,306,834	7,400,000	7,386,540	0	584	0	0	3.350	3.370	MON	4,224	144,001	07/22/2013	03/27/2028
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE				1FE	3,596,660	97.3570	3,602,209	3,700,000	3,599,386	0	6,999	0	0	2.830	3.240	MON	3,781	43,629	07/18/2013	03/18/2028
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE				1FE	6,563,074	98.4750	6,521,015	6,622,000	6,564,146	0	2,579	0	0	3.220	3.350	MON	7,700	83,768	09/26/2013	06/18/2028
17305E-BU-8	CITIBANK CREDIT CARD TRUST				1FE	3,999,960	105.3850	4,215,400	4,000,000	3,999,999	0	1	0	0	4.150	4.150	JJ	80,233	166,000	06/24/2003	07/07/2017
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS				1FE	6,894,227	97.9740	6,766,738	6,906,667	6,893,852	0	143	0	0	3.080	3.090	MON	7,682	126,717	06/20/2013	04/18/2028
25456G-AB-6	DRCT 2013-2 A2			1	1FE	1,977,973	100.0480	1,978,949	1,978,000	1,977,975	0	1	0	0	1.730	1.730	MON	1,046	5,703	10/03/2013	08/20/2018
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC				2FE	17,518,569	105.9940	17,236,347	16,261,625	17,510,957	0	(11,296)	0	0	5.216	4.530	JAJO	155,504	165,070	11/12/2013	01/25/2042
29372E-AQ-1	ENTERPRISE FLEET FINANCING LLC,P/P				1FE	1,499,559	100.2760	1,504,140	1,500,000	1,499,686	0	78	0	0	1.410	1.420	MON	646	21,150	04/26/2012	11/20/2017
30291D-AA-4	FRS LLC,144A ELIGIBLE				1FE	1,772,334	99.2160	1,776,762	1,790,802	1,772,496	0	916	0	0	1.800	1.870	MON	1,433	8,059	09/11/2013	04/15/2043
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG				1FE	10,965,427	97.6610	10,739,940	10,997,164	10,965,526	0	78	0	0	3.080	3.100	MON	15,054	186,418	07/09/2013	04/15/2043
30291D-AC-0	FLAGSHIP RAIL CAR 2013 SUBORDINATED BOND				2FE	3,655,109	97.6870	3,485,472	3,568,000	3,654,084	0	(1,025)	0	0	3.960	3.820	MON	6,280	93,018	05/01/2013	04/15/2043
36159J-CV-1	GE CAPITAL CREDIT CARD MASTER NOTE TRUST				1FE	1,999,270	98.9030	1,978,060	2,000,000	1,999,468	0	101	0	0	2.220	2.230	MON	1,973	44,400	01/26/2012	01/15/2019
36162R-AD-0	GE EQUIPMENT SMALL TICKET LLC,P/P				1FE	999,879	100.6880	1,006,880	1,000,000	999,945	0	42	0	0	1.270	1.270	MON	353	12,700	05/22/2012	03/21/2015
47215B-AD-9	JERSEY CENTRAL POWER & LIGHT				1FE	1,498,661	115.4110	1,731,165	1,500,000	1,499,290	0	85	0	0	5.610	5.620	MJSD	6,078	84,150	08/07/2006	06/05/2021
50187V-AD-3	LEAF II RECEIVABLES FUNDING LLC				1FE	999,978	100.0000	1,000,000	1,000,000	999,978	0	1	0	0	1.980	1.980	MON	880	3,300	09/19/2013	09/15/2021
55314M-AE-6	MMAF EQUIPMENT 2011-AA A5, P/P				1FE	1,499,542	103.4000	1,551,000	1,500,000	1,499,602	0	25	0	0	3.040	3.040	MON	2,027	45,600	07/20/2011	08/15/2028
55314Q-AE-7	MMAF EQUIPMENT FIN LLC 2012-AA A5,				1FE	1,399,676	99.8930	1,398,502	1,400,000	1,399,699	0	15	0	0	1.980	1.980	MON	1,617	27,720	06/13/2012	06/10/2032
63938T-AC-5	NAVISTAR FINANCIAL CORP OWNER TRUST				1FE	999,783	100.1800	1,001,800	1,000,000	999,831	0	32	0	0	1.190	1.190	MON	430	11,900	06/20/2012	01/18/2019
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND,144A			1	1FE	472,431	111.9640	530,965	474,228	473,427	0	118	0	0	5.220	5.280	FMAN	3,192	24,750	11/08/2005	05/15/2021
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P				1FE	8,473,196	99.7140	8,378,186	8,402,216	8,472,215	0	(1,754)	0	0	4.160	4.080	MON	10,680	207,995	07/02/2013	03/20/2043
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE				1FE	8,922,007	101.2150	8,953,564	8,846,084	8,921,737	0	(518)	0	0	4.370	4.290	MON	11,812	115,707	10/25/2013	07/20/2043
87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE				1FE	6,821,845	97.1090	6,587,227	6,783,334	6,820,798	0	(4,817)	0	0	2.830	2.770	MON	5,866	156,241	03/05/2013	02/22/2038
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE				2FE	4,149,774	99.5460	4,106,273	4,125,000	4,148,468	0	(3,415)	0	0	3.960	3.820	MON	4,991	92,209	07/03/2013	02/22/2038
87407P-AE-0	TAL 2013-2A A				1FE	3,964,961	99.3710	3,941,716	3,966,667	3,964,975	0	(33)	0	0	3.550	3.550	MON	4,303	16,820	10/31/2013	11/20/2038
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A				1FE	6,189,040	98.2310	6,154,321	6,265,152	6,189,476	0	2,351	0	0	2.266	2.360	MON	6,310	28,732	10/29/2013	01/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE			1	1FE	3,472,676	99.1090	3,417,041	3,447,760	3,472,429	0	(621)	0	0	3.898	3.830	MON	5,973	50,024	07/29/2013	07/15/2043
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT CARD MA				1FE	2,999,928	102.6920	3,080,760	3,000,000	2,999,946	0	10	0	0	3.140	3.140	MON	4,187	94,200	04/05/2012	03/15/2019
981464-DB-3	WORLD FINANCIAL NETWORK CREDIT CARD MA				1FE	1,499,962	99.8240	1,497,360	1,500,000	1,499,973	0	7	0	0	1.760	1.760	MON	1,173	26,400	07/16/2012	07/15/2017
380881-BQ-4	GOLDEN CREDIT CARD TRUST,NON CALLABLE		A		1FE	3,999,816	99.8920	3,995,680	4,000,000	3,999,852	0	26	0	0	1.390	1.390	MON	2,471	55,600	07/18/2012	07/15/2019
576339-AA-3	MASTER CREDIT CARD TRUST,144A, CALLABLE		A		1FE	2,999,408	99.8360	2,995,080	3,000,000	2,999,557	0	130	0	0	0.788	0.790	MON	657	23,400	10/24/2012	04/21/2017
576339-AC-9	MASTER CREDIT CARD TRUST BANK OF MONTREA		A		2FE	2,004,688	100.1700	2,003,400	2,000,000	2,004,375	0	(312)	0	0	1.970	1.830	MON	1,094	9,850	09/24/2013	04/21/2017
576339-AM-7	MASTER CREDIT CARD TRUST,144A ELIGIBLE		A		2FE	2,999,391	98.8140	2,964,420	3,000,000	2,999,470	0	79	0	0	2.280	2.290	MON	1,900	26,790	07/25/2013	07/21/2016
05617Y-AE-9	BABSON CLO LTD		F		1FE	1,963,720	98.1860	1,963,720	2,000,000	1,963,926	0	206	0	0	2.888	3.220	JAJO	0	0	11/22/2013	01/18/2025
05617Y-AG-4	BABSON CLO LTD		F		2FE	2,821,680	94.0560	2,821,680	3,000,000	2,822,165	0	485	0	0	3.488	4.670	JAJO	0	0	11/22/2013	01/18/2025
12591A-AD-9	CNH EQUIPMENT TRUST		R		1FE	2,998,961	100.4770	3,014,310	3,000,000	2,999,154	0	127	0	0	1.160	1.160	MON	1,547	34,800	06/12/2012	06/15/2020
14310K-AJ-0	CGMS 2013-4A C		F		1FE	1,940,087	97.0040	1,940,080	2,000,000	1,941,651	0	1,564	0	0	3.040	3.560	JAJO	0	0	10/18/2013	10/15/2025
33883B-AD-0	FLAT 2013-1A C		F		2FE	1,917,600	95.8800	1,917,600	2,000,000	1,918,312	0	712	0	0	3.835	4.560	JAJO	0	0	11/01/2013	01/17/2026
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE		R		1FE	12,624,331	96.9560	12,216,456	12,600,000	12,623,491	0	(3,005)	0	0	2.980	2.960	MON	14,602	234,675	05/03/2013	04/17/2028
37952U-AC-7	SEACO GLOBAL SC		F		1FE	1,983,174	99.6980	1,977,344	1,983,333	1,983,175	0	(40)	0	0	4.250	4.250	MON	3,980	6,672	11/04/2013	11/14/2028
44890F-AD-9	HYUNDAI AUTO LEASE SEC TRUST,144A		R		1FE	2,312,850	100.3640	2,321,419	2,313,000	2,312,897	0	30	0	0	1.050	1.050	MON	1,079	24,287	06/13/2012	04/17/2017
470472-AE-1	JTWN 2013-3A B, FLOATING RATE		F		1FE	2,934,000	97.8000	2,934,000	3,000,000	2,934,474	0	474	0	0	2.988	3.360	JAJO	0	0	11/12/2013	01/15/2026
470472-AG-6	JAMESTOWN CLO LTD		F		2FE	6,552,000	93.6000	6,552,000	7,000,000	6,554,914	0	2,914	0	0	3.538	4.680	JAJO	0	0	11/12/2013	01/15/2026
67108K-AG-0	OZLM FUNDING LTD		F		2FE	6,451,650	95.6400	6,455,700	6,750,000	6,452,433	0	783	0	0	3.739	4.540	JAJO	0	0	11/22/2013	01/17/2026
67590J-AG-8	OCTAGON INVESTMENT PARTNERS CLO		F		1FE	9,891,900	98.9190	9,891,900	10,000,000	9,892,573	0	673	0	0	2.986	3.180	FMAN	0	0	11/27/2013	12/16/2024
864662-AG-6	SUDSM 2013-1A C, FLOATING RATE		F		1FE	4,457,250	99.0500	4,457,250	4,500,000	4,457,701	0	451	0	0	3.238	3.390	JAJO	0	0	11/14/2013	01/17/2026
92867K-AD-6	VOLKSWAGEN AUTO LEASE TRUST,CALLABLE		R		1FE	3,999,527	100.4690	4,018,714	4,000,000	3,999,655	0	94	0	0	1.060	1.060	MON	1,296	42,400	06/14/2012	05/22/2017
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						219,396,302	XXX	218,469,564	219,160,778	219,382,542	0	(20,802)	0	0	XXX	XXX	XXX	407,870	2,878,987	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						6,210,828,786	XXX	6,414,098,342	6,071,714,339	6,156,117,533	0	(14,677,843)	720,219	0	XXX	XXX	XXX	72,916,830	256,532,625	XXX	XXX
4899999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
7799999. Total - Issuer Obligations						6,471,328,377	XXX	6,704,083,522	6,309,403,458	6,403,149,714	0	(16,357,970)	720,219	0	XXX	XXX	XXX	78,875,632	278,296,896	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						46,283,152	XXX	49,231,213	45,966,070	46,319,651	0	79,037	0	0	XXX	XXX	XXX	480,163	1,949,521	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						219,396,302	XXX	218,469,564	219,160,778	219,382,542	0	(20,802)	0	0	XXX	XXX	XXX	407,870	2,878,987	XXX	XXX
8399999 - Total Bonds						6,737,007,831	XXX	6,971,784,299	6,574,530,306	6,668,851,907	0	(16,299,735)	720,219	0	XXX	XXX	XXX	79,763,665	283,125,404	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation	Date Acquired
02005N-60-5	ALLY FINANCIAL INC.			230.000	0.00	0.000	93,322	955.094	219,672	93,322	0	16,100	0	0	0	0	0	0	P5UFE	05/01/2009
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							93,322	XXX	219,672	93,322	0	16,100	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							93,322	XXX	219,672	93,322	0	16,100	0	0	0	0	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
99C000-01-7	FEDERAL HOME LOAN BANK COMMON STK	R		15,775.000	1,577,500	100.000	1,577,500	1,577,500	0	0	0	0	0	0	0	A	11/27/2013
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					1,577,500	XXX	1,577,500	1,577,500	0	0	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					1,577,500	XXX	1,577,500	1,577,500	0	0	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					1,670,822	XXX	1,797,172	1,670,822	0	16,100	0	0	0	0	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 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
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		06/12/2013	KGS-ALPHA CAPITAL MA		4,000,000	4,000,000	0
912828-VS-6	US TREASURY N/B SPECIAL DEPOSIT		08/09/2013	FTN FINANCIAL		991,719	1,000,000	0
0599999. Subtotal - Bonds - U.S. Governments						4,991,719	5,000,000	0
184126-YU-8	CLAYTON CNTY WTR AUTH WTR & SEWAGE		07/26/2013	BAIRD, RW		1,455,840	1,500,000	2,550
773038-DN-1	ROCKDALE CNTY GA WTR & SEWERAGE AUTH		03/28/2013	BAIRD, RW		1,437,520	1,400,000	0
812626-X9-5	SEATTLE WASHINGTON TAXABLE-REF-SER B		05/09/2013	JP MORGAN CHASE		2,500,000	2,500,000	0
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH MUNICIPAL		05/14/2013	BAIRD, RW		2,000,000	2,000,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						7,393,360	7,400,000	2,550
83162C-SK-0	SBAP 2009-20C 1		11/12/2013	RAYMOND JAMES & ASSOCIATES		2,840,803	2,611,482	25,015
83162C-TA-1	SBAP 2010-20A 1		10/29/2013	RAYMOND JAMES & ASSOCIATES		3,384,971	3,121,587	45,575
3199999. Subtotal - Bonds - U.S. Special Revenues						6,225,774	5,733,069	70,590
00101A-AA-3	AVERY DENNISON, 144A M/W CO GUARNT		12/02/2013	DAVIDSON (D.A.) & CO		3,499,476	3,025,000	30,783
001055-AL-6	AFLAC INC,M/W SR UNSECURED		06/03/2013	GOLDMAN SACHS & COMPANY		4,000,000	4,000,000	0
00206R-BN-1	A T & T CORP,MW@15		02/11/2013	MORGAN STANLEY & COMPANY		2,893,650	3,000,000	13,781
00206R-CA-8	AT&T INC,MW@15 BULLET		11/20/2013	VARIOUS		3,902,850	3,900,000	0
00213R-AA-1	ARLFR 2012-1A A1		10/18/2013	MORGAN STANLEY & COMPANY		2,763,805	2,734,749	1,169
00430X-AD-9	ACCELLENT INC, MW +50 BP		07/22/2013	VARIOUS		1,418,770	1,350,000	54,185
004498-AA-9	ACI WORLDWIDE INC,144A UNSECURED		08/15/2013	WELLS FARGO BANKS		745,614	734,000	0
00507V-AC-3	ACTIVISION BLIZZARD,114A SR UNSECURED		11/06/2013	VARIOUS		2,720,778	2,672,000	8,064
00751Y-AB-2	ADVANCE AUTO PARTS INC, M/W CO GUARNT		04/02/2013	MIZUHO SECURITIES USA INC		3,594,255	3,500,000	35,000
00846U-AH-4	AGILENT TECHNOLOGIES INC,M/W SR UNSECURE		05/08/2013	VARIOUS		7,207,640	7,197,000	16,159
00846U-AJ-0	AGILENT TECHNOLOGIES INC, SR UNSECURED		06/18/2013	BANK OF AMERICA		1,493,160	1,500,000	0
00912X-AJ-3	AIR LEASE CORP, M/W SR UNSECURED		01/29/2013	BANK OF AMERICA		2,850,000	2,850,000	0
009158-AT-3	AIR PRODUCTS & CHEMICALS,SR UNSECURED		01/30/2013	JP MORGAN CHASE		497,965	500,000	0
009363-AM-4	AIRGAS INC, MW SR UNSECURED		01/15/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,969,550	3,000,000	12,567
009363-AP-7	AIRGAS INC, SR UNSECURED, M/W CALLABLE		06/06/2013	VARIOUS		2,979,450	3,000,000	15,438
015271-AC-3	ALEXANDRIA REAL ESTATE,M/W CO GUARNT		02/27/2013	U S BANCORP INVESTMENTS, INC		2,545,334	2,352,000	45,982
015271-AD-1	ALEXANDRIA REAL ESTATE,M/W SR UNSECURED		05/29/2013	JP MORGAN CHASE		1,495,680	1,500,000	0
018804-AQ-7	ALLIANT TECHSYSTEMS INC,MW@50 CALLABLE		10/22/2013	VARIOUS		2,134,425	2,104,000	0
021441-AD-2	ALTERA CORP,MW@15 BULLET		11/04/2013	FTN FINANCIAL		993,830	1,000,000	8,361
021441-AE-0	ALTERA CORP,MW@25 BULLET		10/29/2013	VARIOUS		3,988,750	4,000,000	0
02587T-AE-3	AMERICAN EXPRESS ISSUANCE TRUST II		09/16/2013	JP MORGAN CHASE		3,000,000	3,000,000	0
0258M0-DJ-5	AMERICAN EXPRESS CREDIT, SR UNSECURED		07/24/2013	DEUTSCHE BANC		998,960	1,000,000	0
031652-BE-9	AMKOR TECHNOLOGIES, INC,MW@50 CALLABLE		01/07/2013	CITIGROUP GLOBAL MARKETS		49,735	49,000	352
032095-AB-7	AMPHENOL CORP, SR UNSECURED		05/07/2013	VARIOUS		4,519,559	4,245,000	39,362
037833-AK-6	APPLE INC, M/W SR UNSECURED		04/30/2013	VARIOUS		3,000,430	3,000,000	0
04939M-AH-2	ATLAS PIPELINE PARTNERS LP,144A SR UNSEC		01/28/2013	BANK OF AMERICA		858,000	858,000	0
05070G-AE-8	AUDATEX NORTH AMERICA IN,MW@50 CALLABLE		10/17/2013	GOLDMAN SACHS & COMPANY		704,110	692,000	14,186
05070G-AG-3	AUDATEX NORTH AMERICA IN,MW@50 CALLABLE		10/17/2013	GOLDMAN SACHS & COMPANY		545,000	545,000	0
053332-AP-7	AUTOZONE, INC. M/W SR UNSECURED		05/03/2013	VARIOUS		6,871,768	6,890,000	3,125
05348E-AR-0	AVALONBAY, SR UNSECURED		02/13/2013	RAYMOND JAMES & ASSOCIATES		1,400,517	1,435,000	7,384
053611-AG-4	AVERY DENNISON CORP SR UNSECURED		05/17/2013	VARIOUS		7,415,163	7,400,000	14,331
05367A-AE-3	AVIATION CAPITAL GROUP,144A SR UNSECURED		02/04/2013	DEUTSCHE BANC		1,726,480	1,704,000	1,587
05377R-AW-4	AESOP 2011-5A B,CALLABLE,144A ELIGIBLE		08/21/2013	DEUTSCHE BANC		3,720,254	3,500,000	2,753
05377R-BC-7	AESOP 2012-3A B		10/15/2013	BANK OF AMERICA - MERRIL LYNCH		2,927,301	2,900,000	6,857
05377R-BD-5	AESOP 2013-1A A,144A ELIGIBLE		02/05/2013	JP MORGAN CHASE		2,998,724	3,000,000	0
06299V-9V-2	BANK OF GUAM CD		09/27/2013	DIRECT FROM ISSUER		50,000	50,000	0
071813-BA-6	BAXTER INTERNATIONAL INC,MW@20 BULLET		11/19/2013	PIPER JAFFRAY, INC.		1,243,533	1,110,000	13,459
071813-BL-2	BAXTER INTERNATIONAL INC,SR UNSECURED		06/04/2013	BAIRD, RW		2,000,258	2,000,000	0
07330N-AC-9	BRANCH BANKING & TRUST,SR UNSECURED		09/04/2013	DEUTSCHE BANC		3,998,560	4,000,000	0
081437-AH-8	BEMIS CO. INC. CALLABLE SR UNSECURED		02/20/2013	RAYMOND JAMES & ASSOCIATES		3,785,320	3,500,000	56,875
096630-AB-4	BOARDWALK PIPELINES LLC,MW@35 BULLET		11/21/2013	WELLS FARGO BANK		2,936,258	2,600,000	29,485
10112R-AU-8	BOSTON PROPERTIES LP,M/W SR UNSECURED		01/08/2013	RAYMOND JAMES & ASSOCIATES		3,890,207	3,668,000	62,764
10112R-AV-6	BOSTON PROPERTIES LP, SR UNSECURED		04/03/2013	VARIOUS		3,986,710	4,000,000	0
10138M-AK-1	BOTTLING GROUP LLC, M/W SR UNSECURED		11/05/2013	VARIOUS		7,783,139	6,810,000	59,054
111320-AE-7	BROADCOM CORP., SR UNSECURED		11/12/2013	VARIOUS		6,412,937	6,276,000	28,640
118230-AG-6	BUCKEYE PARTNERS LP,MW@35		12/05/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,211,497	1,070,000	26,074
118230-AH-4	BUCKEYE PARTNERS LP,MW@30 BULLET		10/29/2013	WELLS FARGO BANKS		3,913,105	3,500,000	40,639
118230-AK-7	BUCKEYE PARTNERS LP,SR UNSECURED		06/03/2013	VARIOUS		3,996,960	4,000,000	0
118230-AL-5	BUCKEYE PARTNERS LP,MW@20 CALLABLE		11/13/2013	WELLS FARGO BANKS		2,990,100	3,000,000	883
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE		07/22/2013	VARIOUS		7,852,198	7,866,667	0
124857-AG-8	CBS CORP, SR UNSECURED, CALLABLE		01/24/2013	STIFEL NICOLAUS		3,089,610	3,000,000	41,625
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE		07/18/2013	KGS-ALPHA CAPITAL MA		3,758,672	3,866,667	1,520
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE		09/26/2013	VARIOUS		6,858,070	6,919,000	4,646

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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
12646R-AA-3	CST BRANDS INC,144A M/W SR UNSECURED		04/25/2013	CREDIT SUISSE		783,720	768,000	0
127055-AH-4	CABOT CORP M/W SR UNSECURED		03/15/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,022,280	2,000,000	13,361
127055-AJ-0	CABOT CORP,M/W SR UNSECURED		09/25/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		5,122,995	5,079,000	32,912
131347-BY-1	CALPINE CORP,144A 1ST LIEN		02/25/2013	VARIOUS		1,481,220	1,340,000	12,481
131347-CA-2	CALPINE CORP,MW@50 CALLABLE		10/18/2013	VARIOUS		1,359,149	1,355,000	0
133131-AT-9	CAMDEN PROPERTY TRUST,MW@25 SR UNS		03/12/2013	U S BANCORP INVESTMENTS, INC		3,302,454	3,400,000	27,304
134429-AT-6	CAMPBELL SOUP CO,MW@35		11/05/2013	PIPER JAFFRAY, INC.		3,847,498	3,486,000	36,167
140420-NE-6	CAPITAL ONE BANK USA NA,CALLABLE		11/18/2013	VARIOUS		3,902,679	3,900,000	0
14149Y-AY-4	CARDINAL HEALTH, INC M/W SR UNSECURED		02/27/2013	SEAPORT GROUP SECURITIES		2,032,980	2,000,000	2,133
142339-AF-7	CARLISLE COMPANIES INC,M/W SR UNSECURED		05/15/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,526,215	3,500,000	1,823
14754D-AD-2	CASH AMERICA INT'L,144A M/W SR UNSECURED		05/08/2013	JEFFERIES & CO., INC.		1,775,000	1,775,000	0
14912L-5Q-0	CATERPILLAR FINANCIAL SE,SR UNSECURED		02/25/2013	GOLDMAN SACHS & COMPANY		3,977,320	4,000,000	0
156700-AS-5	CENTURYLINK INC, SR UNSECURED		02/28/2013	JP MORGAN CHASE		2,040,000	2,000,000	54,778
156700-AW-6	CENTURYLINK INC, M/W SR UNSECURED		05/06/2013	DEUTSCHE BANC		1,293,588	1,195,000	8,963
163893-AD-2	CHEMTURA CORP, M/W SR UNSECURED		07/23/2013	VARIOUS		1,672,455	1,664,000	284
171340-AH-5	CHURCH & DWIGHT CO INC,M/W SR UNSECURED		01/22/2013	DAVIDSON (D.A.) & CO		1,799,846	1,799,000	17,097
171871-AN-6	CINCINNATI BELL INC, CO GUARNT		05/08/2013	VARIOUS		2,214,861	2,050,000	10,522
17275R-AE-2	CISCO SYSTEMS INC SR NOTE,MW@30 BULLET		11/19/2013	BNP PARIBUS		3,983,490	3,500,000	46,681
172967-GG-0	CITIGROUP INC, SR UNSECURED		01/03/2013	CITIGROUP GLOBAL MARKETS		3,989,880	4,000,000	0
172967-GT-2	CITIGROUP INC, SUBORDINATED		05/07/2013	CITIGROUP GLOBAL MARKETS		3,978,280	4,000,000	0
18538R-AG-8	CLEARWATER PAPER CORP, SR UNSECURED		01/18/2013	VARIOUS		2,112,979	2,100,000	130
191098-AH-5	COCA-COLA BOTTL M/W SR UNSEC		09/20/2013	CANTOR FITZGERALD, LP		2,181,280	2,000,000	27,778
20030N-BF-7	COMCAST CORP,M/W SR UNSECURED		01/08/2013	BARCLAYS CAPITAL INC FIXED		1,996,720	2,000,000	0
205887-BQ-4	CONAGRA FOODS INC,M/W SR UNSECURED		01/15/2013	BANK OF AMERICA		1,000,000	1,000,000	0
207597-EE-1	CONN LIGHT & PWR, M/W 1ST REF MORT 09-A		11/21/2013	WELLS FARGO BANK		3,934,514	3,400,000	59,736
207597-EF-8	CONNECTICUT LIGHT & POWER,M/W SECURED		01/08/2013	BARCLAYS CAPITAL INC FIXED		993,510	1,000,000	0
20825C-AR-5	CONOCOPHILLIPS,MW@50 BULLET		11/20/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,796,833	3,230,000	58,813
20854P-AH-2	CONSOL ENERGY INC, M/W SR UNSECURED		01/15/2013	VARIOUS		3,901,640	3,788,000	89,927
212015-AL-5	CONTINENTAL RESOURCES, SR UNSECURED		04/02/2013	BANK OF AMERICA		1,744,000	1,744,000	0
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS		06/20/2013	VARIOUS		7,340,938	7,354,167	1,814
232820-AJ-9	CYTEC INDUSTRIES, INC M/W SR UNSECURED		04/18/2013	VARIOUS		10,042,437	9,950,000	11,958
237264-AA-4	DARLING ESCROW CORP,MW@50 CALLABLE		12/19/2013	VARIOUS		1,088,263	1,086,000	0
24823U-AH-1	DENBURY RESOURCES INC,SR SUBORDINATED		01/22/2013	BANK OF AMERICA		2,395,000	2,395,000	0
25179M-AP-8	DEVON ENERGY CORP., M/W SR UNSECURED		02/27/2013	SCOTIA CAPITAL		2,022,180	2,000,000	19,681
25389J-AK-2	DIGITAL REALTY TRUST LP, M/W SR UNSECURE		03/04/2013	VARIOUS		3,047,825	3,050,000	50,060
25456G-AB-6	DRCT 2013-2 A2		10/03/2013	JP MORGAN CHASE		1,977,973	1,978,000	0
25470D-AH-2	DISCOVERY COMMUNICATIONS,M/W SR UNSEC		03/12/2013	JP MORGAN CHASE		499,190	500,000	0
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC		11/12/2013	JP MORGAN CHASE		17,571,012	16,310,375	78,564
26138E-AN-9	DR PEPPER SNAPPLE GROUP, M/W CO GUARNT		11/05/2013	VARIOUS		2,670,657	2,636,000	21,513
263534-CK-3	DUPONT (E.I.) DE NEMOURS, SR UNSECURED		02/12/2013	GOLDMAN SACHS & COMPANY		1,999,300	2,000,000	0
26884A-BA-0	ERP OPERATING LP,M/W SR UNSECURED		04/03/2013	VARIOUS		3,484,990	3,500,000	0
26926X-AB-9	EV ENERGY PARTNERS/FIN,SR UNSECURED		01/25/2013	RBC CAPITAL MARKET CORP		1,257,250	1,175,000	27,417
269871-AA-7	EAGLE SPINCO INC,144A SR UNSECURED		01/17/2013	BARCLAYS CAPITAL INC FIXED		858,000	858,000	0
277432-AJ-9	EASTMAN CHEMICAL CO, SR UNSECURED		09/10/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,120,540	3,000,000	22,000
283695-BP-8	EL PASO NATURAL GAS,MW@25 BULLET		10/16/2013	DAVIDSON (D.A.) & CO		2,925,832	2,600,000	2,578
284710-AE-0	ELDORADO RESORTS LLC,144A SECURED		03/08/2013	BANK OF AMERICA		1,264,230	1,277,000	22,618
291011-BA-1	EMERSON ELECTRIC CO,MW@37.5 BULLET		11/21/2013	RAYMOND JAMES & ASSOCIATES		2,291,460	2,000,000	11,389
29264F-AG-1	ENDO PHARMACEUTICAL HLDG,CALLABLE		06/26/2013	VARIOUS		1,716,375	1,650,000	42,058
29271L-AA-2	ENDO FINANCE CO,MW@50		12/11/2013	RBC CAPITAL MARKET CORP		1,521,255	1,518,000	0
29379V-AR-4	ENTERPRISE PRODUCTS OPER,SR UNSECURED		09/10/2013	MORGAN STANLEY & COMPANY		3,136,920	3,000,000	31,450
29379V-AU-7	ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR		01/08/2013	JP MORGAN CHASE		3,864,140	3,500,000	57,488
29379V-AZ-6	ENTERPRISE PRODUCTS OPER,M/W SR UNSEC		03/11/2013	WELLS FARGO BANKS		3,914,537	3,900,000	0
29444U-AL-0	EQUINIX INC, M/W SR UNSECURED, CALLABLE		02/28/2013	JP MORGAN CHASE		1,705,000	1,705,000	0
29482P-AA-8	ERICKSON AIR-CRANE INC 144A 2ND LIEN		05/03/2013	VARIOUS		2,203,033	2,175,000	524
29717P-AD-9	ESSEX PORTFOLIO,MW@35 CALLABLE		04/11/2013	VARIOUS		4,342,946	4,263,000	20,898
29717P-AE-7	ESSEX PORTFOLIO LP,M/W SR UNSECURED		04/10/2013	VARIOUS		2,480,275	2,500,000	0
30291D-AA-4	FRS LLC,144A ELIGIBLE		09/11/2013	ROYAL BANK SCOTLAND		1,851,683	1,870,978	94
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG		07/09/2013	VARIOUS		10,968,283	11,000,000	10,224
30291D-AC-0	FLAGSHIP RAIL CAR 2013 SUBORDINATED BOND		05/01/2013	BARCLAYS CAPITAL INC FIXED		3,655,109	3,568,000	7,065
336130-AA-7	FIRST QUALITY FINANCE CO,144A SR UNSEC		05/09/2013	VARIOUS		1,199,870	1,187,000	0
340711-AT-7	FLORIDA GAS TRANSMISSION,MW@40 BULLET		11/20/2013	MIZUHO SECURITIES USA INC		2,442,953	2,208,000	43,455
34354P-AC-9	FLOWSERVE CORP, SR UNSECURED		05/16/2013	VARIOUS		8,645,319	8,535,000	103,578
35671D-BD-6	FREEPORT-MCMORAN C & G		02/28/2013	BANK OF AMERICA		999,900	1,000,000	0
35671D-BG-9	FREEPORT-MCMORAN C & G		05/31/2013	FTN FINANCIAL		7,872,652	7,900,000	39,043
35906A-AN-8	FRONTIER COMMUNICATIONS,SR UNSECURED		03/27/2013	JP MORGAN CHASE		935,000	935,000	0

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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
361448-AP-8	GATX CORP,MW@25 BULLET		11/05/2013	MORGAN STANLEY & COMPANY		7,377,684	7,400,000	109,995
361448-AQ-6	GATX CORP,M/W SR UNSECURED		03/15/2013	VARIOUS		3,971,860	4,000,000	217
361841-AC-3	GLP CAPITAL LP / FIN II, BULLET		10/23/2013	BANK OF AMERICA - MERRIL LYNCH		2,084,413	2,081,000	0
364725-AX-9	GANNETT CO INC,144A SR UNSECURED		07/24/2013	JP MORGAN CHASE		1,662,808	1,687,000	0
36962G-4D-3	GENERAL ELEC CAP CORP, BULLET		11/20/2013	RBC CAPITAL MARKET CORP		3,934,623	3,300,000	59,400
36962G-6S-8	GENERAL ELEC CAP CORP,SR UNSECURED		01/03/2013	BANK OF AMERICA		1,996,240	2,000,000	0
37244D-AC-3	GENON ENERGY INC, MW +50BP		06/20/2013	VARIOUS		1,785,030	1,592,000	27,937
373200-AY-0	AXIALL CORP,MW		01/17/2013	BARCLAYS CAPITAL INC FIXED		1,131,975	1,118,000	0
373334-JP-7	GEORGIA POWER COMPANY,MW@15 BULLET		11/21/2013	VARIOUS BROKERS		2,328,522	2,100,000	43,385
374689-AF-4	GIBRALTAR INDUSTRIES INC,M/W@50, CALLABL		08/08/2013	VARIOUS		2,052,051	2,000,000	20,279
37476R-AA-5	GIBSON BRANDS INC,144A SR SECURED		07/24/2013	VARIOUS		947,830	922,000	0
38147M-AA-3	GOLDMAN SACHS GROUP INC,SR UNSECURED		10/28/2013	VARIOUS		7,843,683	7,750,000	31,695
412690-AC-3	M&F WORLWIDE CORP,144A M/W P/P		01/15/2013	GOLDMAN SACHS & COMPANY		1,646,370	1,620,000	76,343
427093-AH-2	HERCULES OFFSHORE INC,144A SR UNSECURED		09/17/2013	DEUTSCHE BANC		894,000	894,000	0
437076-AZ-5	HOME DEPOT, INC SR UNSECURED,CALLABLE		04/02/2013	BANK OF AMERICA		998,440	1,000,000	0
443510-AF-9	HUBBELL, INC., M/W SR UNSECURED		01/08/2013	SEAPORT GROUP SECURITIES		1,538,013	1,438,000	8,109
446413-AD-8	HUNTINGTON INGALLS INDUS,M/W SR UNSEC		01/17/2013	DEUTSCHE BANC		2,928,230	2,644,000	66,981
448579-AE-2	HYATT HOTELS CORP, M/W SR UNSECURED		05/08/2013	VARIOUS		3,907,740	3,900,000	816
45167R-AF-1	IDEX CORP, MW@35 CALLABLE		02/21/2013	RAYMOND JAMES & ASSOCIATES		3,726,065	3,500,000	28,992
459506-AC-5	INT'L FLAVOR & FRAGRANCES SR UNSECURED		04/02/2013	VARIOUS		3,013,580	3,000,000	178
462651-AA-8	IRACORE INTERNATIONAL INC,144A SECURED		05/31/2013	JEFFERIES & CO., INC.		1,599,090	1,550,000	885
46625H-JH-4	JPMORGAN & CHASE CO, SR UNSECURED		01/17/2013	JP MORGAN CHASE		999,920	1,000,000	0
46625H-JJ-0	JP MORGAN CHASE & CO.SUBORDINATED		05/15/2013	VARIOUS		7,919,640	8,000,000	7,125
47232M-AA-0	JEFFERIES FIN LLC/JFIN,144A SR UNSECURED		04/09/2013	JEFFERIES & CO., INC.		1,528,575	1,505,000	1,820
47233G-AA-2	JEFFERIES LOANCORE/FINANCE,144A SR UNSEC		05/21/2013	JEFFERIES & CO., INC.		1,667,796	1,651,000	0
476556-CW-3	JERSEY CENTRAL , M/W SR NOTE		11/20/2013	CITICORP SECURITIES MARKETS, INC.		2,904,564	2,600,000	71,002
489170-AC-4	KENNAMETAL INC, M/W SR UNSECURED		02/25/2013	FTN FINANCIAL		1,038,150	1,000,000	1,399
489170-AD-2	KENNAMETAL INC, M/W SR UNSECURED, CALLAB		11/20/2013	VARIOUS		10,869,403	11,102,000	47,465
49326E-EE-9	KEYCORP, CALLABLE		11/05/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,903,205	3,900,000	0
49327M-2A-1	KEY BANK NA, SR UNSECURED		01/29/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,998,080	2,000,000	0
49446R-AK-5	KIMCO REALTY CORP, M/W SR UNSECURED		05/14/2013	JP MORGAN CHASE		1,985,340	2,000,000	0
494550-AY-2	KINDER MORGAN ENER PART,MW@40		12/05/2013	WELLS FARGO BANK		3,333,347	2,900,000	55,120
494550-BM-7	KINDER MORGAN ENER PART,M/W SR UNSECURED		01/07/2013	VARIOUS BROKERS		3,613,190	3,500,000	49,306
494550-BQ-8	KINDER MORGAN ENER, M/W SR UNSECURED		05/16/2013	VARIOUS		10,012,503	9,900,000	16,528
494550-BR-6	KINDER MORGAN ENER PART,MW@20 BULLET		11/12/2013	DEUTSCHE BANC		3,896,139	3,900,000	28,708
49456B-AA-9	KINDER MORGAN INC/DELAWA,MW@50		10/31/2013	VARIOUS		2,042,979	2,031,000	0
50187V-AD-3	LEAF II RECEIVABLES FUNDING LLC		09/19/2013	CREDIT SUISSE		999,978	1,000,000	0
501889-AA-7	LKQ CORP,144A M/W SR UNSECURED		10/11/2013	VARIOUS		2,339,485	2,300,000	6,105
50540R-AJ-1	LABORATORY CORP OF AMER HLDGS, SR UNSEC		05/15/2013	FTN FINANCIAL		3,821,650	3,500,000	2,248
50540R-AK-8	LABORATORY CORP OF AMER HLDGS,SR UNSEC		07/09/2013	JANNEY MONTGOMERY SCOTT, INC.		1,985,100	2,000,000	16,989
514665-AA-6	LAND O'LAKES CAP TRST 1,M/W 144A		05/09/2013	BAIRD, RW		2,205,263	2,175,000	26,149
536022-AH-9	LINN ENERGY LLC/FIN CORP, 144A SR NOTES		12/12/2013	VARIOUS		1,637,000	1,700,000	18,365
539830-AT-6	LOCKHEED MARTIN CORP., M/W SR UNSECURED		10/28/2013	JP MORGAN CHASE		2,197,040	2,000,000	39,194
55448Q-AQ-9	MACK-CALI REALTY LP,CALLABLE SR UNSECURE		03/26/2013	JEFFERIES & CO., INC.		1,070,800	1,000,000	20,750
55448Q-AS-5	MACK-CALI REALTY CORP,M/W SR UNSECURED		05/03/2013	VARIOUS		4,892,350	5,000,000	0
55933J-AB-0	MAGNACHIP SEMICONDUCTOR		09/25/2013	VARIOUS		2,669,278	2,671,000	8,809
565849-AK-2	MARATHON OIL CORP, M/W SR UNSECURED		02/05/2013	VARIOUS		6,818,480	7,000,000	52,267
571903-AJ-2	MARRIOTT INTERNATIONAL,SR UNSECURED		11/05/2013	CIBC WORLD MARKETS		7,849,939	7,700,000	40,775
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING,144A SR UNSEC		04/16/2013	WELLS FARGO BANKS		2,569,398	2,600,000	361
577081-AY-8	MATTEL, INC. M/W SR UNSECURED, CALLABLE		04/02/2013	VARIOUS		7,844,400	7,800,000	9,555
57772K-AB-7	MAXIM INTEGRATED PRODUCT, M/W SR UNSEC		03/11/2013	JP MORGAN CHASE		2,483,995	2,500,000	0
57772K-AC-5	MAXIM INTEGRATED PRODUCT,MW@20 BULLET		11/14/2013	VARIOUS		3,987,460	4,000,000	0
58155Q-AG-8	MCKESSON CORP,SR UNSECURED		03/05/2013	JP MORGAN CHASE		998,780	1,000,000	0
589331-AN-7	MERCK SHARP & DOHME CORP, SR UNSECURED		11/18/2013	MORGAN STANLEY & COMPANY		3,912,788	3,400,000	66,583
59001A-AQ-5	MERITAGE HOMES CORP, MW@50		10/23/2013	BARCLAYS CAPITAL INC FIXED		2,220,750	2,100,000	11,025
59217G-AX-7	MET LIFE GLOB FUNDING I, 144A SECURED		01/03/2013	VARIOUS		3,728,302	3,720,000	0
61746B-DJ-2	MORGAN STANLEY, M/W SR UNSECURED		04/11/2013	VARIOUS		7,604,040	7,500,000	18,594
61945C-AA-1	MOSAIC CO, M/W SR UNSECURED		01/09/2013	VARIOUS BROKERS		3,723,020	3,500,000	21,510
626738-AA-6	MURPHY OIL USA INC,144A SR UNSECURED		08/09/2013	VARIOUS		945,770	942,000	0
62875F-AB-4	NAI ENTER HOLDINGS LLC, 144A SECURED		07/30/2013	BARCLAYS CAPITAL INC FIXED		2,413,658	2,399,000	0
628865-AA-5	NCR ESCROW CORP,MW@50 CALLABLE		12/06/2013	JP MORGAN CHASE		2,422,500	2,400,000	0
629377-BR-2	NRG ENERGY INC, SR UNSECURED		06/26/2013	JP MORGAN CHASE		57,960	56,000	546
636180-BL-4	NATIONAL FUEL GAS CO,SR UNSECURED		03/04/2013	VARIOUS		6,212,785	6,180,000	5,110
637417-AE-6	NATL RETAIL PROPERTIES, M/W SR UNSECURED		04/02/2013	VARIOUS		6,741,789	6,585,000	126,451
63946C-AD-0	NBCUNIVERSAL ENTERPRISE, MW@20		10/28/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,979,620	2,000,000	1,755

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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
64110L-AD-8	NETFLIX INC,144A M/W@50		09/10/2013	VARIOUS		4,136,801	4,134,000	12,422
651229-AN-6	NEWELL RUBBERMAID INC, MW@25 BULLET		11/14/2013	FTN FINANCIAL		3,995,360	4,000,000	38,267
651639-AN-6	NEWMONT MINING CORP, CALLABLE CO GUARNT		02/13/2013	STIFEL NICOLAUS		1,512,495	1,500,000	22,458
666807-BA-9	NORTHROP GRUMAN CORP,MW@25 BULLET		11/14/2013	DEUTSCHE BANC		3,955,980	3,500,000	53,025
670346-AG-0	NUCOR CORP,MW@25 BULLET		11/13/2013	DAVIDSON (D.A.) & CO		3,434,100	3,000,000	80,021
681936-AZ-3	OMEGA HEALTHCARE INVESTORES, CALLABLE		07/17/2013	BANK OF AMERICA		2,077,336	2,000,000	40,328
682680-AQ-6	ONEOK, INC. SR UNSECURED, CALLABLE		05/06/2013	VARIOUS		7,555,306	7,030,000	77,199
68389X-AG-0	ORACLE CORP, M/W SR UNSECURED		11/20/2013	DAVIDSON (D.A.) & CO		3,729,697	3,259,000	62,012
68389X-AN-5	ORACLE CORP, MW@10		10/24/2013	FTN FINANCIAL		2,970,660	3,000,000	1,400
68389X-AQ-8	ORACLE CORP, M/W SR UNSECURED		09/26/2013	VARIOUS		4,035,788	4,020,000	14,943
693476-BB-8	PNC FUNDING CORP., SUBORDINATED		10/03/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,909,045	3,500,000	36,641
69349L-AK-4	PNC BANK NA, SUBORDINATED, CALLABLE		02/04/2013	VARIOUS		5,953,460	6,000,000	2,950
704549-AK-0	PEABODY ENERGY CORP, M/W SR UNSECURED		07/10/2013	CREDIT SUISSE		2,018,540	2,000,000	16,944
704549-AM-6	PEABODY ENERGY CORP, MW@50 CALLABLE		11/08/2013	DEUTSCHE BANC		1,267,419	1,235,000	38,379
707882-AC-0	PENN VIRGINIA CORP,SR UNSECURED		03/27/2013	CREDIT SUISSE		1,302,000	1,302,000	43,789
713448-CG-1	PEPSICO, INC M/W SR UNSECURED		02/25/2013	JP MORGAN CHASE		1,998,080	2,000,000	0
718546-AJ-3	PHILLIPS 66, MW@35		10/02/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,077,340	2,000,000	25,567
726505-AP-5	PLAINS EXPLORATION & PRO,M/W SR UNSEC		06/04/2013	VARIOUS		2,883,778	2,550,000	53,913
72650R-BB-7	PLAINS ALL AMER PIPELINE,MW@20, SR		01/18/2013	VARIOUS BROKERS		1,978,360	2,000,000	6,967
73179P-AK-2	POLYONE CORP		03/26/2013	VARIOUS		2,133,598	2,116,000	2,603
74005P-AU-8	PRAXAIR INC, SR UNSECURED		11/13/2013	VARIOUS		5,568,341	4,930,000	70,307
74164M-AA-6	PRIMERICA INC,M/W SR UNSECURED		03/12/2013	FTN FINANCIAL		1,935,434	1,754,000	13,886
74256L-AG-4	PRINCIPAL LFE GLB FND II, BULLET		11/05/2013	DEUTSCHE BANC		3,917,706	3,900,000	10,481
74348T-AJ-1	PROSPECT CAPITAL CORP, M/W SR UNSECURED		06/04/2013	VARIOUS		6,672,525	6,700,000	44,601
749571-AB-1	RHP HOTEL PPTY/RHP FINAN,MW		04/02/2013	DEUTSCHE BANC		696,038	690,000	192
74978D-AA-2	DONNELEY RR & SONS CO, SR UNSECURED		02/28/2013	BANK OF AMERICA		1,990,000	2,000,000	0
756109-AN-4	REALTY INCOME CORP, M/W SR UNSECURED		01/08/2013	RAYMOND JAMES & ASSOCIATES		3,941,200	4,000,000	32,861
758766-AG-4	REGAL ENTERTAINMENT GROUP,M/W SR UNSEC		12/23/2013	VARIOUS		1,666,386	1,671,000	153
760759-AL-4	REBULIC SERVICES, INC.M/W CO GUARNT		07/17/2013	VARIOUS		5,781,006	5,425,000	28,402
760761-AB-2	REPUBLIC SERVICES INC,MW@35 BULLET		11/26/2013	DAVIDSON (D.A.) & CO		2,065,518	1,800,000	21,175
761565-AB-6	REX ENERGY CORP		04/23/2013	RBC CAPITAL MARKET CORP		2,095,819	1,975,000	65,244
761735-AP-4	REYNOLDS GRP ISS/REYNOLD,MW@50 CALL		06/13/2013	BANK OF AMERICA		480,938	475,000	4,780
774341-AB-7	ROCKWELL COLLINS INC,M/W SR UNSECURED		11/21/2013	PIPER JAFFRAY, INC.		3,245,466	2,817,000	53,816
776696-AD-8	ROPER INDUSTRIES INC, MW SR UNSECURED		10/22/2013	DAVIDSON (D.A.) & CO		2,049,928	2,045,000	16,814
776696-AE-6	ROPER INDUSTRIES INC, M/W SR UNSECURED		03/13/2013	DAVIDSON (D.A.) & CO		1,985,260	2,000,000	20,313
776696-AF-3	ROPER INDUSTRIES INC,M/W SR UNSECURED		08/21/2013	VARIOUS		7,914,530	8,000,000	14,464
777779-AD-1	ROSETTA RESOURCES INC,M/W SR UNSECURED		05/30/2013	VARIOUS		1,325,086	1,295,000	2,258
78355H-JN-0	RYDER SYSTEMS INC,SR UNSECURED		09/11/2013	SEAPORT GROUP SECURITIES		2,003,076	1,800,000	5,400
78355H-JT-7	RYDER SYSTEMS INC,M/W SR UNSECURED		08/19/2013	PIPER JAFFRAY, INC.		996,350	1,000,000	11,875
78355H-JU-4	RYDER SYSTEMS, INC M/W SR UNSECURED		07/18/2013	VARIOUS		5,996,537	6,030,000	25,950
78486Q-AC-5	SILICON VALLEY BANK, MW T+45		06/13/2013	FTN FINANCIAL		1,487,405	1,325,000	18,398
808513-AG-0	CHARLES SCHWAB CORP, SR UNSECURED		02/04/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,030,520	1,000,000	14,333
808513-AJ-4	CHARLES SCHWAB CORP,M/W SR UNSECURED		07/22/2013	JP MORGAN CHASE		999,720	1,000,000	0
81211K-AS-9	SEALED AIR CORP, MW@50 CALLABLE		10/22/2013	VARIOUS		2,670,739	2,499,000	63,986
816752-AC-3	SEMINOLE HARD ROCK ENT I,144A SR UNSECUR		05/20/2013	VARIOUS		2,017,738	2,000,000	983
828807-CN-5	SIMON PROPERTY GRP,MW@20		03/07/2013	VARIOUS		5,885,630	6,000,000	36,514
829259-AP-5	SINCLAIR TELEVISION GROUP,144A SR UNSECU		10/21/2013	VARIOUS		2,190,538	2,170,000	1,309
82967N-AL-2	SIRIUS XM RADIO INC, 144A SR UNSECURED		05/08/2013	JP MORGAN CHASE		1,941,613	1,932,000	0
845467-AH-2	SOUTHWESTERN ENERGY CO,MW@35 CALL		05/15/2013	VARIOUS		5,930,711	5,600,000	76,852
84756N-AB-5	SPECTRA ENERGY PARTNERS,M/W SR UNSECURED		04/10/2013	DAVIDSON (D.A.) & CO		2,271,024	2,100,000	32,200
84756N-AC-3	SPECTRA ENERGY PARTNERS,SR UNSECURED		11/18/2013	VARIOUS		3,580,778	3,493,000	10,975
852061-AR-1	SPRINT NEXTEL CORP, M/W SR UNSECURED		06/25/2013	BARCLAYS CAPITAL INC FIXED		1,718,040	1,648,000	42,619
85375C-BD-2	STANDARD PACIFIC CORP,M/W SR UNSECURED		08/01/2013	CITIGROUP GLOBAL MARKETS		1,191,000	1,191,000	0
854502-AD-3	STANLEY BLACK & DECKER I,M/W SR UNSECUR		01/17/2013	VARIOUS BROKERS		2,179,580	2,158,000	13,386
857477-AL-7	STATE STREET CORP,SUBORDINATED		05/29/2013	VARIOUS		3,955,060	4,000,000	3,531
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P		07/02/2013	VARIOUS		8,552,747	8,481,052	4,720
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE		10/25/2013	VARIOUS		8,961,984	8,885,883	4,717
86723C-AA-6	SUNCOKE ENERGY PART LP/FI,144A SR UNSEC		09/04/2013	VARIOUS		2,237,581	2,188,000	3,511
867914-BF-9	SUNTRUST BANKS INC,CALLABLE		10/29/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,977,295	3,950,000	1,547
871503-AH-1	SYMANTEC CORP,MW@25 SR UNSECUR		02/12/2013	FTN FINANCIAL		2,104,620	2,000,000	35,000
87233Q-AA-6	TC PIPELINES LP,M/W SR UNSECURED		05/08/2013	CITIGROUP GLOBAL MARKETS		3,286,440	3,000,000	57,350
87236Y-AA-6	TD AMERITRADE HOLDING CO., M/W CO GUARNT		08/07/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,587,611	1,358,000	14,998
87264A-AA-3	T-MOBILE USA INC,144A SR UNSECURED		08/14/2013	VARIOUS		1,180,920	1,177,000	0
87264A-AD-7	T-MOBILE USA INC,MW@50, CALLABLE		11/15/2013	VARIOUS		1,321,743	1,269,000	26,099
87264A-AJ-4	T-MOBILE USA INC,MW@50 CALLABLE		11/18/2013	JP MORGAN CHASE		1,700,000	1,700,000	0

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87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE		03/05/2013	VARIOUS		7,441,989	7,400,000	3,372
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE		07/03/2013	BARCLAYS CAPITAL INC FIXED		4,406,076	4,379,167	9,903
87407P-AE-0	TAL 2013-2A A		10/31/2013	NOMURA SECURITIES		3,998,280	4,000,000	0
88160Q-AA-1	TESORO LOGISTICS LP/CORP, M/W CALLABLE		07/09/2013	DEUTSCHE BANC		1,714,275	1,710,000	28,185
88160Q-AD-5	TESORO LOGISTICS LP/CORP		08/01/2013	BANK OF AMERICA		715,575	713,000	175
882384-AA-8	TEXAS EASTERN TR, 144A M/W SR UNSECURED		10/16/2013	DAVIDSON (D.A.) & CO		2,951,286	2,600,000	15,600
883556-AY-8	THERMO FISHER SCIENTIFIC,SR UNSECURED		09/17/2013	PIPER JAFFRAY, INC.		3,118,920	3,000,000	5,067
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A		10/29/2013	MORGAN STANLEY & COMPANY		6,351,163	6,429,363	5,094
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE		07/29/2013	KGS-ALPHA CAPITAL MA		3,525,293	3,500,000	0
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN		10/30/2013	VARIOUS		3,084,130	3,103,000	2,100
911312-AK-2	UNITED PARCEL SERVICE, M/W SR UNSECURED		11/20/2013	PIPER JAFFRAY, INC.		3,924,688	3,400,000	26,138
91359P-AJ-9	UNIVERSAL HOSPITAL SERVICESMW@50 CALLABL		02/07/2013	BARCLAYS CAPITAL INC FIXED		1,052,049	989,000	38,753
918866-AU-8	VALASSIS COMMUNICATION, CALLABLE		11/07/2013	BARCLAYS CAPITAL INC FIXED		661,723	661,000	11,791
920355-AG-9	VALSPAR CORP., CALLABLE SR UNSECURED		04/10/2013	VARIOUS		4,345,470	4,000,000	33,367
92276M-AZ-8	VENTAS REALTY LP/CAP CRP,M/W SR UNSECURE		01/16/2013	FTN FINANCIAL		985,810	1,000,000	15,257
92276M-BA-2	VENTAS REALTY LP,MW@25		02/06/2013	RAYMOND JAMES & ASSOCIATES		1,999,360	2,000,000	6,444
92276M-BB-0	VENTAS REALTY LP,M/W SR UNSECURED		03/14/2013	VARIOUS		2,001,520	2,000,000	0
92343V-BM-5	VERIZON COMMUNICATIONS,SR UNSECURED		09/11/2013	VARIOUS		3,912,959	3,800,000	0
92343V-BP-8	VERIZON COMMUNICATIONS,MW@35 BULLET		10/29/2013	BAIRD, RW		3,725,925	3,500,000	15,259
92553P-AR-3	VIACOM INC,M/W SR UNSECURED, CALLABLE		04/11/2013	VARIOUS		5,951,297	5,900,000	10,228
92553P-AS-1	VIACOM INC, SR UNSECURE		08/15/2013	VARIOUS		2,485,375	2,500,000	139
929043-AG-2	VORNADO REALTY LP, M/W SR UNSECURED		01/28/2013	DAVIDSON (D.A.) & CO		2,303,392	2,080,000	4,622
942683-AF-0	ACTAVIS INC, M/W SR UNSECURED, CALLABLE		05/09/2013	VARIOUS		2,911,211	2,904,000	11,273
942683-AG-8	WATSON PHARMACEUTICALS I, SR UNSECURED		10/22/2013	DAVIDSON (D.A.) & CO		1,498,005	1,500,000	1,875
948565-AA-4	WEEKLEY HOMES LLC/FIN,144A SR UNSECURED		09/11/2013	VARIOUS		2,652,480	2,657,000	9,188
948741-AJ-2	WEINGARTEN REALTY INVEST SR UNSECURED		03/19/2013	VARIOUS		3,988,680	4,000,000	0
94974B-FJ-4	WELLS FARGO & CO.SR SUBORDINATED		05/20/2013	VARIOUS		11,282,563	11,218,000	57,585
96332H-CF-4	WHIRLPOOL CORP, M/W SR UNSECURED		05/06/2013	VARIOUS		10,020,564	9,836,000	25,447
96950F-AD-6	WILLIAMS PARTNERS LP, SR UNSECURED		07/24/2013	FTN FINANCIAL		3,820,005	3,500,000	68,396
96950F-AH-7	WILLIAMS PARTNERS LP, M/W SR NOTE		02/05/2013	DEUTSCHE BANC		3,136,440	3,000,000	27,667
96950F-AJ-3	WILLIAMS PARTNERS LP,M/W, CALLABLE SR UN		05/06/2013	VARIOUS		7,847,279	7,800,000	68,042
97381W-AZ-7	WINDSTREAM CORP,MW@50 CALLALE		01/11/2013	VARIOUS		1,970,544	1,952,000	0
98419M-AA-8	XYLEM INC, MW@40, CALLABLE		10/24/2013	VARIOUS		2,451,437	2,325,000	7,665
988498-AF-8	YUM! BRANDS INC, M/W SR UNSECURED		07/17/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,869,030	3,400,000	63,571
988498-AH-4	YUM! BRANDS INC, SR UNSECURED		02/04/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,879,561	3,700,000	37,000
008911-AX-7	AIR CANADA,144A IST LIEN, CALLABLE	A	10/18/2013	VARIOUS		3,223,729	3,189,000	6,395
008916-AK-4	AGRIUM INC, M/W SR UNSECURED	A	02/06/2013	VARIOUS		4,882,370	5,000,000	52,850
06367V-HL-2	BANK OF MONTREAL,SR UNSECURED,CALLABLE	A	11/14/2013	VARIOUS		11,803,211	11,700,000	20,418
067901-AL-2	BARRICK GOLD CORP. , MW SR. UNSECURED	A	04/09/2013	MORGAN STANLEY & COMPANY		3,955,990	3,800,000	4,470
097751-BF-7	BOMBARDIER INC, 144A P/P, M/W SR UNSEC	A	04/19/2013	VARIOUS		6,614,525	6,319,000	68,611
125094-AD-4	CDP FINANCIAL,144A,M/W SR UNSECURED	A	11/19/2013	MIZUHO SECURITIES USA INC		11,751,092	10,550,000	162,048
136069-FA-4	CANADIAN IMPERIAL BANK,CALLABLE SR UNSEC	A	01/17/2013	CITIGROUP GLOBAL MARKETS		1,998,380	2,000,000	0
136375-BP-6	CANADIAN NATIONAL RR, M/W SR NOTE	A	10/10/2013	VARIOUS BROKERS		2,936,676	2,525,000	61,957
36485M-AG-4	GARDA WORLD SECURITY COR,MW@50	A	11/01/2013	VARIOUS		1,141,758	1,126,000	0
552704-AA-6	MEG ENERGY CORP,144A SR UNSECURED	A	06/26/2013	VARIOUS		2,516,645	2,505,000	42,621
576339-AC-9	MASTER CREDIT CARD TRUST BANK OF MONTREA	A	09/24/2013	JP MORGAN CHASE		2,004,688	2,000,000	657
576339-AM-7	MASTER CREDIT CARD TRUST,144A ELIGIBLE	A	07/25/2013	JP MORGAN CHASE		2,999,391	3,000,000	0
66977W-AN-9	NOVA CHEMICALS CORP, 144A SR UNSECURED	A	07/16/2013	BARCLAYS CAPITAL INC FIXED		1,602,629	1,594,000	0
714294-AE-5	PERRIGO CO LTD, MW@15 BULLET	F	11/05/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,501,275	2,500,000	0
73755L-AJ-6	POTASH CORP.,M/W SR UNSECURED	A	08/19/2013	MESIROW CAPITAL MARKETS		1,550,055	1,500,000	10,969
775109-AW-1	ROGERS COMMUNICATIONS INC,M/W SR UNSEC	A	02/28/2013	JP MORGAN CHASE		499,225	500,000	0
78008S-7D-2	ROYAL BANK OF CANADA, SR UNSECURED	A	07/24/2013	RBC CAPITAL MARKET CORP		2,000,000	2,000,000	0
78008S-VD-5	ROYAL BANK OF CANADA,SR UNSECURED	A	01/07/2013	RBC CAPITAL MARKET CORP		1,997,500	2,000,000	0
78010U-BY-2	ROYAL BANK OF CANADA, SR UNSECURED	A	09/04/2013	RBC CAPITAL MARKET CORP		1,997,540	2,000,000	0
88156L-AC-4	TERVITA CORP,MW@50 CALLABLE	A	10/23/2013	VARIOUS		2,041,990	2,000,000	67,451
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE	A	11/15/2013	GOLDMAN SACHS & COMPANY		1,083,000	1,083,000	0
00038A-AB-9	ABB TREASURY CENTER USA,144A SR UNSECURE	F	07/24/2013	PIPER JAFFRAY, INC.		3,530,887	3,345,000	15,880
00084D-AF-7	ABN AMRO BANK NV,144A P/P SR UNSECURED	F	01/23/2013	MORGAN STANLEY & COMPANY		1,999,540	2,000,000	0
00084D-AH-3	ABN AMRO BANK NV	F	10/23/2013	GOLDMAN SACHS & COMPANY		4,000,000	4,000,000	0
00928Q-AL-5	AIRCASTLE LTD,MW@50 BULLET	F	12/02/2013	CITIGROUP GLOBAL MARKETS		468,000	468,000	0
035242-AA-4	ANHEUSER-BUSCH INBEV FIN,M/W SR UNSECURE	R	01/14/2013	DEUTSCHE BANC		1,986,940	2,000,000	0
05523U-AD-2	BAE SYSTEMS HLDGS INC,144A SR UNSECURED	R	09/16/2013	PIPER JAFFRAY, INC.		2,784,302	2,590,000	12,720
055451-AT-5	BHP BILLITON FIN USA LTD, SR UNSECURED	F	09/25/2013	BARCLAYS CAPITAL INC FIXED		998,540	1,000,000	0
05565Q-BJ-6	BP CAPITAL MARKETS PLC,MW@30 BULLET	F	11/18/2013	BANK OF AMERICA		3,953,250	3,500,000	32,788
05565Q-CB-2	BP CAPITAL MARKETS PLC, M/W SR UNSECURED	F	06/04/2013	VARIOUS		5,039,770	5,300,000	24,028

SCHEDULE D - PART 3

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

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
05565Q-CH-9	BP CAPITAL MARKETS PLC, SR UNSECURED	F	09/23/2013	BNP PARIBUS		1,000,000	1,000,000	0
05617Y-AE-9	BABSON CLO LTD	F	11/22/2013	CITIGROUP GLOBAL MARKETS		1,963,720	2,000,000	0
05617Y-AG-4	BABSON CLO LTD	F	11/22/2013	CITIGROUP GLOBAL MARKETS		2,821,680	3,000,000	0
064255-AM-4	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE	F	02/20/2013	MORGAN STANLEY & COMPANY		3,901,411	3,900,000	0
064255-AQ-5	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE	F	10/28/2013	MORGAN STANLEY & COMPANY		7,028,886	6,900,000	20,160
111013-AK-4	BRITISH SKY BROADCASTING, MW SR UNSECUR	F	02/27/2013	STIFEL NICOLAUS		1,985,000	2,000,000	17,014
14310K-AJ-0	CGMS 2013-4A C	F	10/18/2013	WELLS FARGO BANK		1,940,087	2,000,000	0
20271R-AC-4	COMMONWEALTH BANK AUSTRALIA NY,M/W UNS	F	10/16/2013	JP MORGAN CHASE		3,930,069	3,900,000	6,793
2027A0-GW-3	COMMONWEALTH BANK AUST,144A UNSEC	F	09/16/2013	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0
233851-AR-5	DAIMLER FINANCE NA LLC,MW@25 BULLET	R	11/20/2013	VARIOUS		3,739,151	3,775,000	24,583
233851-AU-8	DAIMLER FINANCE NA LLC,144A SR UNSECURED	R	01/07/2013	JP MORGAN CHASE		995,830	1,000,000	0
233851-BA-1	DAIMLER FINANCE NA LLC,M/W 144A UNSECURE	R	07/24/2013	DEUTSCHE BANC		3,990,080	4,000,000	0
30217A-AA-1	EXPERIAN FINANCE PLC,144A, M/W UNSECURED	F	12/17/2013	FTN FINANCIAL		1,270,735	1,260,000	416
33883B-AD-0	FLAT 2013-1A C	F	11/01/2013	BANK OF AMERICA - MERRIL LYNCH		1,917,600	2,000,000	0
377372-AH-0	GLAXOSMITHKLINE CAP INC,SR UNSECURED	R	03/13/2013	JP MORGAN CHASE		494,960	500,000	0
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE	R	05/03/2013	VARIOUS		13,525,614	13,500,000	1,738
37952U-AC-7	SEACO GLOBAL SC	F	11/04/2013	DEUTSCHE BANC		1,999,839	2,000,000	0
44923Q-AB-0	HYUNDAI CAPITAL AMERICA, SR UNSECURED	F	12/04/2013	WELLS FARGO BANK		3,931,472	3,700,000	411
44923Q-AD-6	HYUNDAI CAPITAL AMERICA,M/W 144A SR UNSE	F	01/03/2013	RAYMOND JAMES & ASSOCIATES		859,146	850,000	4,867
44923Q-AG-9	HYUNDAI CAPITAL AMERICA,144A UNSEC	R	10/25/2013	VARIOUS		7,873,926	7,800,000	25,228
466112-AL-3	JBS USA LLC,144A SR UNSECURED	R	10/15/2013	VARIOUS		1,767,083	1,771,000	40,156
470472-AE-1	JTWN 2013-3A B, FLOATING RATE	F	11/12/2013	JP MORGAN CHASE		2,934,000	3,000,000	0
470472-AG-6	JAMESTOWN CLO LTD	F	11/12/2013	JP MORGAN CHASE		6,552,000	7,000,000	0
493738-AB-4	KIA MOTORS CORP., 144A SR UNSECURED	F	02/04/2013	MITSUBISHI		3,918,670	3,700,000	19,746
60688Q-AC-9	MIZUHO BANK LTD,BULLET	F	10/17/2013	MIZUHO SECURITIES USA INC		3,918,680	4,000,000	861
60688Q-AS-4	MIZUHO CORP BANK LTD,144A SR UNSECURED	F	05/03/2013	MIZUHO SECURITIES USA INC		3,966,478	3,800,000	17,364
63254A-AE-8	NATIONAL AUSTRALIA BANK, SR UNSECURED	F	01/14/2013	GOLDMAN SACHS & COMPANY		3,992,480	4,000,000	0
63254A-AJ-7	NATIONAL AUSTRALIA BANK, SR UNSECURED	F	07/18/2013	MORGAN STANLEY & COMPANY		1,998,960	2,000,000	0
654624-AE-5	NIPPON TELEGRAPH & TELEPHONE, M/W SR UNS	F	10/24/2013	PIPER JAFFRAY, INC.		2,092,126	2,092,000	8,217
654740-AD-1	NISSAN MOTOR ACCEPTANCE, 144A UNSEC	R	09/25/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,843,264	2,902,000	2,177
654742-AC-9	NISSAN MOTOR ACCEPTANCE,144A SR UNSEC	R	10/16/2013	CITIGROUP GLOBAL MARKETS		3,892,863	3,900,000	8,239
67108K-AG-0	OZLM FUNDING LTD	F	11/22/2013	BANK OF AMERICA		6,451,650	6,750,000	0
67590J-AG-8	OCTAGON INVESTMENT PARTNERS CLO	F	11/27/2013	CITICORP SECURITIES MARKETS, INC.		9,891,900	10,000,000	0
69419B-AA-3	PACIFIC DRILLING SA,144A SECURED	F	05/28/2013	VARIOUS		1,595,806	1,594,000	0
76720A-AE-6	RIO TINTO FIN USA PLC, M/W SR UNSECURED	F	07/09/2013	FTN FINANCIAL		976,790	1,000,000	6,365
76720A-AF-3	RIO TINTO FIN USA PLC, SR UNSEC	F	02/07/2013	STIFEL NICOLAUS		2,976,240	3,000,000	40,969
76720A-AM-8	RIO TINTO FIN USA PLC,M/W SR UNSECURED	F	10/25/2013	VARIOUS		4,503,510	4,500,000	28,031
779382-AN-0	ROWAN COMPANIES INC,MW@50 BULLET	R	12/04/2013	VARIOUS		6,960,377	6,350,000	79,701
779382-AP-5	ROWAN COMPANIES INC, M/W SR UNSECURED	F	04/18/2013	SEAPORT GROUP SECURITIES		2,206,100	2,000,000	38,458
81725W-AG-8	SENSATA TECHNOLOGIES BV,144A SR UNSEC	F	04/10/2013	DEUTSCHE BANC		1,556,000	1,556,000	0
822582-AJ-1	SHELL INTERNATIONAL FIN,MW@15 BULLET	F	11/19/2013	MORGAN STANLEY & COMPANY		3,900,225	3,500,000	25,083
83238P-AD-6	SMITHS GROUP PLC,144A, M/W SR UNSECURED	F	06/04/2013	VARIOUS		4,562,366	4,635,000	30,352
85771P-AK-8	STATOIL ASA, M/W UNSECURED	F	05/09/2013	KGS-ALPHA CAPITAL MA		1,492,335	1,500,000	0
85771S-AA-4	STATOIL ASA,MW@35 BULLET	F	11/19/2013	VARIOUS BROKERS		3,919,994	3,400,000	18,346
864662-AG-6	SUDSM 2013-1A C, FLOATING RATE	F	11/14/2013	BANK OF AMERICA		4,457,250	4,500,000	0
865622-AZ-7	SUMITOMO MITSUI BANKING,SR UNSECURED	F	01/10/2013	GOLDMAN SACHS & COMPANY		994,520	1,000,000	0
88165F-AG-7	TEVA PHARM FINANCE LLC,SR UNSECURED	F	03/14/2013	VARIOUS		2,973,950	3,000,000	21,797
88166H-AD-9	TEVA PHARM FINANCE,MW@20	R	06/11/2013	MESIROW CAPITAL MARKETS		2,935,050	3,000,000	16,125
89153U-AF-8	TOTAL CAPITAL CANADA LTD,SR UNSECURED	F	01/10/2013	VARIOUS		3,950,982	3,950,000	0
89233P-7F-7	TOYOTA MOTOR CREDIT CORP,M/W SR UNSECURE	R	01/07/2013	RBC CAPITAL MARKET CORP		2,981,190	3,000,000	0
900212-AE-1	EATON CORP,144A SR UNSECURED	R	09/17/2013	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,820,984	3,825,000	13,929
902133-AM-9	TYCO ELECTRONICS GROUP,SR UNSECURED	F	02/20/2013	STIFEL NICOLAUS		2,037,000	2,000,000	4,278
902133-AN-7	TYCO ELECTRONICS GROUP S,MW@20 CALLABLE	F	11/20/2013	DEUTSCHE BANC		3,994,180	4,000,000	0
908906-AC-4	UNIONBANCAL CORP,M/W SR UNSECURED	R	04/25/2013	DEUTSCHE BANC		1,475,572	1,400,000	17,967
92857W-BC-3	VODAFONE GROUP PLC, SR UNSECURED	F	02/11/2013	VARIOUS		2,991,590	3,000,000	0
961214-BV-4	WESTPAC BANKING CORP, SR UNSECURED	F	10/16/2013	JP MORGAN CHASE		3,954,405	3,900,000	14,517
961214-BZ-5	WESTPAC BANKING CORP, SR UNSECURED	F	01/07/2013	BANK OF AMERICA		1,999,420	2,000,000	0
961214-CC-5	WESTPAC BANKING CORP, SR UNSECURED	F	07/24/2013	JP MORGAN CHASE		3,988,160	4,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,207,336,218	1,179,482,068	6,353,057
8399997. Total - Bonds - Part 3						1,225,947,071	1,197,615,137	6,426,197
8399998. Total - Bonds - Part 5						47,706,478	47,207,000	222,758
8399999. Total - Bonds						1,273,653,549	1,244,822,137	6,648,955
8999997. Total - Preferred Stocks - Part 3						0	XXX	0

SCHEDULE D - PART 3

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

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
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
99C000-01-7	FEDERAL HOME LOAN BANK COMMON STK		11/27/2013	VARIOUS BROKERS	15,775.000	1,577,500		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,577,500	XXX	0
9799997. Total - Common Stocks - Part 3						1,577,500	XXX	0
9799998. Total - Common Stocks - Part 5						0	XXX	0
9799999. Total - Common Stocks						1,577,500	XXX	0
9899999. Total - Preferred and Common Stocks						1,577,500	XXX	0
9999999 - Totals						1,275,231,049	XXX	6,648,955

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31331R-KW-4	FEDERAL FARM CREDIT BANK , NOTE		12/03/2013	MATURITY		1,125,000	1,125,000	1,257,514	1,140,895	0	(15,895)	0	(15,895)	0	1,125,000	0	0	0	70,875	12/03/2013
31331R-P9-0	FEDERAL FARM CREDIT BANK, NOTE		12/11/2013	MATURITY		4,000,000	4,000,000	4,366,960	4,039,894	0	(39,894)	0	(39,894)	0	4,000,000	0	0	0	218,000	12/11/2013
31331R-UY-9	FEDERAL FARM CREDIT BANK, NOTE		05/28/2013	MATURITY		5,000,000	5,000,000	5,341,730	5,016,631	0	(16,631)	0	(16,631)	0	5,000,000	0	0	0	151,500	05/28/2013
31331T-MU-2	FEDERAL FARM CREDIT BANK, BOND		12/12/2013	MATURITY		2,000,000	2,000,000	1,910,800	1,989,065	0	10,935	0	10,935	0	2,000,000	0	0	0	95,000	12/12/2013
3134A4-SA-3	FEDERAL HOME LOAN MTGE CORP. NOTE		01/15/2013	MATURITY		4,000,000	4,000,000	4,009,400	4,000,046	0	(46)	0	(46)	0	4,000,000	0	0	0	90,000	01/15/2013
31364G-BF-5	FEDERAL NATL MORTGAGE ASSN, MTN NOTE		10/02/2013	MATURITY		5,000,000	5,000,000	4,819,860	4,984,598	0	15,402	0	15,402	0	5,000,000	0	0	0	269,000	10/02/2013
31364G-BZ-1	FANNIE MAE, NOTE		10/09/2013	MATURITY		1,250,000	1,250,000	1,323,000	1,260,999	0	(10,999)	0	(10,999)	0	1,250,000	0	0	0	64,000	10/09/2013
362090-S3-7	GOVERNMENT NATIONAL MTGE ASSN-POOL 58138		02/15/2013	SINKING FUND REDEMPTION		150	150	150	150	0	0	0	0	0	150	0	0	0	2	05/15/2013
71654Q-BD-3	PETROLEOS MEXICANOS,M/W SR UNSECURED		06/20/2013	SINKING FUND REDEMPTION		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,463	12/20/2022
71654Q-BF-8	PETROLEOS MEXICANOS,M/W UNSECURED		06/20/2013	SINKING FUND REDEMPTION		75,000	75,000	75,000	75,000	0	0	0	0	0	75,000	0	0	0	638	12/20/2022
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE		10/15/2013	SINKING FUND REDEMPTION		57,854	57,854	57,854	57,854	0	0	0	0	0	57,854	0	0	0	562	01/15/2022
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE		11/15/2013	SINKING FUND REDEMPTION		88,966	88,966	88,966	88,966	0	0	0	0	0	88,966	0	0	0	943	08/15/2024
880591-CW-0	TENNESSEE VALLEY AUTHORITY BOND		03/15/2013	MATURITY		2,000,000	2,000,000	1,981,520	1,999,561	0	439	0	439	0	2,000,000	0	0	0	60,000	03/15/2013
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		12/20/2013	SINKING FUND REDEMPTION		173,913	173,913	173,913	0	0	0	0	0	0	173,913	0	0	0	1,424	12/20/2024
91274E-AA-5	US TRADE FUNDING CORP, 144A P/P,2002-A		05/15/2013	CALLED BY ISSUER at 100.000		279,478	279,478	284,660	281,055	0	(263)	0	(263)	0	280,791	0	(1,313)	(1,313)	13,539	11/15/2014
912828-BH-2	U S TREASURY (150MA,450NV,250NC)		08/15/2013	MATURITY		1,000,000	1,000,000	980,313	998,505	0	1,495	0	1,495	0	1,000,000	0	0	0	42,500	08/15/2013
0599999. Subtotal - Bonds - U.S. Governments						26,200,361	26,200,361	26,821,640	26,083,219	0	(55,457)	0	(55,457)	0	26,201,674	0	(1,313)	(1,313)	1,079,446	XXX
683234-ZR-2	PROVINCE OF ONTARIO, BOND	A	07/15/2013	MATURITY		2,000,000	2,000,000	1,993,700	1,999,292	0	708	0	708	0	2,000,000	0	0	0	70,000	07/15/2013
1099999. Subtotal - Bonds - All Other Governments						2,000,000	2,000,000	1,993,700	1,999,292	0	708	0	708	0	2,000,000	0	0	0	70,000	XXX
199491-F6-3	COLUMBUS OHIO BUILD AMERICA BONDS -C		06/17/2013	CALLED BY ISSUER at 100.000		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,332	07/01/2015
199491-F7-1	COLUMBUS OHIO BUILD AMERICA BONDS - C		06/17/2013	CALLED BY ISSUER at 100.000		1,440,000	1,440,000	1,440,000	1,440,000	0	0	0	0	0	1,440,000	0	0	0	53,007	07/01/2016
199491-F8-9	COLUMBUS OHIO BUILD AMERICA BONDS-C		06/17/2013	CALLED BY ISSUER at 100.000		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	58,964	07/01/2017
342816-VT-9	FLORIDA ST MUN PWR AGY REV		10/01/2013	MATURITY		1,815,000	1,815,000	1,815,000	1,815,000	0	0	0	0	0	1,815,000	0	0	0	102,057	10/01/2013
358216-AP-4	FRESNO, CALIF, PENSION OBLIG MUNICIPAL		06/03/2013	CALLED BY ISSUER at 100.000		305,000	305,000	371,789	313,397	0	1,135	0	1,135	0	314,532	0	(9,532)	(9,532)	11,895	06/01/2014
362848-QA-4	GAINSVILLE UTILS SYS REV MUNI BOND		10/01/2013	MATURITY		90,000	90,000	90,354	90,053	0	(53)	0	(53)	0	90,000	0	0	0	3,771	10/01/2013
419787-BU-9	STATE OF HAWAII		05/01/2013	MATURITY		620,000	620,000	620,000	620,000	0	0	0	0	0	620,000	0	0	0	13,826	05/01/2013
49228M-CT-9	KERN WATER AGY TXB, DIST#4, BOND		05/01/2013	MATURITY		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	3,629	05/01/2013
646139-D8-5	NEW JERSEY STATE TRANS., REV BD SRS B		01/02/2013	CALLED BY ISSUER at 100.000		1,565,000	1,565,000	1,533,698	1,556,237	0	8	0	8	0	1,556,245	0	8,755	8,755	33,272	01/01/2016
649902-NN-9	NY DORM-TXB-B-EC, REV BOND		12/15/2013	MATURITY		2,000,000	2,000,000	1,997,200	1,999,463	0	537	0	537	0	2,000,000	0	0	0	90,220	12/15/2013
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND		07/01/2013	SINKING FUND REDEMPTION		90,173	90,173	90,173	90,173	0	0	0	0	0	90,173	0	0	0	4,187	06/30/2020
718846-AG-3	PHOENIX ARIZ CIVIC IMPT, MUNI BOND		07/01/2013	MATURITY		1,035,000	1,035,000	1,121,319	1,047,883	0	(12,883)	0	(12,883)	0	1,035,000	0	0	0	57,960	07/01/2013
837147-3J-4	SC ST PUB SVC AUTH REV TAX SER-B		09/09/2013	CALLED BY ISSUER at 102.026		2,203,760	2,160,000	2,457,195	2,228,114	0	(46,736)	0	(46,736)	0	2,181,379	0	22,382	22,382	174,829	01/01/2014
837147-3K-1	SC ST PUB SVC AUTH REV SER-B, M/W BOND		09/09/2013	CALLED BY ISSUER at 102.133		3,063,991	3,000,000	3,503,670	3,130,023	0	(89,282)	0	(89,282)	0	3,040,741	0	23,250	23,250	260,652	01/01/2014
842471-BT-0	SOUTHERN CALIF PUB PWR AUTH, REV BOND		07/01/2013	MATURITY		2,000,000	2,000,000	2,021,080	2,002,142	0	(2,142)	0	(2,142)	0	2,000,000	0	0	0	85,800	07/01/2013
977092-FA-8	STATE OF WISCONSIN, CLEAN WATER REVENUE		06/01/2013	MATURITY		1,000,000	1,000,000	1,006,760	1,000,284	0	(284)	0	(284)	0	1,000,000	0	0	0	26,250	06/01/2013
977100-AA-4	STATE OF WISCONSIN, GEN REV BOND		05/01/2013	MATURITY		1,000,000	1,000,000	1,023,480	1,001,095	0	(1,095)	0	(1,095)	0	1,000,000	0	0	0	24,000	05/01/2013
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						20,877,924	20,770,173	21,741,718	20,983,864	0	(150,795)	0	(150,795)	0	20,833,070	0	44,855	44,855	1,035,651	XXX
29358B-AA-0	ENSCO OFFSHORE SINKABLE GOVT GUARNT		12/01/2013	SINKING FUND REDEMPTION		99,995	99,995	109,998	100,949	0	(954)	0	(954)	0	99,995	0	0	0	4,770	12/01/2015
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY		12/16/2013	VARIOUS		354,342	354,342	350,024	353,078	0	1,265	0	1,265	0	354,342	0	0	0	8,501	11/01/2035
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY		12/16/2013	VARIOUS		336,208	336,208	331,585	335,130	0	1,078	0	1,078	0	336,208	0	0	0	6,976	02/01/2033
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY		12/16/2013	VARIOUS		23,526	23,526	23,269	23,473	0	53	0	53	0	23,526	0	0	0	641	11/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31297H-4M-8	FREDDIE MAC MORTGAGE BACKED SECURITY		12/16/2013	VARIOUS		321,106	321,106	315,988	319,632	0	1,474	0	1,474	0	321,106	0	0	0	8,487	02/01/2035
31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITY		12/16/2013	VARIOUS		565,558	565,558	557,649	563,160	0	2,397	0	2,397	0	565,558	0	0	0	14,056	09/01/2035
3133M6-VF-2	FEDERAL HOME LOAN BANK , BOND		12/11/2013	MATURITY		2,000,000	2,000,000	2,139,700	2,015,138	0	(15,138)	0	(15,138)	0	2,000,000	0	0	0	110,000	12/11/2013
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		421,442	421,442	415,910	419,298	0	2,144	0	2,144	0	421,442	0	0	0	10,603	01/01/2035
31371M-RQ-2	FEDERAL NATL MORTGAGE ASSN		12/26/2013	VARIOUS		326,432	326,432	323,780	325,027	0	1,405	0	1,405	0	326,432	0	0	0	6,894	04/01/2036
31402D-GN-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		453,124	453,124	444,699	450,054	0	2,768	0	2,768	0	452,822	0	302	302	10,150	08/01/2034
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		425,623	425,623	415,514	422,446	0	3,176	0	3,176	0	425,623	0	0	0	9,711	06/01/2035
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		430,772	430,772	424,849	428,417	0	2,354	0	2,354	0	430,772	0	0	0	9,609	05/01/2036
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		446,195	446,195	436,295	442,974	0	3,220	0	3,220	0	446,195	0	0	0	10,288	10/01/2036
31405G-AU-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		382,373	382,373	377,294	380,440	0	1,933	0	1,933	0	382,373	0	0	0	9,110	07/01/2034
31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		417,563	417,563	408,298	414,589	0	2,974	0	2,974	0	417,563	0	0	0	8,663	10/01/2035
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		501,626	501,626	494,258	498,722	0	2,904	0	2,904	0	501,626	0	0	0	13,776	09/01/2035
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		259,016	259,016	254,280	257,366	0	1,649	0	1,649	0	259,016	0	0	0	5,681	01/01/2036
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY		12/26/2013	VARIOUS		602,574	602,574	594,288	599,012	0	3,562	0	3,562	0	602,574	0	0	0	11,606	04/01/2036
649081-AA-4	NEW VALLEY GEN IV,MKWL/SINK CERTS		01/15/2013	SINKING FUND REDEMPTION		197,050	197,050	194,808	196,820	0	230	0	230	0	197,050	0	0	0	4,618	01/15/2022
83162C-JW-4	SBAP 1999-20C 1		09/03/2013	MBS PAYDOWN		116,623	116,623	118,489	116,623	0	0	0	0	0	116,623	0	0	0	6,032	03/01/2019
83162C-MQ-3	SBAP 2002-20K 1, PASS THRU		11/01/2013	MBS PAYDOWN		255,034	255,034	254,049	254,941	0	93	0	93	0	255,034	0	0	0	8,772	11/01/2022
83162C-MT-7	SBAP 2003-20A 1, PASS THRU CERTS		07/01/2013	MBS PAYDOWN		363,657	363,657	356,384	363,115	0	542	0	542	0	363,657	0	0	0	13,489	01/01/2023
83162C-NG-4	SBAP 2003-20J 1, PASS THROUGH		10/01/2013	MBS PAYDOWN		229,228	229,228	233,625	229,650	0	(422)	0	(422)	0	229,228	0	0	0	8,481	10/01/2023
83162C-NH-2	SBAP 2003-20K CLASS 1, PASS THROUGH		11/01/2013	MBS PAYDOWN		451,799	451,799	447,431	451,485	0	314	0	314	0	451,799	0	0	0	17,061	11/01/2023
83162C-PE-7	SBAP 2004-20L 1		12/02/2013	MBS PAYDOWN		119,595	119,595	114,321	119,469	0	126	0	126	0	119,595	0	0	0	3,044	12/01/2024
83162C-PR-8	SBAP 2005-20G 1, PART CERTS		07/01/2013	MBS PAYDOWN		305,688	305,688	291,388	304,906	0	781	0	781	0	305,688	0	0	0	11,362	07/01/2025
83162C-QA-4	SBAP 2006-20A 1, SBA LOAN		07/01/2013	MBS PAYDOWN		441,041	441,041	441,041	441,041	0	0	0	0	0	441,041	0	0	0	17,666	01/01/2026
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN		11/01/2013	MBS PAYDOWN		764,306	764,306	772,603	764,939	0	(633)	0	(633)	0	764,306	0	0	0	30,970	05/01/2026
83162C-QQ-9	SBAP 2006-10F 1, PARTICIPATION CERTS		11/01/2013	MBS PAYDOWN		146,058	146,058	146,058	146,058	0	0	0	0	0	146,058	0	0	0	5,401	11/01/2016
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS		11/01/2013	MBS PAYDOWN		143,599	143,599	143,599	143,599	0	0	0	0	0	143,599	0	0	0	6,033	11/01/2026
83162C-QS-5	SBAP 2006-20L 1		12/02/2013	MBS PAYDOWN		437,005	437,005	421,246	436,304	0	701	0	701	0	437,005	0	0	0	14,599	12/01/2026
83162C-QV-8	SBAP 2007-20B 1, PASS THRU CERTS		08/01/2013	MBS PAYDOWN		194,900	194,900	194,900	194,900	0	0	0	0	0	194,900	0	0	0	8,964	02/01/2027
83162C-RA-3	SBAP 2007-20E1		11/01/2013	MBS PAYDOWN		246,035	246,035	246,478	246,063	0	(28)	0	(28)	0	246,035	0	0	0	10,100	05/01/2027
83162C-SH-7	SBAP 2009-20B 1, PASS-THROUGH		08/01/2013	MBS PAYDOWN		255,513	255,513	255,513	255,513	0	0	0	0	0	255,513	0	0	0	9,642	02/01/2029
83162C-SN-4	SBA PARTICIPATION CERTS		11/01/2013	MBS PAYDOWN		100,407	100,407	100,407	100,407	0	0	0	0	0	100,407	0	0	0	3,648	05/01/2029
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTS		12/02/2013	MBS PAYDOWN		67,141	67,141	67,141	67,141	0	0	0	0	0	67,141	0	0	0	1,712	06/01/2029
83162C-TB-9	SBAP 2010-20B 1, PASS THRU		08/01/2013	MBS PAYDOWN		166,675	166,675	166,675	166,675	0	0	0	0	0	166,675	0	0	0	5,460	02/01/2030
83162C-TK-9	SBAP 2010-20G 1		07/01/2013	MBS PAYDOWN		128,533	128,533	128,533	128,533	0	0	0	0	0	128,533	0	0	0	4,279	07/01/2030
83162C-TL-7	SBAP 2010-20H 1, PAA THROUGH		08/01/2013	MBS PAYDOWN		102,905	102,905	102,905	102,905	0	0	0	0	0	102,905	0	0	0	2,939	08/01/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						13,600,267	13,600,267	13,615,272	13,579,992	0	19,968	0	19,968	0	13,599,965	0	302	302	453,794	XXX
00213R-AA-1	ARLFR 2012-1A A1		12/16/2013	MBS PAYDOWN		55,003	55,003	55,587	0	0	(3)	0	(3)	0	55,003	0	0	0	91	12/15/2042
00912X-AF-1	AIR LEASE CORP, MW SR UNSECURED		02/12/2013	VARIOUS		2,902,350	2,745,000	2,779,303	2,777,563	0	(694)	0	(694)	0	2,776,870	0	125,480	125,480	52,925	04/01/2017
009163-AA-4	AIR PRODUCTS & CHEM, M/W SR UNSECURED		02/01/2013	MATURITY		1,200,000	1,200,000	1,249,884	1,201,297	0	(1,297)	0	(1,297)	0	1,200,000	0	0	0	24,900	02/01/2013
010392-FA-1	ALABAMA POWER CO, M/W SR NOTE		11/15/2013	MATURITY		1,600,000	1,600,000	1,738,184	1,627,082	0	(27,082)	0	(27,082)	0	1,600,000	0	0	0	92,800	11/15/2013
02003M-BQ-6	ALLSTATE LIFE GLB FN TRUST, MTN NOTE		04/30/2013	MATURITY		1,000,000	1,000,000	999,000	999,926	0	74	0	74	0	1,000,000	0	0	0	26,875	04/30/2013
02076X-AB-8	ALPHA NATURAL RESOURCES, CO GUARNT		08/15/2013	VARIOUS		1,106,650	1,340,000	1,345,941	1,343,829	0	(821)	0	(821)	0	1,343,008	0	(236,358)	(236,358)	56,969	06/01/2019
02361D-AK-6	AMEREN ILLINOIS CO, MW +50BPS		12/15/2013	MATURITY		2,000,000	2,000,000	1,999,940	2,000,000	0	0	0	0	0	2,000,000	0	0	0	177,500	12/15/2013
0258M0-CY-3	AMERICAN EXPRESS CREDIT CO, NOTE		08/20/2013	MATURITY		4,000,000	4,000,000	3,993,400	3,999,025	0	975	0	975	0	4,000,000	0	0	0	292,000	08/20/2013
03073T-AC-6	AMERIGROUP CORP., SR UNSECURED CALLABLE		01/25/2013	CALLED BY ISSUER at 107.500		2,463,851	2,100,000	2,127,438	2,123,622	0	(276)	0	(276)	0	2,123,346	0	340,505	340,505	30,341	11/15/2019
03077J-AB-6	AMERIGAS FINANCE LLC/COR,CO GAURNT		11/20/2013	JP MORGAN CHASE		2,836,150	2,620,000	2,625,250	2,624,711	0	(454)	0	(454)	0	2,624,256	0	211,894	211,894	185,947	05/20/2022
032654-AE-5	ANALOG DEVICES, M/W SR UNSECURED		06/06/2013	CALLED BY ISSUER at 104.744		3,142,320	3,000,000	3,054,930	3,017,890	0	(5,019)	0	(5,019)	0	3,012,871	0	129,449	129,449	139,583	07/01/2014
037411-AU-9	APACHE CORP., M/W SR UNSECURED		09/15/2013	MATURITY		1,105,000	1,105,000	1,232,318	1,130,631	0	(25,631)	0	(25,631)	0	1,105,000	0	0	0	66,300	09/15/2013
03746A-AC-4	APACHE FIN CAN, M/W CO GUARNT		12/19/2013	CALLED BY ISSUER at 105.592		6,391,484	6,053,000	5,773,884	5,983,202	0	26,766	0	26,766	0	6,009,968	0	381,515	381,515	289,829	05/15/2015
039380-AB-6	ARCH COAL INC, MW +50BP		07/08/2013	VARIOUS		2,019,250	2,050,000	2,079,947	2,093,890	0	(6,864)	44,529	(51,393)	0	2,042,497	0	(23,247)	(23,247)	169,410	08/01/2016
039483-AK-8	ARCHER-DANIELS-MIDLAND CO., DEB.		03/01/2013	MATURITY		5,140,000	5,140,000	5,903,884	5,157,837	0	(17,837)	0	(17,837)	0	5,140,000	0	0	0	183,113	03/01/2013
045054-AB-9	ASHTEAD CAPITAL INC,144A, M/W, CALLABLE		06/14/2013	BARCLAYS CAPITAL INC FIXED		1,045,175	970,000	979,705	979,266	0	(458)	0	(458)	0	978,809	0	66,366	66,366	58,321	07/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
049164-AU-0	ATLAS AIR INC, P/T CERT SRS 991A		12/02/2013	VARIOUS		4,211	4,211	4,043	4,197	0	14	0	14	0	4,211	0	0	0	176	01/02/2019
05070G-AA-6	AUDATEX NORTH AMERICA IN,144A CALLABLE		02/13/2013	JP MORGAN CHASE		2,135,000	2,000,000	2,033,725	2,024,301	0	(918)	0	(918)	0	2,023,383	0	111,617	111,617	24,000	06/15/2018
053611-AC-3	AVERY DENNISON, INC., M/W NOTE		01/15/2013	MATURITY		8,315,000	8,315,000	8,223,271	8,314,363	0	637	0	637	0	8,315,000	0	0	0	202,678	01/15/2013
05566S-AA-1	BURLINGTON NORTH SANTA FE, MKWL/SINK,		01/15/2013	SINKING FUND REDEMPTION		162,350	162,350	162,551	162,350	0	0	0	0	0	162,350	0	0	0	3,921	01/15/2023
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST		10/01/2013	SINKING FUND REDEMPTION		69,215	69,215	66,447	69,172	0	43	0	43	0	69,215	0	0	0	1,742	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT		10/01/2013	SINKING FUND REDEMPTION		226,730	226,730	226,582	226,728	0	2	0	2	0	226,730	0	0	0	6,806	04/01/2024
060505-AX-2	BANK OF AMERICA CORP. SR. NOTE		01/15/2013	MATURITY		4,000,000	4,000,000	3,977,600	3,999,891	0	109	0	109	0	4,000,000	0	0	0	97,500	01/15/2013
06299V-9T-7	BANK OF GUAM LT CD		09/27/2013	MATURITY		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	380	09/27/2013
06406H-BK-4	BANK OF NEW YORK MELLON, NOTE		08/27/2013	MATURITY		2,250,000	2,250,000	2,295,070	2,256,985	0	(6,985)	0	(6,985)	0	2,250,000	0	0	0	115,313	08/27/2013
06423A-AS-2	BANC ONE CORP. SUBNOTE		01/30/2013	MATURITY		7,000,000	7,000,000	6,994,230	6,999,935	0	65	0	65	0	7,000,000	0	0	0	183,750	01/30/2013
075887-AS-8	BECTON DICKINSON, M/W SR NOTE		04/15/2013	MATURITY		1,000,000	1,000,000	979,520	998,636	0	1,364	0	1,364	0	1,000,000	0	0	0	22,750	04/15/2013
079867-AQ-0	BELL SOUTH TELECOMMUNICATION		12/15/2013	SINKING FUND REDEMPTION		149,500	149,500	147,745	149,043	0	457	0	457	0	149,500	0	0	0	7,105	12/15/2015
084664-AD-3	BERKSHIRE HATHAWAY, INC.M/W,		10/15/2013	MATURITY		4,000,000	4,000,000	4,109,600	4,010,790	0	(10,790)	0	(10,790)	0	4,000,000	0	0	0	185,000	10/15/2013
086516-AJ-0	BEST BUY CO		07/15/2013	MATURITY		2,000,000	2,000,000	2,001,290	2,000,177	0	(177)	0	(177)	0	2,000,000	0	0	0	145,000	07/15/2013
097014-AH-7	BOEING CAPITAL CORP, M/W SR UNSEC		01/15/2013	MATURITY		1,400,000	1,400,000	1,496,222	1,400,821	0	(821)	0	(821)	0	1,400,000	0	0	0	40,600	01/15/2013
097023-AT-2	BOEING COMPANY, SR UNSEC, M/W		02/15/2013	MATURITY		2,000,000	2,000,000	2,091,180	2,002,421	0	(2,421)	0	(2,421)	0	2,000,000	0	0	0	51,250	02/15/2013
10138M-AF-2	BOTTLING GROUP, M/W, NOTE		11/15/2013	MATURITY		3,000,000	3,000,000	2,980,440	2,997,878	0	2,122	0	2,122	0	3,000,000	0	0	0	150,000	11/15/2013
10513Q-BD-2	BRANCH BANKING & TRUST, SUB NOTE		01/15/2013	MATURITY		5,305,000	5,305,000	5,376,826	5,305,347	0	(347)	0	(347)	0	5,305,000	0	0	0	129,309	01/15/2013
115637-AJ-9	BROWN-FORMAN CORP, M/W NOTE		02/25/2013	CALLED BY ISSUER at 104.041		5,826,296	5,600,000	5,836,333	5,657,729	0	(7,849)	0	(7,849)	0	5,649,881	0	176,415	176,415	158,667	02/01/2014
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS		07/30/2013	SINKING FUND REDEMPTION		217,502	217,502	231,356	217,540	0	(39)	0	(39)	0	217,502	0	0	0	6,867	07/02/2018
12189P-AE-2	BURLINGTON N SANTA FE, P/T CERT		07/02/2013	SINKING FUND REDEMPTION		390,828	390,828	450,963	390,955	0	(127)	0	(127)	0	390,828	0	0	0	14,274	01/02/2020
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT.		08/20/2013	SINKING FUND REDEMPTION		227,484	227,484	246,986	227,512	0	(28)	0	(28)	0	227,484	0	0	0	8,775	01/02/2021
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT		07/15/2013	SINKING FUND REDEMPTION		151,134	151,134	167,858	151,138	0	(4)	0	(4)	0	151,134	0	0	0	6,250	01/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE,SINKS, CERTS		07/15/2013	SINKING FUND REDEMPTION		82,021	82,021	89,529	82,215	0	(194)	0	(194)	0	82,021	0	0	0	3,619	01/15/2022
12189P-AM-4	BURLINGTON NORTH SANTA FE,PASS THRU CERT		07/15/2013	SINKING FUND REDEMPTION		620,130	620,130	620,578	620,137	0	(7)	0	(7)	0	620,130	0	0	0	16,478	01/15/2021
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST		07/15/2013	SINKING FUND REDEMPTION		374,922	374,922	389,763	374,960	0	(37)	0	(37)	0	374,922	0	0	0	8,716	01/15/2021
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE		12/25/2013	VARIOUS		466,667	466,667	466,034	0	0	425	0	425	0	466,667	0	0	0	5,446	03/27/2028
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE		12/18/2013	MBS PAYDOWN		166,667	166,667	162,012	0	0	382	0	382	0	166,667	0	0	0	1,179	03/18/2028
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE		12/18/2013	MBS PAYDOWN		297,000	297,000	294,996	0	0	497	0	497	0	297,000	0	0	0	2,463	06/18/2028
12572Q-AA-3	CME GROUP INC. M/W SR UNSECURED		08/01/2013	MATURITY		6,500,000	6,500,000	7,048,505	6,589,878	0	(89,878)	0	(89,878)	0	6,500,000	0	0	0	351,000	08/01/2013
126408-GD-9	CSX CORP, MAKE WHOLE NOTE		08/01/2013	MATURITY		5,100,000	5,100,000	5,086,000	5,098,602	0	1,398	0	1,398	0	5,100,000	0	0	0	280,500	08/01/2013
126650-AL-4	CVS PASS THROUGH TRUST. 144A, M/W/SINK		01/10/2013	MATURITY		2,019,913	2,019,913	2,174,578	2,021,204	0	(1,291)	0	(1,291)	0	2,019,913	0	0	0	10,296	01/10/2013
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS		12/10/2013	SINKING FUND REDEMPTION		116,572	130,860	132,820	116,913	0	(341)	0	(341)	0	116,572	0	0	0	3,880	01/11/2027
126650-BC-3	CVS CORP.		12/10/2013	SINKING FUND REDEMPTION		291,300	291,300	305,409	291,820	0	(520)	0	(520)	0	291,300	0	0	0	9,361	01/10/2028
126650-BP-4	CVS LEASE PASS THROUGH		12/10/2013	SINKING FUND REDEMPTION		87,228	87,228	88,813	87,281	0	(53)	0	(53)	0	87,228	0	0	0	2,878	12/10/2028
126650-BY-5	CVS PASS-THROUGH TRUST,144A, SINKABLE		12/10/2013	SINKING FUND REDEMPTION		24,089	24,089	24,089	24,089	0	0	0	0	0	24,089	0	0	0	780	01/10/2034
12707P-AA-3	CABOT CORP.,P/P, 144A NOTE	E	09/01/2013	MATURITY		4,000,000	4,000,000	3,883,080	3,987,491	0	12,509	0	12,509	0	4,000,000	0	0	0	210,000	09/01/2013
127210-AB-8	CADBURY SCHWEPPES AMERICAS,144A,M/W P/P		10/01/2013	MATURITY		7,288,000	7,288,000	7,186,423	7,280,946	0	7,054	0	7,054	0	7,288,000	0	0	0	373,510	10/01/2013
131347-BS-4	CALPINE CORP. 144A, CALLABLE SR SECURED		12/02/2013	CALLED BY ISSUER at 103.000		146,260	142,000	140,787	141,006	0	92	0	92	0	141,097	0	5,163	5,163	14,972	07/31/2020
131347-BY-1	CALPINE CORP,144A 1ST LIEN		12/02/2013	CALLED BY ISSUER at 103.000		133,900	130,000	143,325	0	0	(1,465)	0	(1,465)	0	141,860	0	(7,960)	(7,960)	9,015	01/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
141784-DG-0	CARGILL, INCORPORATED,144A M/W NOTE		01/22/2013	MATURITY		1,000,000	1,000,000	999,170	999,989	0	11	0	11	0	1,000,000	0	0	0	26,000	01/22/2013
144141-CT-3	CAROLINA P & L, M/W IST MTGE		09/15/2013	MATURITY		3,500,000	3,500,000	3,667,755	3,523,786	0	(23,786)	0	(23,786)	0	3,500,000	0	0	0	179,375	09/15/2013
14912L-4C-2	CATERPILLAR FIN SERV CRP, NOTE		09/30/2013	MATURITY		2,000,000	2,000,000	1,997,860	1,999,642	0	358	0	358	0	2,000,000	0	0	0	124,000	09/30/2013
156779-AK-6	CERIDIAN CORP 144A,, CALLABLE SECURED		03/18/2013	VARIOUS		2,248,500	1,950,000	2,003,213	1,999,913	0	(1,524)	0	(1,524)	0	1,998,389	0	250,111	250,111	117,041	07/15/2019
165167-CE-5	CHESAPEAKE ENERGY CORP., CO GUARNT		04/01/2013	TENDER OFFER		6,204,330	5,940,000	6,015,225	6,007,304	0	(4,171)	0	(4,171)	0	6,003,133	0	201,197	201,197	256,369	08/15/2018
16675H-AL-6	CHEVRON TEXACO CORP., M/W/SINK CO GUARNT		07/01/2013	VARIOUS		1,125,192	1,104,120	1,227,976	1,130,938	0	(19,512)	0	(19,512)	0	1,111,426	0	13,767	13,767	62,230	01/01/2014
171276-AK-4	CHUKCHANSI ECO DEV AUTH, CALLABLE MW		11/29/2013	VARIOUS		830,337	1,440,377	842,621	842,620	0	0	144,038	(144,038)	0	698,583	0	131,755	131,755	118,421	05/30/2020
172441-AX-5	CINEMARK USA, INC, MW@50 CALLABLE		08/05/2013	DEUTSCHE BANC		1,596,893	1,670,000	1,679,675	1,679,639	0	(606)	0	(606)	0	1,679,033	0	(82,140)	(82,140)	54,205	12/15/2022
178566-AB-1	CITY NATIONAL CORP, SR. NOTE		02/15/2013	MATURITY		4,115,000	4,115,000	4,122,066	4,115,029	0	(29)	0	(29)	0	4,115,000	0	0	0	105,447	02/15/2013
189054-AQ-2	CLOROX, M/W SR UNSECURED		03/01/2013	MATURITY		1,000,000	1,000,000	998,040	999,927	0	73	0	73	0	1,000,000	0	0	0	25,000	03/01/2013
191216-AL-4	COCA COLA COMPANY, M/W SR NOTE		12/02/2013	CALLED BY ISSUER at 100.922		3,027,660	3,000,000	2,992,770	2,998,150	0	1,405	0	1,405	0	2,999,555	0	28,105	28,105	132,010	03/15/2014
191219-BT-0	COCA COLA ENTERPRISES, M/W SR NOTE		04/05/2013	CALLED BY ISSUER at 106.119		3,714,165	3,500,000	4,003,860	3,626,517	0	(27,638)	0	(27,638)	0	3,598,879	0	115,286	115,286	152,007	03/03/2014
193459-AH-7	COLEMAN CABLE INC CORPORATE		01/29/2013	WELLS FARGO BANKS		871,000	800,000	791,666	794,060	0	75	0	75	0	794,135	0	76,865	76,865	33,200	02/15/2018
199575-AR-2	COLUMBUS SOUTHERN POWER CO.,M/W SR. NOTE		03/01/2013	MATURITY		4,750,000	4,750,000	4,852,598	4,753,848	0	(3,848)	0	(3,848)	0	4,750,000	0	0	0	130,625	03/01/2013
201723-AG-8	COMMERCIAL METAL, M/W SR UNSEC		06/20/2013	CALLED BY ISSUER at 102.165		3,575,775	3,500,000	3,495,800	3,499,269	0	389	0	389	0	3,499,658	0	76,117	76,117	117,031	11/15/2013
202795-FJ-4	COMMONWEALTH EDISON CO., 1ST MORT		04/15/2013	MATURITY		6,000,000	6,000,000	7,329,260	6,047,116	0	(47,116)	0	(47,116)	0	6,000,000	0	0	0	228,750	04/15/2013
209111-EC-3	CONSOLIDATED EDISON CO OF NY, M/W DEB		06/15/2013	MATURITY		5,800,000	5,800,000	5,406,276	5,773,241	0	26,759	0	26,759	0	5,800,000	0	0	0	111,650	06/15/2013
21036P-AJ-7	CONSTELLATION BRANDS INC,SR UNSECURED		02/20/2013	CALLED BY ISSUER at 100.000		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	38,233	03/01/2023
210518-BY-1	CONSUMERS ENERGY CO., M/W IST MTGE		06/28/2013	CALLED BY ISSUER at 103.539		1,553,082	1,500,000	1,649,895	1,540,856	0	(17,718)	0	(17,718)	0	1,523,138	0	29,944	29,944	78,250	02/15/2014
210518-CF-1	CONSUMERS ENERGY,M/W 1ST MORTGAGE		06/28/2013	CALLED BY ISSUER at 107.662		1,614,927	1,500,000	1,612,530	1,549,274	0	(10,671)	0	(10,671)	0	1,538,603	0	76,324	76,324	58,958	03/15/2015
210805-BU-0	CONTINENTAL AIRLINES, INC., P/T 1997-4		07/02/2013	SINKING FUND REDEMPTION		47,468	47,468	50,913	47,523	0	(55)	0	(55)	0	47,468	0	0	0	2,137	01/02/2018
217203-AE-8	COPANO ENERGY LLC/FIN CO, CO GUARNT		09/04/2013	CALLED BY ISSUER at 107.125		411,360	384,000	396,728	395,897	0	(1,072)	0	(1,072)	0	394,825	0	16,535	16,535	25,308	04/01/2021
221470-AA-5	COSO GEOTHERMAL POWER HO,M/W 144A		05/23/2013	VARIOUS		918,004	1,437,651	613,359	613,359	0	0	0	0	0	613,359	0	304,645	304,645	85,949	07/15/2026
226566-AK-3	CRICKET COMMUNICATIONS I		05/15/2013	CALLED BY ISSUER at 103.875		2,077,500	2,000,000	2,117,500	2,080,359	0	(8,025)	0	(8,025)	0	2,072,333	0	5,167	5,167	77,500	05/15/2016
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS		12/18/2013	VARIOUS		447,500	447,500	446,711	0	0	271	0	271	0	447,500	0	0	0	4,388	04/18/2028
240019-BQ-1	DAYTON POWER AND LIGHT CALL @MW +20BP		10/01/2013	MATURITY		9,671,000	9,671,000	9,970,892	9,721,920	0	(50,920)	0	(50,920)	0	9,671,000	0	0	0	495,639	10/01/2013
24240V-AE-1	MORGAN ST DEAN WITTER, DEB.		10/15/2013	MATURITY		6,770,000	6,770,000	6,949,891	6,787,120	0	(17,120)	0	(17,120)	0	6,770,000	0	0	0	456,975	10/15/2013
244217-BK-0	JOHN DEERE CAPITAL, BOND		01/15/2013	MATURITY		2,000,000	2,000,000	2,009,320	2,000,045	0	(45)	0	(45)	0	2,000,000	0	0	0	51,000	01/15/2013
24422E-QU-6	JOHN DEERE CAPITAL CORP, NOTE		09/09/2013	MATURITY		3,000,000	3,000,000	2,993,550	2,999,022	0	978	0	978	0	3,000,000	0	0	0	147,408	09/09/2013
24702R-AG-6	DELL INC, M/W SR UNSECURED		11/29/2013	CALLED BY ISSUER at 101.893		3,190,270	3,131,000	3,456,530	3,229,139	0	(69,001)	0	(69,001)	0	3,160,138	0	30,132	30,132	197,644	04/15/2014
247109-BQ-3	DELMARVA POWER & LIGHT, M/W IST MORTGAGE		12/01/2013	MATURITY		4,500,000	4,500,000	4,794,990	4,562,691	0	(62,691)	0	(62,691)	0	4,500,000	0	0	0	288,000	12/01/2013
247916-AB-5	DENBURY RESOURCES INC., GO GURANT		02/05/2013	TENDER OFFER		307,275	300,000	316,125	307,812	0	(302)	0	(302)	0	307,509	0	(234)	(234)	12,513	03/01/2016
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC		10/25/2013	MBS PAYDOWN		48,750	48,750	52,443	0	0	(8)	0	(8)	0	48,750	0	0	0	636	01/25/2042
263534-BU-2	DUPONT DE NEMOURS, MAKE WHOLE BOND		07/15/2013	MATURITY		1,000,000	1,000,000	1,008,270	1,001,003	0	(1,003)	0	(1,003)	0	1,000,000	0	0	0	50,000	07/15/2013
26353L-JB-8	DUPONT (E.I.) DE NEMOIRS, MTN M/W NOTE		03/06/2013	MATURITY		4,000,000	4,000,000	3,746,720	3,991,607	0	8,393	0	8,393	0	4,000,000	0	0	0	82,500	03/06/2013
26442C-AF-1	DUKE ENERGY CAROLINAS,M/W IST REF MORT		11/15/2013	MATURITY		3,500,000	3,500,000	3,728,725	3,544,769	0	(44,769)	0	(44,769)	0	3,500,000	0	0	0	201,250	11/15/2013
26613T-AC-4	DUPONT FABROS TECH LP CORPORATE		09/24/2013	VARIOUS		3,492,323	3,325,000	3,450,375	3,420,551	0	(12,657)	0	(12,657)	0	3,407,894	0	84,429	84,429	172,993	12/15/2017
26875P-AB-7	EOG RESOURCES, INC., M/W NOTE		10/01/2013	MATURITY		1,000,000	1,000,000	999,610	999,934	0	66	0	66	0	1,000,000	0	0	0	61,250	10/01/2013
281023-AU-5	EDISON MISSION ENERGY,M/W SR UNSECURED		08/01/2013	RBC CAPITAL MARKET CORP		531,250	850,000	439,875	439,875	0	0	0	0	0	439,875	0	91,375	91,375	0	05/15/2017
281023-BA-8	EDISON MISSION, ENERGY		08/01/2013	RBC CAPITAL MARKET CORP		281,250	450,000	230,625	230,625	0	0	0	0	0	230,625	0	50,625	50,625	0	05/15/2027
285661-AD-6	ELECTRONIC DATA SYSTEMS, M/W SR NOTE		08/01/2013	MATURITY		2,760,000	2,760,000	2,919,244	2,782,252	0	(22,252)	0	(22,252)	0	2,760,000	0	0	0	165,600	08/01/2013
29255W-AJ-9	ENCORE ACQUISTION CO., SR SUB NOTE		02/05/2013	TENDER OFFER		675,149	650,000	599,482	621,259	0	683	0	683	0	621,942	0	53,206	53,206	16,124	05/01/2016
29364D-AN-0	ENTERGY ARK INC. M/W IST MORTGAG		08/01/2013	MATURITY		3,000,000	3,000,000	2,975,430	2,996,404	0	3,596	0	3,596	0	3,000,000	0	0	0	162,000	08/01/2013
29482P-AA-8	ERICKSON AIR-CRANE INC 144A 2ND LIEN		08/06/2013	CALLED BY ISSUER at 100.000		272,000	272,000	272,000	0	0	0	0	0	0	272,000	0	0	0	5,797	05/01/2020
302508-BA-3	FMR CORP.,144A, NOTE		03/01/2013	MATURITY		10,880,000	10,880,000	11,020,899	10,887,138	0	(7,138)	0	(7,138)	0	10,880,000	0	0	0	258,400	03/01/2013

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30291D-AA-4	FRS LLC,144A ELIGIBLE		12/16/2013	VARIOUS		80,176	80,176	79,349	0	0	73	0	73	0	80,176	0	0	0	235	04/15/2043
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG		07/15/2013	MBS PAYDOWN		2,836	2,836	2,856	0	0	1	0	1	0	2,836	0	0	0	14	04/15/2043
313305-AA-2	FEDEX CORP 2012 PASS TST,144A,M/W/SINK		01/15/2013	SINKING FUND REDEMPTION		870,252	870,252	873,516	870,252	0	0	0	0	0	870,252	0	0	0	11,422	01/15/2018
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981		01/15/2013	SINKING FUND REDEMPTION		210,935	210,935	214,141	210,935	0	0	0	0	0	210,935	0	0	0	7,087	01/15/2022
31331F-AY-7	FEDERAL EXPRESS CORP P/T CERT SRS 981B		01/15/2013	SINKING FUND REDEMPTION		371,776	371,776	381,961	371,347	0	429	0	429	0	371,776	0	0	0	12,724	01/15/2019
31331F-AZ-4	FEDERAL EXPRESS CORP. SINKABLE		01/15/2013	SINKING FUND REDEMPTION		160,253	160,253	177,481	160,253	0	0	0	0	0	160,253	0	0	0	5,625	01/15/2016
313747-AP-2	FEDERAL REALTY INVS TRUST, M/W BOND		06/10/2013	CALLED BY ISSUER at 102.461		1,024,614	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	24,614	24,614	28,200	12/01/2013
33716M-AA-5	FIRST TENNESSEE BANK, NOTE		05/15/2013	MATURITY		8,000,000	8,000,000	5,704,000	5,704,000	0	0	0	0	0	5,704,000	0	2,296,000	2,296,000	185,000	05/15/2013
341081-EN-3	FLORIDA POWER & LIGHT COMPANY, M/W 1ST M		02/01/2013	MATURITY		8,000,000	8,000,000	8,120,350	8,001,228	0	(1,228)	0	(1,228)	0	8,000,000	0	0	0	194,000	02/01/2013
341099-CC-1	FLORIDA POWER CORP, M/W 1ST. MORTGAGE		03/01/2013	MATURITY		4,050,000	4,050,000	4,073,618	4,052,037	0	(2,037)	0	(2,037)	0	4,050,000	0	0	0	97,200	03/01/2013
349631-AK-7	FORTUNE BRANDS, INC, M/W, NOTE		12/01/2013	MATURITY		7,000,000	7,000,000	6,981,450	6,997,016	0	2,984	0	2,984	0	7,000,000	0	0	0	341,250	12/01/2013
36239Y-AB-8	GABELLI ASSET MANAGEMENT, BOND		05/15/2013	MATURITY		5,000,000	5,000,000	4,997,210	4,999,869	0	131	0	131	0	5,000,000	0	0	0	137,500	05/15/2013
36804P-AF-3	GATX CORPORATION, PASS THRU CERTS		07/02/2013	SINKING FUND REDEMPTION		39,942	39,942	39,942	39,942	0	0	0	0	0	39,942	0	0	0	1,704	01/02/2025
373334-FT-3	GEORGIA POWER SR UNSEC NOTE		09/15/2013	MATURITY		1,000,000	1,000,000	1,015,390	1,002,234	0	(2,234)	0	(2,234)	0	1,000,000	0	0	0	49,000	09/15/2013
38142E-AE-8	GOLDMAN SACHS GROUP/LP, 144A, P/P		03/01/2013	MATURITY		9,080,000	9,080,000	10,166,086	9,102,458	0	(22,458)	0	(22,458)	0	9,080,000	0	0	0	363,200	03/01/2013
389003-AA-2	GRATON ECONOMIC DEV AUTH,144A SECURED		06/04/2013	VARIOUS		1,377,833	1,200,000	1,230,050	1,228,752	0	(1,499)	0	(1,499)	0	1,227,253	0	150,580	150,580	85,018	09/01/2019
39121J-A*-1	GREAT RIVER ENERGY, 1ST MORT,SERIES 2009		07/01/2013	SINKING FUND REDEMPTION		139,535	139,535	139,535	139,535	0	0	0	0	0	139,535	0	0	0	8,107	07/01/2021
39121J-AA-8	GREAT RIVER ENERGY, 144A 1ST MORTGAGE		07/01/2013	SINKING FUND REDEMPTION		582,829	582,829	590,700	583,306	0	(477)	0	(477)	0	582,829	0	0	0	33,973	07/01/2017
39121J-AH-3	GREAT RIVER ENERGY, 144A 1ST MTGE		07/01/2013	CALLED BY ISSUER at 100.000		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,687	07/01/2030
40426W-AQ-4	HRPT PROPERTIES TRUST, CALLABLE BOND		03/12/2013	TENDER OFFER		4,006,720	4,000,000	3,991,200	3,998,718	0	219	0	219	0	3,998,937	0	7,783	7,783	132,250	02/15/2014
413875-AJ-4	HARRIS CORP.M/W UNSEC NOTE		05/28/2013	CALLED BY ISSUER at 110.739		9,412,775	8,500,000	7,942,945	8,257,054	0	33,347	0	33,347	0	8,290,401	0	1,122,375	1,122,375	279,792	10/01/2015
415864-AH-0	HARSCO CORP., M/W SR UNSECURED		09/15/2013	MATURITY		2,000,000	2,000,000	2,104,240	2,019,668	0	(19,668)	0	(19,668)	0	2,000,000	0	0	0	102,500	09/15/2013
423074-AJ-2	HEINZ (HJ) CO. M/W SR UNSECURED		07/11/2013	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	3,117,720	3,015,672	0	(15,348)	0	(15,348)	0	3,000,324	0	(324)	(324)	160,259	07/15/2013
427866-AQ-1	HERSHEY FOODS, M/WNOTE		04/01/2013	MATURITY		2,000,000	2,000,000	1,989,760	1,999,430	0	570	0	570	0	2,000,000	0	0	0	50,000	04/01/2013
428236-AQ-6	HEWLETT-PACKARD CO,M/W NOTE		03/01/2013	MATURITY		2,000,000	2,000,000	2,002,360	2,000,086	0	(86)	0	(86)	0	2,000,000	0	0	0	45,000	03/01/2013
446413-AB-2	HUNTINGTON INGALL INDUS,CO GUARNT		01/17/2013	DEUTSCHE BANC		3,052,500	2,775,000	2,896,149	2,878,302	0	(1,324)	0	(1,324)	0	2,876,978	0	175,522	175,522	67,833	03/15/2018
45138L-AM-5	IDAHO POWER COMPANY, 1ST. MORTGAGE		10/01/2013	MATURITY		3,000,000	3,000,000	2,835,750	2,981,116	0	18,884	0	18,884	0	3,000,000	0	0	0	127,500	10/01/2013
455434-BF-6	INDIANAPOLIS P&L, 144A 1ST MORTGAGE		06/13/2013	CALLED BY ISSUER at 100.343		2,408,232	2,400,000	2,476,344	2,409,677	0	(8,710)	0	(8,710)	0	2,400,968	0	7,264	7,264	142,380	07/01/2013
45779G-AA-6	INNOVATION VENTURES/FINA,144A 1ST LIEN		06/05/2013	VARIOUS		1,088,680	1,255,000	1,155,559	1,156,019	0	(460)	98,222	(98,682)	0	1,057,338	0	31,343	31,343	90,127	08/15/2019
458665-AR-7	INTERFACE INC, CALLABLE 12/1/2014		11/27/2013	CALLED BY ISSUER at 103.000		195,700	190,000	190,000	190,000	0	0	0	0	0	190,000	0	5,700	5,700	8,047	12/01/2018
45874Q-AB-6	INTERLINE BRANDS INC		04/30/2013	MITSUBISHI		2,624,400	2,430,000	2,458,825	2,455,150	0	(696)	0	(696)	0	2,454,454	0	169,946	169,946	85,050	11/15/2018
459200-AL-5	IBM CORP., DEBENTURE		06/15/2013	MATURITY		1,000,000	1,000,000	1,201,570	1,010,900	0	(10,900)	0	(10,900)	0	1,000,000	0	0	0	37,500	06/15/2013
459745-GC-3	INTL LEASE FINANCE CORP,144A M/W SR SECU		01/28/2013	JP MORGAN CHASE		2,691,000	2,300,000	2,501,250	2,461,640	0	(2,012)	0	(2,012)	0	2,459,628	0	231,372	231,372	68,281	09/01/2018
46051M-AA-0	INTERNATIONAL TRANSMISSION,144A, M/W		07/15/2013	MATURITY		3,000,000	3,000,000	3,001,500	3,000,190	0	(190)	0	(190)	0	3,000,000	0	0	0	133,500	07/15/2013
478366-AM-9	JOHNSON CONTROLS, INC., M/W NOTE		09/15/2013	MATURITY		2,000,000	2,000,000	1,998,470	1,999,822	0	178	0	178	0	2,000,000	0	0	0	97,500	09/15/2013
487836-BA-5	KELLOGG CO, M/W SR UNSECURED		03/06/2013	MATURITY		3,500,000	3,500,000	3,503,430	3,500,167	0	(167)	0	(167)	0	3,500,000	0	0	0	74,375	03/06/2013
488360-AF-5	KEMET CORP		03/08/2013	BAIRD, RW		1,244,250	1,185,000	1,229,199	1,223,955	0	(1,518)	0	(1,518)	0	1,222,437	0	21,813	21,813	45,623	05/01/2018
489399-AC-9	KENNEDY-WILSON INC, CALLABLE		05/10/2013	BANK OF AMERICA		1,394,843	1,250,000	1,260,161	1,257,274	0	(663)	0	(663)	0	1,256,611	0	138,231	138,231	67,448	04/01/2019
494368-AX-1	KIMBERLY CLARK, M/W NOTE		08/15/2013	MATURITY		2,000,000	2,000,000	2,043,760	2,003,385	0	(3,385)	0	(3,385)	0	2,000,000	0	0	0	100,000	08/15/2013
49446Q-AY-7	KIMCO REALTY CORP., SERIES C NOTE		10/01/2013	MATURITY		1,000,000	1,000,000	974,530	996,193	0	3,807	0	3,807	0	1,000,000	0	0	0	51,900	10/01/2013
50075N-AQ-7	KRAFT FOODS INC, SR NOTE		02/11/2013	MATURITY		2,000,000	2,000,000	2,130,920	2,003,937	0	(3,937)	0	(3,937)	0	2,000,000	0	0	0	60,000	02/11/2013
514666-AJ-5	LAND O'LAKES INC, MW SR UNSECURED		01/30/2013	BANK OF AMERICA		975,975	910,000	916,566	916,499	0	(46)	0	(46)	0	916,454	0	59,521	59,521	12,285	11/15/2022
532716-AR-8	THE LIMITED, INC.		01/31/2013	DEUTSCHE BANC		24,600	20,000	19,850	19,886	0	1	0	1	0	19,887	0	4,713	4,713	236	06/15/2019
536022-AC-0	LINN ENERGY LLC, MW +50BP		12/12/2013	MORGAN STANLEY & COMPANY		726,950	670,000	653,598	656,730	0	1,303	0	1,303	0	658,033	0	68,917	68,917	67,740	04/15/2020

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
546268-AF-0	LOUISIANA LAND & EXPLOR. CO. (THE), DEB.		04/15/2013	MATURITY		5,000,000	5,000,000	5,424,950	5,012,960	0	(12,960)	0	(12,960)	0	5,000,000	0	0	0	190,625	04/15/2013
552081-AK-7	LYONDELLBASELL, MW@50, CALLABLE	E	01/16/2013	BANK OF AMERICA		1,208,610	1,033,000	1,059,520	1,058,439	0	(100)	0	(100)	0	1,058,339	0	150,271	150,271	16,004	04/15/2024
570506-AN-5	MARKWEST ENERGY PART/FIN, CO GUARNT		02/11/2013	CALLED BY ISSUER at 106.500		1,013,880	952,000	952,000	952,000	0	0	0	0	0	952,000	0	61,880	61,880	30,252	08/15/2021
570506-AP-0	MARKWEST ENERGY PART, CO GUARNT		02/11/2013	CALLED BY ISSUER at 106.250		716,125	674,000	674,000	674,000	0	0	0	0	0	674,000	0	42,125	42,125	6,553	06/15/2022
574599-AN-6	MASCO CORPORATION, DEBENTURE		08/15/2013	MATURITY		1,000,000	1,000,000	1,150,030	1,013,743	0	(13,743)	0	(13,743)	0	1,000,000	0	0	0	71,250	08/15/2013
577778-BB-8	MAY DEPARTMENT STORES CO., DEB.		08/15/2013	MATURITY		2,000,000	2,000,000	1,975,220	1,998,181	0	1,819	0	1,819	0	2,000,000	0	0	0	152,500	08/15/2013
579780-AG-2	MCCORMICK, M/W NOTE		09/01/2013	MATURITY		7,000,000	7,000,000	7,115,600	7,018,414	0	(18,414)	0	(18,414)	0	7,000,000	0	0	0	367,500	09/01/2013
58013M-ED-2	MCDONALDS CORP, M/W MTN NOTE		03/01/2013	MATURITY		2,400,000	2,400,000	2,494,166	2,404,814	0	(4,814)	0	(4,814)	0	2,400,000	0	0	0	51,600	03/01/2013
587405-AB-7	MERCANTILE BANKSHARES, SUB NOTE		04/15/2013	MATURITY		5,830,000	5,830,000	5,899,157	5,830,944	0	(944)	0	(944)	0	5,830,000	0	0	0	134,819	04/15/2013
589331-AH-0	MERCK & COMPANY ,NOTE		02/15/2013	MATURITY		4,000,000	4,000,000	3,972,200	3,999,584	0	416	0	416	0	4,000,000	0	0	0	87,500	02/15/2013
59001A-AQ-5	MERITAGE HOMES CORP, MW@50		06/10/2013	GMP SECURITIES		1,299,795	1,150,000	1,152,750	1,152,592	0	(92)	0	(92)	0	1,152,500	0	147,295	147,295	56,350	04/01/2022
59018Y-M4-0	MERRILL LYNCH & CO, SR UNSECURED NOTE		02/05/2013	MATURITY		2,000,000	2,000,000	1,997,400	1,999,945	0	55	0	55	0	2,000,000	0	0	0	54,500	02/05/2013
591894-BU-3	METROPOLITAN EDISON, M/W SR UNSECURED		03/15/2013	MATURITY		3,000,000	3,000,000	3,189,840	3,013,075	0	(13,075)	0	(13,075)	0	3,000,000	0	0	0	74,250	03/15/2013
592179-JG-1	METROPOLITAN LIFE GLOB FUNDING 1,144A		04/10/2013	MATURITY		3,800,000	3,800,000	3,801,220	3,800,079	0	(79)	0	(79)	0	3,800,000	0	0	0	97,375	04/10/2013
59217E-AG-9	METROPOLITAN LIFE GLOB,P/P 144A, NOTE		09/18/2013	MATURITY		2,000,000	2,000,000	1,987,380	1,998,867	0	1,133	0	1,133	0	2,000,000	0	0	0	104,000	09/18/2013
60467M-AB-7	MIRANT MID ATLANTIC TRUST, PASS THRU CER		12/30/2013	SINKING FUND REDEMPTION		144,189	144,189	141,306	144,024	0	166	0	166	0	144,189	0	0	0	6,581	06/30/2017
610202-BM-4	MONONGAHELA POWER, M/W IST MTGE 144A		12/15/2013	MATURITY		2,000,000	2,000,000	1,995,940	1,999,097	0	903	0	903	0	2,000,000	0	0	0	159,000	12/15/2013
62875F-AA-6	NAI ENTER HOLDINGS LLC, SR SECURED		09/05/2013	CALLED BY ISSUER at 103.000		1,302,342	1,210,000	1,258,400	1,248,585	0	(5,769)	0	(5,769)	0	1,242,816	0	59,526	59,526	70,927	12/15/2017
635300-AE-9	NATIONAL CINEMEDIA LLC , MW CALLABLE		10/11/2013	VARIOUS		1,289,498	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	39,498	39,498	66,894	04/15/2022
636180-BE-0	NATIONAL FUEL GAS COMPANY,M/W NOTE		03/01/2013	MATURITY		2,500,000	2,500,000	2,506,775	2,500,191	0	(191)	0	(191)	0	2,500,000	0	0	0	65,625	03/01/2013
64952W-AA-1	NEW YORK LIFE GLOBAL 144A MTN NOTE		09/15/2013	MATURITY		8,000,000	8,000,000	8,156,610	8,020,789	0	(20,789)	0	(20,789)	0	8,000,000	0	0	0	430,000	09/15/2013
64953B-AP-3	NY LIFE GLOBAL FDG, 144A		05/09/2013	MATURITY		14,115,000	14,115,000	14,329,729	14,137,736	0	(22,736)	0	(22,736)	0	14,115,000	0	0	0	328,174	05/09/2013
651290-AQ-1	NEWFIELD EXPLORATION CO,M/W SR UNSECURED		02/25/2013	VARIOUS		1,680,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	80,000	80,000	60,368	07/01/2024
652478-AH-1	NEWS AMERICA HOLDINGS		02/01/2013	MATURITY		2,000,000	2,000,000	2,104,280	2,002,391	0	(2,391)	0	(2,391)	0	2,000,000	0	0	0	92,500	02/01/2013
653922-AG-9	NIKE, INCORPORATED, NOTE		10/01/2013	MATURITY		2,500,000	2,500,000	2,524,450	2,502,637	0	(2,637)	0	(2,637)	0	2,500,000	0	0	0	117,500	10/01/2013
665859-AJ-3	NORTHERN TRUST CORP, SR UNSECURED		08/15/2013	MATURITY		3,415,000	3,415,000	3,773,643	3,477,191	0	(62,191)	0	(62,191)	0	3,415,000	0	0	0	187,825	08/15/2013
66586G-CA-3	NORTHERN TRUST CO., SUB NOTE		02/01/2013	MATURITY		4,000,000	4,000,000	4,012,880	4,000,132	0	(132)	0	(132)	0	4,000,000	0	0	0	92,000	02/01/2013
67059T-AC-9	NUSTAR LOGISTICS LP, CO GUARNT, CALLABLE		02/01/2013	VARIOUS		3,815,000	4,000,000	3,990,560	3,991,245	0	75	0	75	0	3,991,320	0	(176,320)	(176,320)	97,639	02/01/2022
676220-AG-1	OFFICE DEPOT INC, 144A SR SECURED		05/13/2013	VARIOUS		2,253,768	1,915,000	1,936,863	1,934,941	0	(1,127)	0	(1,127)	0	1,933,814	0	319,954	319,954	113,824	03/15/2019
677347-CD-6	OHIO EDISON, M/W SR UNSECURED		08/28/2013	CALLED BY ISSUER at 115.424		1,154,239	1,000,000	1,105,980	1,060,847	0	(10,614)	0	(10,614)	0	1,050,233	0	104,006	104,006	71,644	07/15/2016
677415-CD-1	OHIO POWER CO., M/W SR NOTE		02/15/2013	MATURITY		6,200,000	6,200,000	6,340,921	6,203,736	0	(3,736)	0	(3,736)	0	6,200,000	0	0	0	170,500	02/15/2013
677415-CN-9	OHIO POWER CO., M/W SR NOTE		09/01/2013	MATURITY		3,000,000	3,000,000	2,997,600	2,999,631	0	369	0	369	0	3,000,000	0	0	0	172,500	09/01/2013
678026-AD-7	OIL STATES INTL INC, CALLABLE		11/22/2013	BANK OF AMERICA - MERRIL LYNCH		1,099,688	1,035,000	1,036,269	1,036,141	0	(212)	0	(212)	0	1,035,930	0	63,758	63,758	66,528	06/01/2019
678026-AE-5	OIL STATES INTL INC, 144A SR UNSECURED		11/21/2013	BARCLAYS CAPITAL INC FIXED		731,870	652,000	656,890	656,877	0	(445)	0	(445)	0	656,432	0	75,438	75,438	31,095	01/15/2023
68389X-AD-7	ORACLE CORP, M/W SR NOTE		04/15/2013	MATURITY		2,000,000	2,000,000	1,859,180	1,989,669	0	10,331	0	10,331	0	2,000,000	0	0	0	49,500	04/15/2013
69361U-AC-5	PEGTF 2005-1 A3		12/17/2013	VARIOUS		1,462,432	1,462,432	1,461,921	1,462,291	0	99	0	99	0	1,462,390	0	42	42	46,368	12/15/2015
693627-AX-9	DUKE ENERGY INDIANA INC, M/W SR UNSECURE		09/15/2013	MATURITY		3,500,000	3,500,000	3,597,160	3,517,037	0	(17,037)	0	(17,037)	0	3,500,000	0	0	0	175,000	09/15/2013
69371R-J9-8	PACCAR FINANCIAL CORP. NOTE		06/17/2013	MATURITY		1,000,000	1,000,000	998,670	999,790	0	210	0	210	0	1,000,000	0	0	0	10,250	06/17/2013
6944P0-AH-8	PACIFIC LIFE GLOBAL FUNDING,144A NOTE		04/15/2013	MATURITY		7,000,000	7,000,000	7,048,660	7,003,188	0	(3,188)	0	(3,188)	0	7,000,000	0	0	0	180,250	04/15/2013
695459-AD-9	PAETEC HOLDING CORP., M/W SENIOR SECURED		01/23/2013	TENDER OFFER		2,205,357	2,100,000	2,092,245	2,096,450	0	34	0	34	0	2,096,485	0	108,872	108,872	11,907	06/30/2017
701094-AG-9	PARKER HANNIFIN,M/W NOTE		02/15/2013	MATURITY		11,000,000	11,000,000	10,867,845	10,997,037	0	2,963	0	2,963	0	11,000,000	0	0	0	268,125	02/15/2013
70788T-AC-1	PENN VIRGINIA RESOURCE SR UNSECURED		10/11/2013	RBC CAPITAL MARKET CORP		2,038,725	1,845,000	1,845,000	1,845,000	0	0	0	0	0	1,845,000	0	193,725	193,725	135,633	06/01/2020
708160-BQ-8	JC PENNEY COMPANY, INC., DEBENTURE		02/28/2013	CITIGROUP GLOBAL MARKETS		940,000	1,000,000	1,032,500	1,032,500	0	0	0	0	0	1,032,500	0	(92,500)	(92,500)	34,008	04/01/2017
713448-BK-3	PEPSICO INC, M/W SR UNSECURED		08/26/2013	CALLED BY ISSUER at 101.732		2,034,640	2,000,000	1,995,760	1,998,938	0	588	0	588	0	1,999,526	0	35,114	35,114	73,958	03/01/2014
72447W-AU-3	PITNEY BOWES INC,M/W SR UNSEC MTN		11/04/2013	CALLED BY ISSUER at 103.585		2,071,700	2,000,000	1,984,220	1,995,538	0	2,273	0	2,273	0	1,997,811	0	73,889	73,889	118,896	08/15/2014
726505-AF-7	PLAINS EXPLORATION & PRO., CO GUARNT		06/03/2013	CALLED BY ISSUER at 103.813		778,598	750,000	802,500	783,496	0	(4,899)	0	(4,899)	0	778,598	0	0	0	28,911	06/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74005P-AL-8	PRAXAIR, INC., M/W NOTE		06/01/2013	MATURITY		3,500,000	3,500,000	3,221,610	3,477,168	0	22,832	0	22,832	0	3,500,000	0	0	0	69,125	06/01/2013
74005P-AQ-7	PRAXAIR INC CALL @MW +15BP		12/19/2013	CALLED BY ISSUER at 104.482		2,089,640	2,000,000	2,025,040	2,008,151	0	(4,116)	0	(4,116)	0	2,004,035	0	85,605	85,605	114,917	11/15/2014
740189-AF-2	PRECISION CASTPARTS CORP., M/W CO GUARNT		09/30/2013	CALLED BY ISSUER at 101.122		4,044,880	4,000,000	3,976,030	3,995,681	0	3,365	0	3,365	0	3,999,046	0	45,834	45,834	177,333	12/15/2013
74153W-BK-4	PRICOA GLOBAL FUNDING 1, 144A NOTE		09/27/2013	MATURITY		4,000,000	4,000,000	3,992,840	3,999,115	0	885	0	885	0	4,000,000	0	0	0	212,000	09/27/2013
7425A0-A5-9	PRINCIPAL FI., 144A, P/P SECURED		01/15/2013	MATURITY		7,000,000	7,000,000	7,046,330	7,000,228	0	(228)	0	(228)	0	7,000,000	0	0	0	183,750	01/15/2013
743315-AF-0	PROGRESSIVE CORP., NOTE		10/01/2013	MATURITY		7,313,000	7,313,000	8,448,279	7,418,899	0	(105,899)	0	(105,899)	0	7,313,000	0	0	0	511,910	10/01/2013
743674-AR-4	PROTECTIVE LIFE CORP,M/W NOTE		06/01/2013	MATURITY		4,250,000	4,250,000	4,104,148	4,242,331	0	7,669	0	7,669	0	4,250,000	0	0	0	91,375	06/01/2013
74432Q-BE-4	PRUDENTIAL FINANCIAL INC, MTN NOTE		01/15/2013	MATURITY		1,000,000	1,000,000	999,050	999,990	0	10	0	10	0	1,000,000	0	0	0	15,021	01/15/2013
744448-BY-6	PUBLIC SERVICE COLORADO, M/W 1ST MTGE		03/01/2013	MATURITY		6,000,000	6,000,000	6,017,920	6,002,397	0	(2,397)	0	(2,397)	0	6,000,000	0	0	0	146,250	03/01/2013
74456Q-AK-2	PUBLIC SERVICE ELECTRIC & GAS, 1ST MORT		01/01/2013	MATURITY		5,400,000	5,400,000	5,475,412	5,400,000	0	0	0	0	0	5,400,000	0	0	0	135,000	01/01/2013
749571-AB-1	RHP HOTEL PPTY/RHP FINAN,MW		12/18/2013	BARCLAYS CAPITAL INC FIXED		377,225	382,000	385,343	0	0	(341)	0	(341)	0	385,001	0	(7,776)	(7,776)	13,794	04/15/2021
749607-AB-3	RLI CORP, MAKE WHOLE SR NOTE		12/12/2013	CALLED BY ISSUER at 100.514		3,015,420	3,000,000	2,903,620	2,982,409	0	16,011	0	16,011	0	2,998,420	0	17,000	17,000	251,388	01/15/2014
75281A-AK-5	RANGE RESOURCES CORP., CALLABLE CO GUARN		07/25/2013	CREDIT SUISSE		1,485,000	1,375,000	1,437,500	1,415,341	0	(4,649)	0	(4,649)	0	1,410,692	0	74,308	74,308	77,611	05/15/2019
75952A-AF-4	RELIANT ENERGY, INC.SINKABLE PASS THRU		07/05/2013	SINKING FUND REDEMPTION		245,970	245,970	229,803	244,778	0	1,192	0	1,192	0	245,970	0	0	0	22,720	07/02/2017
761519-BB-2	REVLON CONSUMER PRODS CORPORATE		02/08/2013	TENDER OFFER		1,157,685	1,130,000	1,155,651	1,145,201	0	(484)	0	(484)	0	1,144,717	0	12,968	12,968	25,401	11/15/2015
761735-AK-5	REYNOLDS GRP ISS/REYNOLD MW, CALLABLE		04/19/2013	JP MORGAN CHASE		1,505,000	1,400,000	1,401,875	1,401,358	0	(100)	0	(100)	0	1,401,258	0	103,742	103,742	52,369	04/15/2019
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND,144A		11/15/2013	MBS PAYDOWN		72,725	72,725	72,449	72,569	0	156	0	156	0	72,725	0	0	0	2,510	05/15/2021
774341-AA-9	ROCKWELL COLLINS, M/W SR UNSEC		12/01/2013	MATURITY		4,500,000	4,500,000	4,597,515	4,517,461	0	(17,461)	0	(17,461)	0	4,500,000	0	0	0	213,750	12/01/2013
774477-AJ-2	ROCKWOOD SPECIALTIES GRO,M/W SR UNSECURE		02/20/2013	VARIOUS		2,466,000	2,400,000	2,407,000	2,406,739	0	(147)	0	(147)	0	2,406,592	0	59,408	59,408	46,250	10/15/2020
775371-AW-7	ROHM & HAAS CO, M/W UNSUB		03/15/2013	MATURITY		4,500,000	4,500,000	4,645,330	4,506,526	0	(6,526)	0	(6,526)	0	4,500,000	0	0	0	126,000	03/15/2013
78401F-AD-9	SBA TELECOMMUNICATIONS CORPORATE		11/15/2013	RBC CAPITAL MARKET CORP		1,738,170	1,602,000	1,668,213	1,652,871	0	(5,780)	0	(5,780)	0	1,647,091	0	91,079	91,079	167,042	08/15/2019
784635-AL-8	SPX CORP., M/W SR NOTE		04/29/2013	JP MORGAN CHASE		2,676,625	2,450,000	2,461,250	2,453,857	0	(630)	0	(630)	0	2,453,228	0	223,397	223,397	71,093	12/15/2014
784635-AP-9	SPX CORPORATION		11/15/2013	MORGAN STANLEY & COMPANY		2,574,000	2,288,000	2,339,364	2,324,710	0	(6,216)	0	(6,216)	0	2,318,494	0	255,506	255,506	191,819	09/01/2017
78571C-AA-6	SABRE INC, 144A, M/W, CALLABLE, SECURED		11/07/2013	BARCLAYS CAPITAL INC FIXED		1,079,813	975,000	991,935	990,490	0	(2,079)	0	(2,079)	0	988,411	0	91,402	91,402	82,415	05/15/2019
78572X-AB-7	SABRA HEALTH/CAPTL CORP, CALLABLE		05/24/2013	BARCLAYS CAPITAL INC FIXED		4,105,003	3,755,000	3,936,925	3,906,306	0	(13,931)	0	(13,931)	0	3,892,375	0	212,627	212,627	172,039	11/01/2018
786514-BQ-1	SAFEWAY, INC. M/W SR NOTE		12/20/2013	CALLED BY ISSUER at 101.339		5,320,285	5,250,000	5,504,293	5,315,831	0	(52,512)	0	(52,512)	0	5,263,319	0	56,966	56,966	414,714	03/15/2014
790849-AE-3	ST. JUDE MEDICAL, INC M/W SR UNSECURED		05/02/2013	CALLED BY ISSUER at 104.066		2,216,606	2,130,000	2,181,278	2,147,788	0	(3,820)	0	(3,820)	0	2,143,968	0	72,637	72,637	63,678	07/15/2014
790849-AG-8	ST. JUDE MEDICAL, INC M/W SR UNSECURED		09/15/2013	MATURITY		1,000,000	1,000,000	1,000,970	1,000,201	0	(201)	0	(201)	0	1,000,000	0	0	0	22,000	09/15/2013
80007P-AT-6	SANDRIDGE ENERGY INC, MW CALLABLE		01/24/2013	VARIOUS		861,975	810,000	805,950	806,034	0	16	0	16	0	806,050	0	55,925	55,925	26,325	02/15/2023
80874Y-AM-2	SCIENTIFIC GAMES INTERN,MW@50 CALLABLE		02/06/2013	WELLS FARGO BANKS		567,180	552,000	565,800	565,661	0	(206)	0	(206)	0	565,454	0	1,726	1,726	16,388	09/01/2020
81211K-AS-9	SEALED AIR CORP, MW@50 CALLABLE		06/13/2013	BANK OF AMERICA		1,278,720	1,184,000	1,202,630	1,202,495	0	(902)	0	(902)	0	1,201,593	0	77,127	77,127	42,756	12/01/2020
816851-AF-6	SEMPRA ENERG, M/W NOTE		02/01/2013	MATURITY		4,000,000	4,000,000	4,322,720	4,003,438	0	(3,438)	0	(3,438)	0	4,000,000	0	0	0	120,000	02/01/2013
820488-AY-6	GATX 3RD AIRCRFT(WILMINGTON)SEC NOTE P/P		01/02/2013	SINKING FUND REDEMPTION		189,766	189,766	189,766	189,766	0	0	0	0	0	189,766	0	0	0	7,353	01/02/2016
827048-AP-4	SILGAN HOLDINGS INC, MW+50 CALLABLE		04/17/2013	VARIOUS		2,483,163	2,405,000	2,451,875	2,450,553	0	(2,294)	0	(2,294)	0	2,448,259	0	34,904	34,904	65,803	04/01/2020
835898-AF-4	SOTHEBY'S,144A M/W SR UNSECURED		09/27/2013	VARIOUS		1,655,000	1,625,000	1,625,000	1,625,000	0	0	0	0	0	1,625,000	0	30,000	30,000	51,913	10/01/2022
842400-ER-0	SOUTHERN CAL EDISON, M/W 1ST REF MTGE		10/16/2013	CALLED BY ISSUER at 101.177		2,023,534	2,000,000	1,991,380	1,998,160	0	1,396	0	1,396	0	1,999,556	0	23,978	23,978	125,278	01/15/2014
842400-FK-4	SOUTHERN CAL EDISON, M/W 1ST MTGE		10/16/2013	CALLED BY ISSUER at 102.115		1,021,150	1,000,000	994,920	998,716	0	834	0	834	0	999,549	0	21,601	21,601	62,451	03/15/2014
844741-AR-9	SOUTHWEST AIRLINES CO., PTC, SRS. 95-A3		07/01/2013	VARIOUS		434,558	434,558	436,538	434,523	0	34	0	34	0	434,558	0	0	0	16,356	07/01/2013
852060-AT-9	SPRINT CAPITAL CORP. M/W, CO GUARNT		01/30/2013	BARCLAYS CAPITAL INC FIXED		977,850	820,000	736,975	737,896	0	134	0	134	0	738,029	0	239,821	239,821	27,703	03/15/2032
85224C-AB-0	SQUARETWO FINANCIAL CORP, CALLABLE		02/14/2013	VARIOUS		1,521,400	1,490,000	1,466,060	1,473,175	0	391	0	391	0	1,473,567	0	47,833	47,833	65,481	04/01/2017
85375C-AX-9	STANDARD PACIFIC CORP., M/W CO GUARNT		01/29/2013	CITIGROUP GLOBAL MARKETS		2,130,750	1,800,000	1,829,875	1,822,905	0	(288)	0	(288)	0	1,822,617	0	308,133	308,133	31,825	05/15/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85375C-BB-6	STANDARD PACIFIC CORP., M/W CO GUARNT		01/29/2013	CITIGROUP GLOBAL MARKETS		1,014,688	850,000	852,125	851,985	0	(15)	0	(15)	0	851,971	0	162,717	162,717	38,758	01/15/2021
855707-AB-1	STATE AUTO FINANCIAL CORP,SR NOTE		07/15/2013	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	2,984,580	2,998,243	0	1,076	0	1,076	0	2,999,320	0	680	680	184,370	11/15/2013
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P		12/20/2013	VARIOUS		78,835	78,835	79,551	0	0	57	0	57	0	78,835	0	0	0	1,097	03/20/2043
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE		12/20/2013	MBS PAYDOWN		39,800	39,800	39,978	0	0	70	0	70	0	39,800	0	0	0	365	07/20/2043
871829-AK-3	SYSCO CORP., M/W SR UNSECURED		02/12/2013	MATURITY		1,000,000	1,000,000	998,350	999,959	0	41	0	41	0	1,000,000	0	0	0	21,000	02/12/2013
87244E-AG-7	TIAA GLOBAL MARKETS,M/W NOTE, 144A		07/15/2013	MATURITY		5,750,000	5,750,000	5,785,780	5,754,749	0	(4,749)	0	(4,749)	0	5,750,000	0	0	0	284,625	07/15/2013
87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE		12/20/2013	MBS PAYDOWN		616,666	616,666	620,144	0	0	292	0	292	0	616,666	0	0	0	7,659	02/22/2038
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE		12/20/2013	MBS PAYDOWN		254,167	254,167	256,302	0	0	(27)	0	(27)	0	254,167	0	0	0	3,326	02/22/2038
87407P-AE-0	TAL 2013-2A A		12/20/2013	MBS PAYDOWN		33,333	33,333	33,319	0	0	62	0	62	0	33,333	0	0	0	141	11/20/2038
87612E-AM-8	TARGET CORPORATION, M/W SR UNSECURED		06/15/2013	MATURITY		1,000,000	1,000,000	1,059,950	1,008,424	0	(8,424)	0	(8,424)	0	1,000,000	0	0	0	20,000	06/15/2013
87612E-AT-3	TARGET CORPORATION, M/W SR UNSECURED		01/15/2013	MATURITY		560,000	560,000	607,510	560,617	0	(617)	0	(617)	0	560,000	0	0	0	14,350	01/15/2013
88033G-BT-6	TENET HEALTHCARE CORP,144A SECURED		02/07/2013	GOLDMAN SACHS & COMPANY		1,600,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	0	0	24,489	06/01/2020
88160Q-AA-1	TESORO LOGISTICS LP/CORP, M/W CALLABLE		04/29/2013	JP MORGAN CHASE		429,000	400,000	400,000	400,000	0	0	0	0	0	400,000	0	29,000	29,000	14,883	10/01/2020
883199-B*-1	TEXTRON FINANCIAL CORP,P/P,SR NOTE		09/16/2013	VARIOUS		421,053	421,053	421,053	421,053	0	0	0	0	0	421,053	0	0	0	53,147	09/14/2017
88579E-AE-5	3M COMPANY, NOTE		08/15/2013	MATURITY		10,250,000	10,250,000	10,745,135	10,329,897	0	(79,897)	0	(79,897)	0	10,250,000	0	0	0	448,438	08/15/2013
889175-BE-4	TOLEDO EDISON, M/W IST MORTGAGE		08/28/2013	CALLED BY ISSUER at 131.612		3,719,319	2,878,000	2,939,644	2,923,943	0	(3,273)	0	(3,273)	0	2,920,670	0	798,649	798,649	166,969	05/01/2020
891027-AG-9	TORCHMARK CORP		08/01/2013	MATURITY		1,800,000	1,800,000	1,956,780	1,819,922	0	(19,922)	0	(19,922)	0	1,800,000	0	0	0	132,750	08/01/2013
89236M-AB-6	TOYS R US PROPERTY CO 11 CORPORATE		06/17/2013	VARIOUS		3,171,000	3,020,000	3,058,198	3,047,271	0	(2,188)	0	(2,188)	0	3,045,083	0	125,917	125,917	141,898	12/01/2017
89469A-AA-2	TREEHOUSE FOODS INC., SR UNSECURED		07/25/2013	BANK OF AMERICA		587,125	550,000	550,000	550,000	0	0	0	0	0	550,000	0	37,125	37,125	38,836	03/01/2018
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A		12/16/2013	MBS PAYDOWN		164,211	164,211	162,122	0	0	174	0	174	0	164,211	0	0	0	548	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE		12/16/2013	MBS PAYDOWN		52,240	52,240	52,617	0	0	(4)	0	(4)	0	52,240	0	0	0	504	07/15/2043
902691-AF-1	UGI UTILITIES, INC. M/W SR NOTE		09/30/2013	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	255,000	09/30/2013
907833-AG-2	UNION PACIFIC CORP, SINK,PASS THRU CERTS		07/02/2013	SINKING FUND REDEMPTION		104,467	104,467	109,665	104,850	0	(382)	0	(382)	0	104,467	0	0	0	4,726	01/02/2020
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS		07/02/2013	SINKING FUND REDEMPTION		37,675	37,675	37,675	37,675	0	0	0	0	0	37,675	0	0	0	1,662	07/02/2030
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT		07/02/2013	SINKING FUND REDEMPTION		46,765	46,765	47,581	46,778	0	(13)	0	(13)	0	46,765	0	0	0	2,038	01/02/2031
911312-AG-1	UNITED PARCEL SERVICE, M/W SR UNSECURED		01/15/2013	MATURITY		3,000,000	3,000,000	3,153,150	3,001,637	0	(1,637)	0	(1,637)	0	3,000,000	0	0	0	67,500	01/15/2013
91159H-GS-3	U.S. BANCORP., MTN SENIOR NOTE SER R		02/15/2013	MATURITY		3,285,000	3,285,000	3,287,332	3,285,088	0	(88)	0	(88)	0	3,285,000	0	0	0	34,903	02/15/2013
913017-BY-4	UNITED TECHNOLOGIES CORP,M/W SR UNSECURE		06/24/2013	CALLED BY ISSUER at 101.493		1,014,928	1,000,000	999,440	999,547	0	89	0	89	0	999,636	0	15,292	15,292	6,767	06/01/2015
92343V-AN-4	VERIZON COMMUNICATIONS NOTE		04/15/2013	MATURITY		2,000,000	2,000,000	1,991,580	1,999,460	0	541	0	541	0	2,000,000	0	0	0	52,500	04/15/2013
92344G-AV-8	VERIZON GLOBAL, M/W SR UNSEC		06/01/2013	MATURITY		1,200,000	1,200,000	1,116,732	1,193,901	0	6,099	0	6,099	0	1,200,000	0	0	0	26,250	06/01/2013
92344S-AJ-9	CELLCO PART/ VERIZON WIRELESS MW		11/15/2013	MATURITY		3,000,000	3,000,000	2,974,820	2,994,890	0	5,110	0	5,110	0	3,000,000	0	0	0	221,250	11/15/2013
92933B-AE-4	WMG ACQUISITION CORP,144A ,M/W SECURED		06/21/2013	CALLED BY ISSUER at 103.000		249,260	242,000	242,000	242,000	0	0	0	0	0	242,000	0	7,260	7,260	9,277	01/15/2021
929766-SW-4	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST		12/17/2013	VARIOUS		3,356,367	3,356,367	3,515,008	3,498,861	0	(5,724)	0	(5,724)	0	3,493,138	0	(136,771)	(136,771)	177,684	07/15/2041
931142-AS-2	WAL-MART STORES, INC., DEBENTURE		06/01/2013	MATURITY		7,503,000	7,503,000	8,753,384	7,565,227	0	(62,227)	0	(62,227)	0	7,503,000	0	0	0	271,984	06/01/2013
931142-BT-9	WAL-MART STORES, INC., SR UNSECURED		05/01/2013	MATURITY		3,000,000	3,000,000	3,180,360	3,015,539	0	(15,539)	0	(15,539)	0	3,000,000	0	0	0	68,250	05/01/2013
931142-CL-5	WAL-MART STORES, INC SR UNSEC		04/15/2013	MATURITY		2,000,000	2,000,000	2,008,800	2,000,561	0	(561)	0	(561)	0	2,000,000	0	0	0	42,500	04/15/2013
941388-AH-3	WATERFORD GAMING LLC., 144A, SR NOTE		09/16/2013	VARIOUS		48,838	48,721	21,924	21,924	0	0	0	0	0	21,924	0	26,913	26,913	3,093	09/15/2014
94874R-CC-8	WEINGARTEN RTY INV, NOTE, SRS A		01/15/2013	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	37,667	01/15/2013
959319-AA-2	WESTERN REFINING INC 144A SR SECURED		03/25/2013	TENDER OFFER		566,886	535,000	494,019	507,164	0	1,067	0	1,067	0	508,231	0	58,655	58,655	16,719	06/15/2017
961548-AQ-7	WESTVACO CORP., NOTE		03/15/2013	CALLED BY ISSUER at 100.000		145,000	145,000	144,674	144,846	0	(1)	0	(1)	0	144,845	0	155	155	5,546	03/15/2027
971807-AC-6	WILMINGTON TRUST CORP, SUB NOTE		04/15/2013	MATURITY		8,000,000	8,000,000	7,772,002	7,988,210	0	11,790	0	11,790	0	8,000,000	0	0	0	195,000	04/15/2013
97181#-KV-4	UNION PACIFIC RR CO., P/P, SR SEC EQ NT		07/02/2013	SINKING FUND REDEMPTION		12,152	12,152	12,152	12,152	0	0	0	0	0	12,152	0	0	0	651	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT		07/02/2013	SINKING FUND REDEMPTION		7,418	7,418	7,418	7,418	0	0	0	0	0	7,418	0	0	0	398	12/29/2028
97181#-KZ-5	UNION PACIFIC CORP., SEC EQUIP NT		07/02/2013	SINKING FUND REDEMPTION		5,800	5,800	5,800	5,800	0	0	0	0	0	5,800	0	0	0	311	07/02/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
97181#-LA-9	UNION PACIFIC CORP. EQUIP NT SERIES D		07/02/2013	SINKING FUND REDEMPTION		3,730	3,730	3,730	3,730	0	0	0	0	0	3,730	0	0	0	201	07/02/2028
97381W-AZ-7	WINDSTREAM CORP,MW@50 CALLALE		05/10/2013	DEUTSCHE BANC		473,100	456,000	456,000	0	0	0	0	0	0	456,000	0	17,100	17,100	8,883	08/01/2023
976656-BX-5	WISCONSIN ENERGY, M/W UNSUB		05/15/2013	MATURITY		3,750,000	3,750,000	3,655,900	3,743,077	0	6,923	0	6,923	0	3,750,000	0	0	0	84,375	05/15/2013
976707-AK-5	WISCONSIN GAS CO, DEBENTURE		09/15/2013	MATURITY		1,700,000	1,700,000	1,793,109	1,711,015	0	(11,015)	0	(11,015)	0	1,700,000	0	0	0	112,200	09/15/2013
976843-BD-3	WISCONSIN PUBLIC SERVICE CORP.,M/W,SEC		12/01/2013	MATURITY		8,100,000	8,100,000	8,237,422	8,116,359	0	(16,359)	0	(16,359)	0	8,100,000	0	0	0	388,800	12/01/2013
064149-B9-7	BANK OF NOVA SCOTIA, SR UNSECURED	A	12/17/2013	MATURITY		2,000,000	2,000,000	1,993,000	1,998,018	0	1,982	0	1,982	0	2,000,000	0	0	0	47,500	12/17/2013
06849T-AA-6	BARRICK GOLD, M/W CO GUARNT	I	09/15/2013	MATURITY		2,000,000	2,000,000	1,976,980	1,996,302	0	3,698	0	3,698	0	2,000,000	0	0	0	122,500	09/15/2013
06849V-AB-9	BARRICK GOLD FINANCE CO, M/W NOTE	A	12/16/2013	CALLED BY ISSUER at 104.191		5,972,243	5,732,000	5,543,061	5,676,985	0	27,479	0	27,479	0	5,704,464	0	267,779	267,779	303,497	11/15/2014
136375-BH-4	CANADIAN NATIONAL RAILWAY, M/W NOTE	A	03/12/2013	TENDER OFFER		2,585,000	2,585,000	2,468,882	2,581,048	0	3,792	0	3,792	0	2,584,840	0	160	160	55,922	03/15/2013
15135U-AB-5	CENOVUS ENERGY INC CORPORATE	A	09/19/2013	CALLED BY ISSUER at 103.962		7,537,245	7,250,000	7,577,415	7,374,698	0	(51,485)	0	(51,485)	0	7,323,214	0	214,031	214,031	327,156	09/15/2014
292505-AB-0	ENCANA CORP M/W SR NOTE	A	10/15/2013	MATURITY		4,000,000	4,000,000	3,991,170	3,998,574	0	1,426	0	1,426	0	4,000,000	0	0	0	190,000	10/15/2013
33761N-A*-0	FIRST SERVICE, P/P, SR NOTE	I	04/01/2013	CALLED BY ISSUER at 100.000		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	16,320	04/01/2015
543218-AA-9	LONGVIEW FIBRE PAPER & PACKAGING,144	I	08/21/2013	CALLED BY ISSUER at 104.000		1,846,000	1,775,000	1,807,374	1,795,553	0	(5,162)	0	(5,162)	0	1,790,391	0	55,609	55,609	101,767	06/01/2016
59151K-AG-3	METHANEX CORP, M/W SR UNSECURED	A	04/19/2013	BARCLAYS CAPITAL INC FIXED		1,126,420	1,000,000	996,150	996,408	0	97	0	97	0	996,504	0	129,916	129,916	33,979	03/01/2022
716442-AG-3	PETRO-CANADA, MAKE WHOLE NOTE	A	07/15/2013	MATURITY		5,850,000	5,850,000	5,414,580	5,794,125	0	55,875	0	55,875	0	5,850,000	0	0	0	234,000	07/15/2013
73755L-AC-1	POTASH CORP., M/W NOTE	A	03/01/2013	MATURITY		4,500,000	4,500,000	4,489,005	4,500,186	0	(186)	0	(186)	0	4,500,000	0	0	0	109,688	03/01/2013
884903-AZ-8	THOMSON REUTERS CORP., M/W CO GUARNT	I	12/16/2013	CALLED BY ISSUER at 104.197		6,251,830	6,000,000	6,618,240	6,231,778	0	(125,310)	0	(125,310)	0	6,106,468	0	145,362	145,362	413,250	10/01/2014
92658T-AQ-1	VIDEOTRON LTEE, SR UNSECURED	A	04/02/2013	VARIOUS		3,134,866	3,075,000	3,063,113	3,063,710	0	241	0	241	0	3,063,951	0	70,915	70,915	110,860	07/15/2022
007643-AB-5	AERCAP AVIATION SOLUTION, MW@50	F	06/26/2013	VARIOUS		2,387,701	2,253,000	2,253,000	2,253,000	0	0	0	0	0	2,253,000	0	134,701	134,701	82,666	05/30/2017
02051P-AC-2	ALON REFINING KROTZ, CALLABLE SR SECURED	R	10/17/2013	CALLED BY ISSUER at 103.375		1,048,223	1,014,000	1,075,215	1,050,246	0	(21,747)	0	(21,747)	0	1,028,499	0	19,724	19,724	137,651	10/15/2014
02666Q-B6-9	AMERICAN HONDA FINANCE,144A MTN NOTE	R	04/02/2013	MATURITY		11,765,000	11,765,000	11,459,031	11,743,905	0	21,095	0	21,095	0	11,765,000	0	0	0	272,066	04/02/2013
02666Q-D6-7	AMERICAN HONDA FINANCE, 144A NOTE	R	10/01/2013	MATURITY		2,000,000	2,000,000	1,998,080	1,999,671	0	329	0	329	0	2,000,000	0	0	0	134,000	10/01/2013
055450-AE-0	BHP FINANCE USA LTD., DEBENTURE	F	11/01/2013	MATURITY		6,039,000	6,039,000	6,731,440	6,116,991	0	(77,991)	0	(77,991)	0	6,039,000	0	0	0	407,633	11/01/2013
05565Q-BF-4	BP CAPITAL MARKETS PLC	F	11/07/2013	MATURITY		9,432,000	9,432,000	9,593,714	9,460,617	0	(28,617)	0	(28,617)	0	9,432,000	0	0	0	495,180	11/07/2013
06739F-GP-0	BARCLAYS BANK PLC, SR NOTE	F	01/23/2013	MATURITY		3,000,000	3,000,000	3,003,150	3,000,065	0	(65)	0	(65)	0	3,000,000	0	0	0	37,500	01/23/2013
12626P-AE-3	CRH AMERICA INC.,M/W CO GUARNT	R	10/15/2013	MATURITY		7,770,000	7,770,000	7,495,260	7,733,651	0	36,349	0	36,349	0	7,770,000	0	0	0	411,810	10/15/2013
17121E-AD-9	CHRYSLER GP/CG CO, SECURED MW+50BP	R	08/07/2013	RBC CAPITAL MARKET CORP		511,710	461,000	461,000	461,000	0	0	0	0	0	461,000	0	50,710	50,710	25,038	06/15/2021
1912EQ-AC-6	COCA-COLA HBC FINANCE BV,M/W CO GUARNT	F	09/17/2013	MATURITY		7,000,000	7,000,000	6,862,860	6,977,228	0	22,772	0	22,772	0	7,000,000	0	0	0	358,750	09/17/2013
200641-AA-6	COMMERCE GROUP INC , NOTE	R	12/09/2013	MATURITY		1,000,000	1,000,000	993,240	999,182	0	818	0	818	0	1,000,000	0	0	0	59,500	12/09/2013
22541L-AH-6	CREDIT SUISSE FIRST BOSTON, NOTE	R	08/15/2013	MATURITY		2,000,000	2,000,000	1,992,560	1,999,410	0	590	0	590	0	2,000,000	0	0	0	110,000	08/15/2013
2254C0-TC-1	CREDIT SUISSE NEW YORK, SR UNSECURED	F	05/15/2013	MATURITY		2,750,000	2,750,000	2,960,320	2,775,634	0	(25,634)	0	(25,634)	0	2,750,000	0	0	0	68,750	05/15/2013
25244S-AD-3	DIAGEO FINANCE BV, CO GUARNT	F	04/01/2013	MATURITY		2,000,000	2,000,000	2,112,080	2,006,031	0	(6,031)	0	(6,031)	0	2,000,000	0	0	0	55,300	04/01/2013
278058-DF-6	EATON CORP, M/W SR NOTE	R	05/15/2013	MATURITY		5,000,000	5,000,000	4,999,800	4,999,991	0	9	0	9	0	5,000,000	0	0	0	122,500	05/15/2013
292845-AF-1	ENGELHARD CORP., M/W, NOTE	R	05/15/2013	MATURITY		10,000,000	10,000,000	10,054,840	10,005,046	0	(5,046)	0	(5,046)	0	10,000,000	0	0	0	212,500	05/15/2013
37943T-AB-4	GLOBAL SANTAFE CORP, M/W NOTE	R	02/15/2013	MATURITY		6,500,000	6,500,000	6,343,240	6,496,097	0	3,903	0	3,903	0	6,500,000	0	0	0	162,500	02/15/2013
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE	R	12/18/2013	MBS PAYDOWN		900,000	900,000	901,283	0	0	882	0	882	0	900,000	0	0	0	8,940	04/17/2028
37952U-AC-7	SEACO GLOBAL SC	F	12/23/2013	MBS PAYDOWN		16,667	16,667	16,665	0	0	43	0	43	0	16,667	0	0	0	56	11/14/2028
45687A-AB-8	INGERSOLL-RAND GL HLD CO,M/W CO GUARNT	F	07/17/2013	CALLED BY ISSUER at 100.429		9,033,589	8,995,000	9,257,738	9,040,399	0	(39,703)	0	(39,703)	0	9,000,695	0	32,893	32,893	497,723	08/15/2013
61532X-BS-4	MONUMENT GLOBAL FUNDING,144A NOTE	F	04/22/2013	MATURITY		6,645,000	6,645,000	6,725,614	6,650,630	0	(5,630)	0	(5,630)	0	6,645,000	0	0	0	182,738	04/22/2013
75968N-AB-7	RENAISSANCERE HLDGS LTD., M/W NOTE	F	02/15/2013	MATURITY		4,000,000	4,000,000	3,991,760	3,999,872	0	128	0	128	0	4,000,000	0	0	0	117,500	02/15/2013
767201-AE-6	RIO TINTO FIN USA LTD, M/W CO GUARNT	F	07/15/2013	MATURITY		5,100,000	5,100,000	5,427,875	5,149,695	0	(49,695)	0	(49,695)	0	5,100,000	0	0	0	299,625	07/15/2013
771196-AQ-5	ROCHE HOLDINGS INC. 144A M/W CO GUARNT	R	03/21/2013	CALLED BY ISSUER at 104.088		1,296,936	1,246,000	1,236,954	1,243,691	0	428	0	428	0	1,244,120	0	52,817	52,817	34,611	03/01/2014
771196-AS-1	ROCHE HOLDINGS INC, 144A M/W CO GUARNT	R	08/29/2013	CALLED BY ISSUER at 120.235		699,768	582,000	649,683	636,317	0	(5,219)	0	(5,219)	0	631,098	0	68,670	68,670	34,726	03/01/2019
81180R-AE-2	SEAGATE TECHNOLOGIES, M/W SR NOTE	F	06/14/2013	TENDER OFFER		2,496,030	2,204,000	1,617,615	1,609,414	0	(2,278)	0	(2,278)	0	1,607,136	0	888,894	888,894	105,327	10/01/2016
81725W-AG-8	SENSATA TECHNOLOGIES BV,144A SR UNSEC	F	10/31/2013	JP MORGAN CHASE		116,400	120,000	111,600	0	0	0	0	0	0	111,600	0	4,800	4,800	3,218	10/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85771P-AA-0	STATOILHYDRO,M/W 144A NOTE	F	01/28/2013	CALLED BY ISSUER at 106.048		1,325,600	1,250,000	1,239,888	1,247,655	0	128	0	128	0	1,247,783	0	77,817	77,817	15,660	04/30/2014
87927V-AE-8	TELECOM ITALIA CAPITAL,M/W CO GUARNT	F	11/15/2013	MATURITY		3,000,000	3,000,000	3,031,440	3,012,601	0	(12,601)	0	(12,601)	0	3,000,000	0	0	0	157,500	11/15/2013
88163V-AC-3	TEVA PHARM FINANCE LLC., M/W CO GUARNT	R	03/22/2013	CALLED BY ISSUER at 114.151		4,143,681	3,630,000	3,852,815	3,745,274	0	(7,909)	0	(7,909)	0	3,737,364	0	406,317	406,317	129,273	02/01/2016
893830-AR-0	TRANSOCEAN INC M/W SR UNSEC	F	03/15/2013	MATURITY		5,565,000	5,565,000	5,629,612	5,567,854	0	(2,854)	0	(2,854)	0	5,565,000	0	0	0	146,081	03/15/2013
897050-AB-6	TRONOX FINANCE LLC, M/W @50 CALLABLE	R	10/01/2013	VARIOUS		2,370,353	2,400,000	2,419,625	2,418,607	0	(1,968)	5,834	(7,802)	0	2,410,805	0	(40,452)	(40,452)	165,598	08/15/2020
92928W-AF-2	WMC FINANCE USA, M/W CO GUARNT	F	05/15/2013	MATURITY		4,685,000	4,685,000	4,751,931	4,688,652	0	(3,652)	0	(3,652)	0	4,685,000	0	0	0	120,053	05/15/2013
93443T-AB-2	WARNER CHILCOTT CO, CALLABLE	F	05/21/2013	VARIOUS		4,633,983	4,170,000	4,282,175	4,254,975	0	(8,058)	0	(8,058)	0	4,246,918	0	387,065	387,065	222,879	09/15/2018
947075-AA-5	WEATHERFORD INTL., M/W CO GUARNT, SR NOT	R	10/15/2013	MATURITY		1,275,000	1,275,000	1,216,401	1,266,883	0	8,117	0	8,117	0	1,275,000	0	0	0	63,113	10/15/2013
947075-AC-1	WEATHERFORD INTL LTD, M/W CO GUARNT	R	03/15/2013	MATURITY		2,000,000	2,000,000	1,995,880	1,999,808	0	192	0	192	0	2,000,000	0	0	0	51,500	03/15/2013
G65422-AA-8	NOBLE CORP, M/W UNSEC NOTE	F	06/01/2013	MATURITY		5,500,000	5,500,000	5,573,350	5,507,181	0	(7,181)	0	(7,181)	0	5,500,000	0	0	0	161,563	06/01/2013
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						869,748,335	858,298,861	869,096,099	851,460,188	0	(1,487,000)	292,623	(1,779,623)	0	854,766,169	0	14,982,164	14,982,164	34,347,664	XXX
8399997. Total - Bonds - Part 4						932,426,887	920,869,662	933,268,429	914,106,555	0	(1,672,576)	292,623	(1,965,199)	0	917,400,878	0	15,026,008	15,026,008	36,986,555	XXX
8399998. Total - Bonds - Part 5						48,080,029	47,207,000	47,706,478	0	0	(17,002)	76,014	(93,016)	0	47,612,504	0	466,571	466,571	958,434	XXX
8399999. Total - Bonds						980,506,916	968,076,662	980,974,907	914,106,555	0	(1,689,578)	368,637	(2,058,215)	0	965,013,382	0	15,492,579	15,492,579	37,944,989	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						980,506,916	XXX	980,974,907	914,106,555	0	(1,689,578)	368,637	(2,058,215)	0	965,013,382	0	15,492,579	15,492,579	37,944,989	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02076X-AB-8	ALPHA NATURAL RESOURCES, CO GUARNT		02/22/2013	BANK OF AMERICA	08/15/2013	DEUTSCHE BANC	263,000	238,015	218,290	239,574	0	1,559	0	1,559	0	0	(21,284)	(21,284)	11,353	3,770
05070G-AE-8	AUDATEX NORTH AMERICA IN,MW@50 CALLABLE		06/27/2013	GOLDMAN SACHS & COMPANY	08/16/2013	VARIOUS	2,067,000	2,067,000	2,098,005	2,067,000	0	0	0	0	0	0	31,005	31,005	16,881	0
16169P-AA-5	CHASSIX INC,144A SECURED		07/18/2013	VARIOUS	10/11/2013	VARIOUS	1,030,000	1,051,323	1,091,800	1,050,264	0	(1,059)	0	(1,059)	0	0	41,536	41,536	22,132	0
165167-CL-9	CHESAPEAKE ENERGY CORP,SR UNSECURED		03/19/2013	MORGAN STANLEY & COMPANY	10/18/2013	VARIOUS	833,000	837,219	865,458	836,226	0	(87)	907	(994)	0	0	29,145	29,145	19,689	0
170031-AA-6	CHIQUITA BRANDS INTL,144A SECURED		02/05/2013	VARIOUS	05/16/2013	WELLS FARGO BANKS	1,280,000	1,288,732	1,396,800	1,288,350	0	(382)	0	(382)	0	0	108,450	108,450	29,680	180
192108-AX-6	COEUR D'ALENE MINES CORP,144A, SR UNSECU		01/24/2013	VARIOUS	04/30/2013	VARIOUS	1,280,000	1,300,450	1,347,243	1,299,754	0	(696)	0	(696)	0	0	47,489	47,489	25,753	0
210795-QD-5	CONTINENTAL AIRLINES 2012-3 C, 3RD LIEN		05/03/2013	VARIOUS	09/11/2013	VARIOUS	2,575,000	2,636,655	2,614,736	2,632,929	0	(3,726)	0	(3,726)	0	0	(18,193)	(18,193)	93,799	39,315
247126-AH-8	DELPHI CORP, SR UNSECURED, CALLABLE		02/12/2013	VARIOUS	04/09/2013	RBC CAPITAL MARKET CORP	1,142,000	1,153,420	1,221,226	1,153,232	0	(188)	0	(188)	0	0	67,995	67,995	9,041	79
25470X-AP-0	DISH DBS CORP, M/W SR UNSECURED MW@50		04/02/2013	DEUTSCHE BANC	09/25/2013	JP MORGAN CHASE	1,885,000	1,885,000	1,899,138	1,885,000	0	0	0	0	0	0	14,138	14,138	38,944	0
26817R-AA-6	DYNEGY INC.144A SR UNSECURED, CALLABLE		05/20/2013	VARIOUS	06/20/2013	VARIOUS	1,314,000	1,328,670	1,242,588	1,328,546	0	(124)	0	(124)	0	0	(85,959)	(85,959)	6,847	230
319963-BC-7	FIRST DATA CORPORATION,144A, 1ST LIEN		06/26/2013	VARIOUS	11/04/2013	VARIOUS	2,060,000	2,106,350	2,222,250	2,102,855	0	(3,495)	0	(3,495)	0	0	119,395	119,395	58,756	6,752
374689-AF-4	GIBRALTAR INDUSTRIES INC,M/W@50, CALLABL		02/27/2013	VARIOUS	05/10/2013	VARIOUS	2,756,000	2,893,957	2,958,105	2,889,866	0	(4,091)	0	(4,091)	0	0	68,239	68,239	49,283	11,569
38869P-AK-0	GRAPHIC PACKAGING INTL,M/W SR UNSECURED		03/25/2013	BANK OF AMERICA	04/12/2013	GOLDMAN SACHS & COMPANY	471,000	471,000	480,420	471,000	0	0	0	0	0	0	9,420	9,420	932	0
428302-AD-5	HEXION US FINANCE CORP,144A 1ST LIEN		06/26/2013	VARIOUS	07/24/2013	VARIOUS	338,000	336,408	348,905	336,429	0	21	0	21	0	0	12,476	12,476	6,128	4,727
44701Q-BA-9	HUNTSMAN INTERNATIONAL,M/W SR UNSEC		02/28/2013	JP MORGAN CHASE	04/30/2013	CREDIT SUISSE	2,136,000	2,112,441	2,242,800	2,112,968	0	526	0	526	0	0	129,832	129,832	47,437	30,555
53219L-AL-3	LIFEPOINT HOSPITALS INC,MW@50 CALLABLE		11/21/2013	BARCLAYS CAPITAL INC FIXED	12/09/2013	VARIOUS	1,162,000	1,162,000	1,164,905	1,162,000	0	0	0	0	0	0	2,905	2,905	951	0
570506-AR-6	MARKWEST ENERGY PART/FIN,M/W SR UNSECURE		01/07/2013	BARCLAYS CAPITAL INC FIXED	02/28/2013	VARIOUS	1,465,000	1,465,000	1,428,375	1,465,000	0	0	0	0	0	0	(36,625)	(36,625)	10,072	0
591709-AP-5	METROPCS WIRELESS INC,144A SR UNSECURED		03/08/2013	DEUTSCHE BANC	10/08/2013	VARIOUS	2,056,000	2,056,000	2,034,128	2,056,000	0	0	0	0	0	0	(21,873)	(21,873)	76,429	0
749571-AA-3	RHP HOTEL PPTY/RHP FIN,144A SR UNSECURED		03/27/2013	DEUTSCHE BANC	12/18/2013	VARIOUS	985,000	990,910	974,725	990,305	0	(605)	0	(605)	0	0	(15,580)	(15,580)	35,117	0
78572X-AD-3	SABRA HEALTH/CAPTL CORP, SR UNSECURED		05/24/2013	VARIOUS	07/12/2013	WELLS FARGO BANKS	2,369,000	2,388,215	2,321,620	2,387,944	0	(271)	0	(271)	0	0	(66,324)	(66,324)	19,100	519
80874Y-AM-2	SCIENTIFIC GAMES INTERN,MW@50 CALLABLE		01/11/2013	BARCLAYS CAPITAL INC FIXED	02/06/2013	VARIOUS	737,000	770,165	763,086	769,980	0	(185)	0	(185)	0	0	(6,894)	(6,894)	21,302	18,681
81211K-AU-4	SEALED AIR CORP,M/W SR UNSECURED,144A		09/26/2013	VARIOUS	10/16/2013	CREDIT SUISSE	2,434,000	2,392,638	2,354,895	2,392,667	0	29	0	29	0	0	(37,772)	(37,772)	42,704	1,162
81663A-AA-3	SEMGROUP LP,144A SR UNSECURED		06/07/2013	CITIGROUP GLOBAL MARKETS	11/19/2013	CITIGROUP GLOBAL MARKETS	700,000	700,000	738,500	700,000	0	0	0	0	0	0	38,500	38,500	23,042	0
835898-AF-4	SOTHEBY'S,144A M/W SR UNSECURED		02/27/2013	GOLDMAN SACHS & COMPANY	10/24/2013	VARIOUS	2,075,000	2,101,008	1,957,647	2,023,391	0	(1,550)	75,107	(76,657)	0	0	(66,611)	(66,611)	114,372	47,500
858119-AY-6	STEEL DYNAMICS, INC.144A SR UNSECURED		03/12/2013	VARIOUS	06/17/2013	BAIRD, RW	1,595,000	1,604,963	1,632,881	1,604,737	0	(226)	0	(226)	0	0	28,145	28,145	19,539	0
87264A-AC-9	T-MOBILE USA INC		10/09/2013	VARIOUS	11/22/2013	VARIOUS	1,776,000	1,828,646	1,878,780	1,827,815	0	(831)	0	(831)	0	0	50,965	50,965	37,405	24,873
911365-AX-2	UNITED RENTALS NA, M/W SR UNSECURED		03/06/2013	VARIOUS	04/19/2013	BARCLAYS CAPITAL INC FIXED	1,500,000	1,591,760	1,597,500	1,590,683	0	(1,077)	0	(1,077)	0	0	6,817	6,817	44,406	32,846
92343V-BQ-6	VERIZON COMMUNICATIONS, SR UNSECURED		09/11/2013	JP MORGAN CHASE	09/13/2013	BARCLAYS CAPITAL INC FIXED	550,000	549,285	574,888	549,285	0	0	0	0	0	0	25,603	25,603	0	0
88156L-AC-4	TERVITA CORP,MW@50 CALLABLE	A	02/08/2013	VARIOUS	07/01/2013	DEUTSCHE BANC	1,093,000	1,094,366	1,101,198	1,094,219	0	(148)	0	(148)	0	0	6,979	6,979	34,247	0
92912E-AC-7	VP11 ESCROW CORP,144A SR UNSECURED	A	06/27/2013	VARIOUS	08/22/2013	VARIOUS	2,100,000	2,132,434	2,239,460	2,131,845	0	(589)	0	(589)	0	0	107,615	107,615	7,486	0
561234-AA-3	MALLINCKRODT INTL FIN, 144A SR UNSECURED	F	04/08/2013	GOLDMAN SACHS & COMPANY	08/01/2013	GOLDMAN SACHS & COMPANY	2,390,000	2,382,448	2,276,714	2,382,640	0	193	0	193	0	0	(105,926)	(105,926)	35,004	0
65410C-AA-8	NIELSEN CO LUXEMBURG,144A SR UNSEC	F	09/20/2013	JP MORGAN CHASE	09/27/2013	BAIRD, RW	790,000	790,000	792,963	790,000	0	0	0	0	0	0	2,963	2,963	603	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							47,207,000	47,706,478	48,080,029	47,612,504	0	(17,002)	76,014	(93,016)	0	0	466,571	466,571	958,434	222,758
8399998. Total - Bonds							47,207,000	47,706,478	48,080,029	47,612,504	0	(17,002)	76,014	(93,016)	0	0	466,571	466,571	958,434	222,758
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								47,706,478	48,080,029	47,612,504	0	(17,002)	76,014	(93,016)	0	0	466,571	466,571	958,434	222,758

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Loan-Backed and Structured Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
09248U-61-9	BLACKROCK MM MONEY M			12/27/2013	US BANK	XXX	25,000,000	0	0	0	0	0	25,000,000	0	0	0.000	0.000	MON	0	0
05561M-10-1	BNY HAMILTON MONEY FUND, MONEY			12/30/2013	VARIOUS	XXX	27,217,699	0	0	0	0	0	27,217,699	0	0	0.045	0.000	MON	2	0
316175-20-7	FIDELITY MONEY MARKET			12/30/2013	US BANK	XXX	25,000,000	0	0	0	0	0	25,000,000	0	0	0.000	0.000	MON	0	0
31846V-10-4	FIRST AMERICAN PRIME OB. CLASS Y			12/30/2013	VARIOUS	XXX	191,759	0	0	0	0	0	191,759	0	0	0.020	0.017		8	0
8999999. Subtotal - Class One Money Market Mutual Funds							77,409,458	0	0	0	0	XXX	77,409,458	0	0	XXX	XXX	XXX	10	0
9199999 - Totals							77,409,458	0	0	0	0	XXX	77,409,458	0	0	XXX	XXX	XXX	10	0

SCHEDULE DB - PART A - SECTION 1

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

1 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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	01/15/2013	01/15/2014	17,531	25,811,452	1472.56 / 1569.94	0	779,506	0	1,681,301	*	1,681,301	901,793	0	0	0	1,681,301		103% / 99%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	02/15/2013	02/14/2014	14,758	22,429,723	1520.19 / 1605.22	0	589,902	0	1,229,526	*	1,229,526	639,624	0	0	0	1,229,526		104% / 98%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	03/15/2013	03/14/2014	13,298	20,754,866	1560.84 / 1651.3	0	554,155	0	1,143,865	*	1,143,865	589,710	0	0	0	1,143,865		101% / 102%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS W22LROWP21HZNBB6K528	04/15/2013	04/15/2014	23,624	36,673,314	1552.38 / 1641.19	0	979,177	0	1,967,367	*	1,967,367	988,190	0	0	0	1,967,367		103% / 103%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS W22LROWP21HZNBB6K528	05/15/2013	05/15/2014	20,463	33,943,449	1658.86 / 1746.58	0	838,403	0	1,479,519	*	1,479,519	641,116	0	0	0	1,479,519		103% / 102%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	06/15/2013	06/13/2014	21,902	35,628,595	1626.78 / 1710.6	0	894,278	0	1,552,631	*	1,552,631	658,353	0	0	0	1,552,631		102% / 101%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	07/15/2013	07/15/2014	17,084	28,743,132	1682.67 / 1781.06	0	781,813	0	1,267,303	*	1,267,303	485,490	0	0	0	1,267,303		107% / 104%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	08/15/2013	08/15/2014	16,019	26,612,330	1661.67 / 1761.05	0	742,484	0	1,193,600	*	1,193,600	451,116	0	0	0	1,193,600		102% / 102%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	09/13/2013	09/15/2014	15,637	26,395,879	1688.99 / 1781.18	0	675,735	0	1,037,897	*	1,037,897	362,163	0	0	0	1,037,897		103% / 101%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS W22LROWP21HZNBB6K528	10/15/2013	10/15/2014	9,638	16,365,689	1698.37 / 1786.48	0	412,415	0	593,428	*	593,428	181,013	0	0	0	593,428		104% / 106%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS W22LROWP21HZNBB6K528	10/15/2013	10/15/2014	9,206	15,632,575	1698.06 / 1819.28	0	504,932	0	749,955	*	749,955	245,023	0	0	0	749,955		104% / 106%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	11/15/2013	11/14/2014	9,278	16,683,896	1798.77 / 1878.32	0	360,372	0	386,159	*	386,159	25,787	0	0	0	386,159		103% / 103%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	11/15/2013	11/14/2014	9,053	16,279,495	1798.18 / 1927.24	0	516,060	0	587,809	*	587,809	71,749	0	0	0	587,809		103% / 103%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	12/13/2013	12/15/2014	8,106	14,390,584	1775.73 / 1855.19	0	312,276	0	367,096	*	367,096	54,821	0	0	0	367,096		103% / 102%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	12/13/2013	12/15/2014	7,985	14,176,178	1775.32 / 1905.29	0	452,220	0	557,902	*	557,902	105,682	0	0	0	557,902		103% / 102%
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	9,393,728	0	15,795,358	XXX	15,795,358	6,401,630	0	0	0	15,795,358	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	9,393,728	0	15,795,358	XXX	15,795,358	6,401,630	0	0	0	15,795,358	XXX	XXX
0219999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										0	9,393,728	0	15,795,358	XXX	15,795,358	6,401,630	0	0	0	15,795,358	XXX	XXX
0379999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0389999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0399999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0409999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	9,393,728	0	15,795,358	XXX	15,795,358	6,401,630	0	0	0	15,795,358	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0569999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0789999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0799999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0809999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0819999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0829999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0839999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 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 Premium (Received) Paid	12 Current Year Initial Cost of 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 Year-end (b)
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1029999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1089999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1149999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1159999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1179999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1189999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1199999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1209999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999. Subtotal - Hedging Other										0	9,393,728	0	15,795,358	XXX	15,795,358	6,401,630	0	0	0	15,795,358	XXX	XXX
1419999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1429999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1439999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1449999 - Totals										0	9,393,728	0	15,795,358	XXX	15,795,358	6,401,630	0	0	0	15,795,358	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

1 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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999. Subtotal - Purchased Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	01/13/2012	01/15/2013	01/15/2013	Expiration	18,886	24,346,289	1291.32 / 1372.71	774,212	0	1,537,165	0	1,537,165		(612,524)	0	0	762,954	0	0	102% / 101%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	02/15/2012	02/15/2013	02/15/2013	Expiration	15,359	20,631,142	1343.7 / 1425.33	635,439	0	1,253,784	0	1,253,784		(278,788)	0	0	618,345	0	0	104% / 108%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	03/15/2012	03/15/2013	03/15/2013	Expiration	14,331	20,100,178	1402.88 / 1483.67	586,925	0	1,157,774	0	1,157,774		44,367	0	0	570,848	0	0	102% / 105%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	04/13/2012	04/15/2013	04/15/2013	Expiration	24,071	32,983,958	1370.79 / 1451.71	986,220	0	1,947,851	0	1,947,851		(198,389)	0	0	961,630	0	0	101% / 100%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	05/15/2012	05/15/2013	05/15/2013	Expiration	23,224	30,902,872	1331.86 / 1406.04	880,732	0	1,722,735	0	1,722,735		(347,048)	0	0	842,004	0	0	107% / 101%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	06/15/2012	06/14/2013	06/14/2013	Expiration	23,622	31,720,850	1342.92 / 1418.36	942,109	0	1,782,060	0	1,782,060		(232,210)	0	0	839,950	0	0	101% / 99%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	GOLDMAN SACHS W22LROWP21HZNBB6K528	07/13/2012	07/15/2013	07/15/2013	Expiration	19,478	26,427,696	1357.7 / 1436.91	771,689	0	1,542,872	0	1,542,872		(178,996)	0	0	771,183	0	0	101% / 98%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	08/15/2012	08/15/2013	08/15/2013	Expiration	16,421	23,079,558	1406.11 / 1493.19	699,311	0	1,429,900	0	1,429,900		(11,124)	0	0	730,590	0	0	104% / 98%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	09/14/2012	09/13/2013	09/13/2013	Expiration	14,803	21,697,832	1466.37 / 1557.26	640,086	0	1,345,447	0	1,345,447		168,647	0	0	705,361	0	0	100% / 95%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	10/15/2012	10/15/2013	10/15/2013	Expiration	20,064	28,895,072	1440.14 / 1537.63	904,416	0	1,956,060	0	1,956,060		77,871	0	0	1,051,644	0	0	101% / 95%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	11/15/2012	11/15/2013	11/15/2013	Expiration	21,897	29,633,579	1353.37 / 1444.54	930,494	0	1,996,330	0	1,996,330		(210,821)	0	0	1,065,836	0	0	102% / 99%
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	GOLDMAN SACHS W22LROWP21HZNBB6K528	12/14/2012	12/13/2013	12/13/2013	Expiration	17,513	24,756,031	1413.64 / 1509.72	774,864	0	1,682,649	0	1,682,649		(23,598)	0	0	907,785	0	0	104% / 97%
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												9,526,497	0	19,354,627	0	19,354,627	XXX	(1,802,613)	0	0	9,828,130	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												9,526,497	0	19,354,627	0	19,354,627	XXX	(1,802,613)	0	0	9,828,130	0	0	XXX
0219999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0369999. Total Purchased Options - Call Options and Warrants												9,526,497	0	19,354,627	0	19,354,627	XXX	(1,802,613)	0	0	9,828,130	0	0	XXX
0379999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0389999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0399999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0409999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0419999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999. Total Purchased Options												9,526,497	0	19,354,627	0	19,354,627	XXX	(1,802,613)	0	0	9,828,130	0	0	XXX
0499999. Subtotal - Written Options - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0789999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0799999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0809999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0819999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0829999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0839999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1029999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1089999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1149999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1159999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1179999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1189999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1199999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1209999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1269999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999. Subtotal - Hedging Effective												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999. Subtotal - Hedging Other												9,526,497	0	19,354,627	0	19,354,627	XXX	(1,802,613)	0	0	9,828,130	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1419999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1429999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1439999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1449999 - Totals												9,526,497	0	19,354,627	0	19,354,627	XXX	(1,802,613)	0	0	9,828,130	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0
BANK OF NEW YORK MELLON HPFHU00028E4N0NFVK49	Y	N	0	11,005,089	0	11,005,089	11,005,089	0	11,005,089	11,005,089	0
GOLDMAN SACHS W22LROWP21HZNBB6K528	Y	Y	0	4,790,269	0	4,790,269	4,790,269	0	4,790,269	4,790,269	0
0299999. Total NAIC 1 Designation			0	15,795,358	0	15,795,358	15,795,358	0	15,795,358	15,795,358	0
0899999. Aggregate Sum of Central Clearinghouses			0	0	0	0	0	0	0	0	0
0999999 - Totals			0	15,795,358	0	15,795,358	15,795,358	0	15,795,358	15,795,358	0

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

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

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
USNB	PORTLAND, OR		0.000	0	0	85,225,977	XXX
WELLS FARGO	PORTLAND, OR		0.000	0	0	4,572,698	XXX
NORTHERN TRUST	CHICAGO, IL		0.000	0	0	1,869,487	XXX
JP MORGAN CHASE	NEW YORK CITY, NY		0.000	0	0	259,311	XXX
0199998 Deposits in ... 3 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	305,852	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	92,233,325	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	92,233,325	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	92,233,325	XXX

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

1. January	(7,441,031)	4. April	13,048,813	7. July	(18,633,048)	10. October	149,304,034
2. February	(34,875,825)	5. May	31,681,827	8. August	57,096,535	11. November	139,440,898
3. March	(23,831,828)	6. June	(38,178,314)	9. September	119,730,307	12. December	92,233,325

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
8699999 - Total Cash Equivalents							

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
	States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	RSD by INS Cod Sec. 23-71-110	0	0	367,894	404,265
5.	California CA	B	§ 10454 Ins. Code	0	0	268,018	297,890
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	RSD by Ins Code Sec. 33-3-9	0	0	53,604	59,578
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	RSD by Ins Code CH 175 SECTION 151	0	0	148,799	144,047
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	RSD by Ins Code Sec. 59a-5-19	0	0	160,811	178,734
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	RSD by Ins Code Article 5, Sec. 58-5-58	0	0	471,254	495,390
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	FOR THE BENEFIT OF ALL POLICYHOLDERS AND/OR CREDITORS	2,733,786	3,038,478	446,398	432,140
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU	C	RSD by Ins Code 22 GCA Ch. 15	0	0	50,000	50,000
54.	Puerto Rico PR	B	tit. 26 § 313; 315a	0	0	1,132,922	1,165,920
55.	U.S. Virgin Islands VI	B	RSD by Ins code Title 22 Sec. 207	0	0	643,244	714,936
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	2,733,786	3,038,478	3,742,944	3,942,900
	DETAILS OF WRITE-INS						
5801.				0	0	0	0
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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