ANNUAL STATEMENT

OF THE

STANDARD INSURANCE COMPANY

TheStandard®

OF PORTLAND
IN THE STATE OF OREGON

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

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

_____

FOR THE YEAR ENDED
DECEMBER 31, 2015

2015

LIFE AND ACCIDENT AND HEALTH

2015

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	12/31/2015	30,729,394	0	2,580,264	50,000,000	462,939	0	0	(462,939)	0	4,019,930	2,711,344
Standard Insurance Center		Portland	OR	01/01/1984	12/31/2015	77,971,338	0	27,483,381	88,000,000	2,371,656	0	0	(2,371,656)	0	10,545,726	5,365,917
0299999. Property occupied by the reporting entity - Administrative						108,700,732	0	30,063,645	138,000,000	2,834,595	0	0	(2,834,595)	0	14,565,656	8,077,261
0399999. Total Property occupied by the reporting entity						108,700,732	0	30,063,645	138,000,000	2,834,595	0	0	(2,834,595)	0	14,565,656	8,077,261
Investment Property		Hillsboro	OR	01/01/1972	12/31/2015	2,137,839	0	2,115,809	12,364,070	3,391	0	0	(3,391)	0	112,430	149,471
0499999. Properties held for the production of income						2,137,839	0	2,115,809	12,364,070	3,391	0	0	(3,391)	0	112,430	149,471
0699999 - Totals						110,838,571	0	32,179,454	150,364,070	2,837,986	0	0	(2,837,986)	0	14,678,086	8,226,732

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	2,580,264	198,034
Standard Insurance Center	Portland	OR	01/01/1984		0	0	27,483,381	1,614,172
0199999. Acquired by Purchase					0	0	30,063,645	1,812,206
0399999 - Totals					0	0	30,063,645	1,812,206

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				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			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 (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances 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 Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

E03

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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	5,268	0	0	0	0	0	90,200	12/12/1988
A3011702		BEAVERTON	OR		03/28/2003	4.625	73,289	0	0	0	0	0	79,000	01/16/1998
17434		MILWAUKIE	OR		02/04/1994	5.875	26,465	0	0	0	0	0	162,000	09/19/2000
17452		PORTLAND	OR		02/25/1994	6.125	8,772	0	0	0	0	0	84,000	02/04/1994
A1031901		PORTLAND	OR		05/08/2001	5.500	4,083	0	0	0	0	0	143,000	05/08/2001
A1111601		PORTLAND	OR		02/07/2002	4.750	7,671	0	0	0	0	0	138,000	02/07/2002
17340		TROUTDALE	OR		11/09/1993	5.875	21,070	0	0	0	0	0	144,000	03/28/2003
978120		TUALATIN	OR		01/16/1998	6.250	22,561	0	0	0	0	0	72,500	02/18/1993
0399999. Mortgages in good standing - Residential mortgages-all other							169,178	0	0	0	0	0	912,700	XXX
B3062602		ALABASTER	AL		09/17/2013	4.875	339,546	0	0	0	0	0	545,950	12/31/2014
A6100704		ANNISTON	AL		11/30/2006	6.200	247,280	0	0	0	0	0	708,324	12/31/2014
A6100705		ATALLA	AL		11/29/2006	6.200	305,068	0	0	0	0	0	640,788	12/31/2014
A7011213		ATHENS	AL		03/28/2007	6.375	324,868	0	0	0	0	0	602,820	12/31/2014
B3042908		AUBURN	AL		07/11/2013	5.000	1,635,237	0	0	0	0	0	2,588,793	12/31/2014
B3042909		AUBURN	AL		07/15/2013	5.000	1,638,262	0	0	0	0	0	2,774,870	12/31/2014
A7040502		BIRMINGHAM	AL		06/27/2007	6.625	278,927	0	0	0	0	0	632,910	12/31/2014
B3100703		BIRMINGHAM	AL		12/20/2013	5.125	1,314,194	0	0	0	0	0	1,848,708	12/31/2014
B5020603		BIRMINGHAM	AL		04/02/2015	3.875	1,691,005	0	0	0	0	0	2,644,902	04/02/2015
A6100719		BOAZ	AL		11/30/2006	6.200	527,632	0	0	0	0	0	1,685,184	12/31/2014
A8112503		CULLMAN	AL		01/28/2009	7.300	278,999	0	0	0	0	0	595,680	12/31/2014
B4021304		CULLMAN	AL		04/11/2014	4.000	932,094	0	0	0	0	0	1,580,490	12/31/2014
A8081902		DECATUR	AL		11/07/2008	4.500	2,716,519	0	0	0	0	0	4,053,635	09/18/2015
B5081103		DECATUR	AL		11/12/2015	5.125	822,315	0	0	0	0	0	1,640,125	11/12/2015
B5081104		DECATUR	AL		12/30/2015	5.125	51,889	0	0	0	0	0	610,050	12/30/2015
B3071204		EUFAULA	AL		10/04/2013	4.500	822,442	0	0	0	0	0	1,921,706	12/31/2014
B1030206		FAIRFIELD	AL		05/18/2011	5.875	305,871	0	0	0	0	0	457,371	12/31/2014
A7122704		FLORALA	AL		02/14/2008	6.625	214,505	0	0	0	0	0	526,320	12/31/2014
A7102901		FOLEY	AL		01/11/2008	5.000	175,432	0	0	0	0	0	126,990	12/31/2014
B2071101		FOLEY	AL		10/01/2012	5.125	593,097	0	0	0	0	0	842,402	12/31/2014
A4083001		GADSDEN	AL		11/22/2004	6.625	504,293	0	0	0	0	0	849,000	12/31/2014
A6100715		GADSDEN	AL		11/30/2006	6.200	527,632	0	0	0	0	0	1,649,004	12/31/2014
A6101422		GADSDEN	AL		03/16/2007	6.375	309,383	0	0	0	0	0	712,980	12/31/2014
A7042302		GADSDEN	AL		07/31/2007	6.500	40,993	0	0	0	0	0	301,410	12/31/2014
B3062604		GARDENDALE	AL		09/17/2013	4.875	1,240,168	0	0	0	0	0	1,816,248	12/31/2014
A6100709		GUNTERSVILLE	AL		11/29/2006	6.200	383,395	0	0	0	0	0	753,348	12/31/2014
A6100714		GUNTERSVILLE	AL		11/29/2006	6.200	383,395	0	0	0	0	0	806,412	12/31/2014
A6121612		GUNTERSVILLE	AL		03/16/2007	6.250	61,564	0	0	0	0	0	144,330	12/31/2014
B2091002	CF	HOOVER	AL		12/20/2012	4.875	2,104,696	0	0	0	0	0	2,773,176	12/31/2014
A6100708		HUNTSVILLE	AL		11/30/2006	6.200	325,607	0	0	0	0	0	937,464	12/31/2014
A7011208		HUNTSVILLE	AL		08/15/2007	6.375	484,892	0	0	0	0	0	1,183,200	12/31/2014
B1083105		HUNTSVILLE	AL		12/29/2011	5.500	999,381	0	0	0	0	0	1,837,000	12/31/2014
B2070103		HUNTSVILLE	AL		10/04/2012	5.000	858,449	0	0	0	0	0	1,616,260	12/31/2014
B2070104		HUNTSVILLE	AL		08/30/2012	5.000	830,091	0	0	0	0	0	1,574,904	12/31/2014
B2083002		HUNTSVILLE	AL		10/30/2012	5.250	1,416,088	0	0	0	0	0	2,263,346	12/31/2014
B3083001		HUNTSVILLE	AL		12/27/2013	5.750	919,567	0	0	0	0	0	1,891,415	12/31/2014
B4111201		HUNTSVILLE	AL		01/30/2015	4.875	823,559	0	0	0	0	0	1,134,144	01/30/2015
B5081105		HUNTSVILLE	AL		11/12/2015	5.000	812,149	0	0	0	0	0	2,506,401	11/12/2015
B4013101		IRONDALE	AL		04/25/2014	5.125	592,078	0	0	0	0	0	946,050	12/31/2014
A6100706		JACKSONVILLE	AL		11/30/2006	6.200	206,086	0	0	0	0	0	664,104	12/31/2014
A6101414		JACKSONVILLE	AL		01/31/2007	6.250	110,915	0	0	0	0	0	337,620	12/31/2014
A5063002		MOBILE	AL		09/19/2005	5.500	211,798	0	0	0	0	0	666,060	12/31/2014
B1112901		MOBILE	AL		04/03/2012	5.875	584,829	0	0	0	0	0	1,018,980	12/31/2014
B1112903		MOBILE	AL		04/03/2012	5.875	520,680	0	0	0	0	0	813,120	12/31/2014
B2050205		MONTGOMERY	AL		07/27/2012	5.125	1,001,310	0	0	0	0	0	1,558,480	12/31/2014
B2070101		MONTGOMERY	AL		12/10/2012	5.000	1,734,912	0	0	0	0	0	3,277,568	12/31/2014
B2070102		MONTGOMERY	AL		10/31/2012	5.000	1,621,115	0	0	0	0	0	3,063,848	12/31/2014
B2110723		MONTGOMERY	AL		12/28/2012	4.875	249,980	0	0	0	0	0	391,272	12/31/2014
B3022002		MONTGOMERY	AL		05/15/2013	5.000	544,156	0	0	0	0	0	938,724	12/31/2014
A6100703		MUSCLE SHOALS	AL		11/30/2006	6.200	201,909	0	0	0	0	0	541,896	12/31/2014
A7031901		OWENS CROSS ROADS	AL		05/18/2007	6.250	248,940	0	0	0	0	0	513,570	12/31/2014
A6100720		PELHAM	AL		11/30/2006	6.200	750,311	0	0	0	0	0	931,032	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3041602		PELL CITY	AL		07/11/2013	4.500	1,546,737	0	0	0	0	0	2,144,168	12/31/2014
B2070105		TUSCALOOSA	AL		08/24/2012	5.000	1,375,836	0	0	0	0	0	2,713,322	12/31/2014
B3101802		TUSCALOOSA	AL		02/07/2014	5.750	970,492	0	0	0	0	0	1,384,320	12/31/2014
A6052404		BENTONVILLE	AR		09/28/2006	6.560	3,725,596	0	0	0	0	0	6,493,000	12/31/2014
B3042907		BRYANT	AR		06/18/2013	5.000	1,781,147	0	0	0	0	0	2,181,525	12/31/2014
B3031309		FAYETTEVILLE	AR		05/13/2013	4.750	1,418,931	0	0	0	0	0	2,326,982	12/31/2014
B2060803		HOT SPRINGS	AR		08/17/2012	5.000	1,919,105	0	0	0	0	0	4,070,000	12/31/2014
B3042911		LITTLE ROCK	AR		07/29/2013	5.000	1,743,421	0	0	0	0	0	3,210,480	12/31/2014
B3042912		LITTLE ROCK	AR		07/31/2013	5.000	1,815,066	0	0	0	0	0	3,188,040	12/31/2014
B5050507		LITTLE ROCK	AR		09/01/2015	4.375	422,636	0	0	0	0	0	634,030	09/01/2015
B5081106		LITTLE ROCK	AR		11/12/2015	5.000	1,019,728	0	0	0	0	0	2,306,633	11/12/2015
A7041903		MAUMELLE	AR		05/31/2007	6.250	414,991	0	0	0	0	0	683,400	12/31/2014
A6052405		ROGERS	AR		09/28/2006	6.560	5,912,346	0	0	0	0	0	6,313,000	12/31/2014
B0080303		RUSSELLVILLE	AR		09/30/2010	4.250	391,623	0	0	0	0	0	818,710	12/31/2014
B1022301		SHERWOOD	AR		05/20/2011	6.375	1,742,652	0	0	0	0	0	3,568,000	12/31/2014
B3100701		SHERWOOD	AR		11/22/2013	5.750	993,672	0	0	0	0	0	1,653,470	12/31/2014
B2030603		SILOAM SPRINGS	AR		05/21/2012	5.500	865,274	0	0	0	0	0	1,205,904	12/31/2014
A7070201		APACHE JUNCTION	AZ		09/04/2007	6.875	223,582	0	0	0	0	0	234,090	12/31/2014
A7122706		APACHE JUNCTION	AZ		02/27/2008	6.375	874,790	0	0	0	0	0	1,574,880	12/31/2014
B3031802		APACHE JUNCTION	AZ		06/25/2013	4.250	1,169,091	0	0	0	0	0	1,568,600	12/31/2014
B3052701		APACHE JUNCTION	AZ		08/23/2013	4.250	845,639	0	0	0	0	0	1,416,447	12/31/2014
A6062203		AVONDALE	AZ		09/07/2006	6.000	379,690	0	0	0	0	0	314,703	12/31/2014
B2021303		AVONDALE	AZ		04/13/2012	5.375	263,383	0	0	0	0	0	419,520	12/31/2014
A8031004		BENSON	AZ		06/04/2008	6.875	611,474	0	0	0	0	0	751,740	12/31/2014
B3012807		CAVE CREEK	AZ		05/29/2013	4.500	735,584	0	0	0	0	0	1,362,404	12/31/2014
B4100704		CAVE CREEK	AZ		12/10/2014	4.375	596,288	0	0	0	0	0	856,341	12/31/2014
A6052402		CHANDLER	AZ		12/31/2006	6.000	160,518	0	0	0	0	0	237,150	03/11/2015
A7080305		CHANDLER	AZ		10/12/2007	4.750	361,839	0	0	0	0	0	502,433	12/31/2014
A70803053		CHANDLER	AZ		12/10/2009	4.750	406,009	0	0	0	0	0	563,767	12/31/2014
A8012406		CHANDLER	AZ		03/31/2008	4.625	382,057	0	0	0	0	0	1,333,013	12/31/2014
A9042402		CHANDLER	AZ		07/17/2009	4.250	101,567	0	0	0	0	0	396,180	12/31/2014
A9111302		CHANDLER	AZ		12/29/2009	4.125	1,681,139	0	0	0	0	0	2,288,555	12/31/2014
B1020902		CHANDLER	AZ		10/18/2011	6.750	705,217	0	0	0	0	0	1,306,998	12/31/2014
B1052701		CHANDLER	AZ		08/31/2011	6.375	439,400	0	0	0	0	0	726,110	12/31/2014
B1052702		CHANDLER	AZ		08/31/2011	6.000	1,134,728	0	0	0	0	0	1,790,470	12/31/2014
B3053002		CHANDLER	AZ		08/22/2013	4.500	405,439	0	0	0	0	0	941,139	12/31/2014
B3061901		CHANDLER	AZ		08/30/2013	4.875	513,164	0	0	0	0	0	1,022,058	12/31/2014
B3100401		CHANDLER	AZ		11/07/2013	4.750	533,555	0	0	0	0	0	737,118	12/31/2014
B4082606		CHANDLER	AZ		11/19/2014	4.875	242,595	0	0	0	0	0	338,424	12/31/2014
B1030403		EL MIRAGE	AZ		05/23/2011	6.250	1,024,571	0	0	0	0	0	1,462,626	12/31/2014
A7082701		FLAGSTAFF	AZ		10/29/2007	6.750	284,031	0	0	0	0	0	361,950	12/31/2014
B5020402		FLAGSTAFF	AZ		04/28/2015	4.750	553,775	0	0	0	0	0	810,078	04/28/2015
B3040903		FOUNTAIN HILLS	AZ		07/15/2013	4.500	804,324	0	0	0	0	0	1,133,568	12/31/2014
A4121502		GILBERT	AZ		02/25/2005	4.250	354,124	0	0	0	0	0	637,600	12/31/2014
A6021701		GILBERT	AZ		12/31/2006	6.125	267,127	0	0	0	0	0	246,840	12/31/2014
A7110201		GILBERT	AZ		02/14/2008	6.500	395,006	0	0	0	0	0	604,993	12/31/2014
A9031206		GILBERT	AZ		05/29/2009	6.625	1,101,865	0	0	0	0	0	1,332,695	12/31/2014
B1081703		GILBERT	AZ		11/14/2011	5.750	1,051,732	0	0	0	0	0	1,347,588	12/31/2014
B5011303		GILBERT	AZ		04/30/2015	4.750	411,758	0	0	0	0	0	589,536	04/30/2015
A6120602		GLENDALE	AZ		01/31/2007	5.500	910,938	0	0	0	0	0	1,358,640	12/31/2014
A7031404		GLENDALE	AZ		04/17/2007	5.000	17,850,000	0	0	0	0	0	26,162,000	12/31/2014
A7062601		GLENDALE	AZ		09/25/2007	6.950	163,642	0	0	0	0	0	339,660	12/31/2014
A7073002		GLENDALE	AZ		10/18/2007	6.375	1,125,187	0	0	0	0	0	1,610,019	12/31/2014
B0072103		GLENDALE	AZ		09/29/2010	5.875	1,429,986	0	0	0	0	0	3,244,000	12/31/2014
B1082902		GLENDALE	AZ		10/07/2011	5.750	2,482,471	0	0	0	0	0	3,742,762	12/31/2014
B1082902-1		GLENDALE	AZ		02/28/2014	5.250	1,369,800	0	0	0	0	0	2,065,216	12/31/2014
B2062904		GLENDALE	AZ		09/26/2012	5.000	669,258	0	0	0	0	0	1,115,434	12/31/2014
B3120401		GLENDALE	AZ		02/19/2014	4.375	345,267	0	0	0	0	0	464,994	12/31/2014
B5051803		GLENDALE	AZ		07/09/2015	4.875	1,844,810	0	0	0	0	0	2,479,552	07/09/2015
A5071901		GLOBE	AZ		12/31/2006	6.000	105,683	0	0	0	0	0	328,440	12/31/2014
A8030702		GOODYEAR	AZ		06/04/2008	6.125	808,532	0	0	0	0	0	1,339,923	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2042403		GOODYEAR	AZ		07/10/2012	5.750	631,604	0	0	0	0	0	1,101,884	12/31/2014
B4110605		GOODYEAR	AZ		12/19/2014	4.500	2,758,934	0	0	0	0	0	3,714,755	12/31/2014
B3060306		LAVEEN	AZ		08/15/2013	4.250	826,071	0	0	0	0	0	1,167,515	12/31/2014
A6102707		MARICOPA	AZ		12/14/2006	6.375	261,974	0	0	0	0	0	683,100	12/31/2014
A7012901		MARICOPA	AZ		03/23/2007	6.250	484,742	0	0	0	0	0	712,470	12/31/2014
A3052101		MESA	AZ		07/22/2003	4.375	1,054,754	0	0	0	0	0	3,306,000	12/31/2014
A3090502		MESA	AZ		12/31/2006	4.750	321,249	0	0	0	0	0	645,150	12/31/2014
A3122203		MESA	AZ		03/15/2004	6.125	306,906	0	0	0	0	0	1,629,000	12/31/2014
A4042413		MESA	AZ		07/01/2004	6.750	598,631	0	0	0	0	0	1,011,472	12/31/2014
A4042413-1		MESA	AZ		04/29/2014	4.250	158,926	0	0	0	0	0	268,528	12/31/2014
A6053002		MESA	AZ		12/31/2006	6.875	132,356	0	0	0	0	0	307,530	12/31/2014
A6101902		MESA	AZ		11/15/2006	6.250	203,802	0	0	0	0	0	852,720	12/31/2014
A7010402		MESA	AZ		03/12/2007	6.125	1,002,675	0	0	0	0	0	1,730,430	12/31/2014
A8032503		MESA	AZ		06/19/2008	6.375	219,909	0	0	0	0	0	270,504	12/31/2014
A9103004		MESA	AZ		12/30/2009	4.250	1,977,391	0	0	0	0	0	2,758,868	12/31/2014
B0060201		MESA	AZ		07/15/2010	6.875	904,344	0	0	0	0	0	1,593,280	12/31/2014
B0081001		MESA	AZ		09/24/2010	4.250	642,550	0	0	0	0	0	1,077,000	12/31/2014
B0081003		MESA	AZ		09/29/2010	4.250	643,437	0	0	0	0	0	560,000	12/31/2014
B0120303		MESA	AZ		01/31/2011	5.750	495,710	0	0	0	0	0	1,202,070	12/31/2014
B1011902		MESA	AZ		03/10/2011	5.875	1,312,953	0	0	0	0	0	2,724,000	12/31/2014
B1032801		MESA	AZ		05/25/2011	6.000	1,459,050	0	0	0	0	0	2,055,062	12/31/2014
B10328013		MESA	AZ		06/01/2011	6.000	109,405	0	0	0	0	0	154,096	12/31/2014
B1042603		MESA	AZ		06/30/2011	6.250	376,057	0	0	0	0	0	860,310	12/31/2014
B2081002		MESA	AZ		10/29/2012	5.000	660,010	0	0	0	0	0	743,542	12/31/2014
B3021902		MESA	AZ		04/26/2013	4.750	718,357	0	0	0	0	0	1,001,307	12/31/2014
B3091201		MESA	AZ		01/10/2014	5.750	243,686	0	0	0	0	0	353,449	12/31/2014
B4040705		MESA	AZ		06/13/2014	5.125	205,121	0	0	0	0	0	283,920	12/31/2014
B4051604		MESA	AZ		07/23/2014	4.500	627,450	0	0	0	0	0	1,035,612	12/31/2014
B4120503		MESA	AZ		01/22/2015	3.750	677,136	0	0	0	0	0	931,920	01/22/2015
B5020205		MESA	AZ		03/16/2015	3.750	3,887,551	0	0	0	0	0	5,297,760	03/16/2015
W5011601		MESA	AZ		03/02/2015	6.125	4,296,612	0	0	0	0	0	6,753,303	03/02/2015
W5090102		MESA	AZ		10/28/2015	5.375	4,200,000	0	0	0	0	0	6,623,000	10/28/2015
B1010602	CF	NOGALES	AZ		03/01/2011	6.625	2,084,646	0	0	0	0	0	2,929,000	12/31/2014
A8012302		ORO VALLEY	AZ		03/19/2008	6.250	174,075	0	0	0	0	0	346,973	12/31/2014
B0062507		ORO VALLEY	AZ		09/21/2010	6.250	778,961	0	0	0	0	0	1,406,400	12/31/2014
A4102201		PAYSON	AZ		02/02/2005	5.750	102,274	0	0	0	0	0	334,050	12/31/2014
A3080401		PEORIA	AZ		10/14/2003	4.750	790,922	0	0	0	0	0	1,697,000	12/31/2014
A7021502		PEORIA	AZ		04/24/2007	6.375	404,687	0	0	0	0	0	535,500	12/31/2014
A7050802		PEORIA	AZ		07/16/2007	6.125	312,068	0	0	0	0	0	565,080	12/31/2014
A8041401		PEORIA	AZ		06/19/2008	6.500	251,503	0	0	0	0	0	366,639	12/31/2014
B1020108		PEORIA	AZ		04/05/2011	5.625	1,169,131	0	0	0	0	0	1,929,504	12/31/2014
B1050501	CF	PEORIA	AZ		07/19/2011	6.375	2,371,562	0	0	0	0	0	6,735,234	12/31/2014
B1060803		PEORIA	AZ		08/01/2011	5.500	1,057,486	0	0	0	0	0	1,951,026	12/31/2014
B2072401		PEORIA	AZ		09/26/2012	4.750	1,327,643	0	0	0	0	0	2,128,289	12/31/2014
B3062004		PEORIA	AZ		08/29/2013	4.875	884,194	0	0	0	0	0	1,292,517	12/31/2014
B3071804		PEORIA	AZ		11/01/2013	5.625	3,050,871	0	0	0	0	0	4,880,826	12/31/2014
B5011308		PEORIA	AZ		04/30/2015	4.750	474,663	0	0	0	0	0	643,470	04/30/2015
B5081304		PEORIA	AZ		10/28/2015	4.375	902,160	0	0	0	0	0	1,624,428	10/28/2015
A3031704		PHOENIX	AZ		05/30/2003	4.125	305,128	0	0	0	0	0	751,260	12/31/2014
A3060301		PHOENIX	AZ		09/03/2003	5.750	206,087	0	0	0	0	0	1,342,000	12/31/2014
A4042404		PHOENIX	AZ		07/01/2004	6.750	383,446	0	0	0	0	0	661,157	12/31/2014
A4042404-1		PHOENIX	AZ		04/29/2014	4.250	77,044	0	0	0	0	0	132,843	12/31/2014
A4042409		PHOENIX	AZ		07/01/2004	6.750	511,303	0	0	0	0	0	998,000	12/31/2014
A5112101		PHOENIX	AZ		01/17/2006	6.250	276,471	0	0	0	0	0	363,630	12/31/2014
A6021002		PHOENIX	AZ		12/31/2006	6.250	1,037,068	0	0	0	0	0	2,489,234	12/31/2014
A6052301		PHOENIX	AZ		12/31/2006	6.750	222,432	0	0	0	0	0	387,090	12/31/2014
A6101109		PHOENIX	AZ		12/11/2006	6.125	965,336	0	0	0	0	0	872,780	12/31/2014
A7080901		PHOENIX	AZ		10/29/2007	6.500	647,774	0	0	0	0	0	356,857	12/31/2014
A7081702		PHOENIX	AZ		12/14/2007	5.000	57,810	0	0	0	0	0	461,417	04/06/2015
A7083106		PHOENIX	AZ		11/09/2007	6.625	638,594	0	0	0	0	0	1,476,450	12/31/2014
A8030711		PHOENIX	AZ		06/09/2008	6.000	417,046	0	0	0	0	0	640,127	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A9042003		PHOENIX	AZ		06/15/2009	7.375	284,215	0	0	0	0	0	659,115	12/31/2014
A9042706		PHOENIX	AZ		06/29/2009	7.125	116,733	0	0	0	0	0	940,730	12/31/2014
A9082402		PHOENIX	AZ		10/08/2009	7.250	454,690	0	0	0	0	0	846,863	12/31/2014
A9121101		PHOENIX	AZ		02/24/2010	6.875	745,688	0	0	0	0	0	1,011,729	12/31/2014
A91211013		PHOENIX	AZ		01/30/2013	6.875	187,024	0	0	0	0	0	253,749	12/31/2014
B0063007		PHOENIX	AZ		09/02/2010	6.625	303,728	0	0	0	0	0	399,280	12/31/2014
B0090106		PHOENIX	AZ		11/08/2010	6.625	241,460	0	0	0	0	0	530,640	12/31/2014
B0102102		PHOENIX	AZ		02/09/2011	6.500	569,252	0	0	0	0	0	1,177,000	12/31/2014
B1042901		PHOENIX	AZ		06/28/2011	5.625	358,771	0	0	0	0	0	668,340	12/31/2014
B1052303		PHOENIX	AZ		08/12/2011	6.125	331,128	0	0	0	0	0	483,472	08/27/2015
B1110802		PHOENIX	AZ		01/03/2012	5.250	1,359,365	0	0	0	0	0	2,349,636	12/31/2014
B1121901		PHOENIX	AZ		02/28/2012	5.125	552,518	0	0	0	0	0	2,649,174	12/31/2014
B2070901	CF	PHOENIX	AZ		08/30/2012	5.000	1,841,830	0	0	0	0	0	2,886,520	12/31/2014
B2100404		PHOENIX	AZ		01/11/2013	5.000	1,138,710	0	0	0	0	0	1,780,920	12/31/2014
B2111902		PHOENIX	AZ		01/23/2013	5.500	192,955	0	0	0	0	0	543,486	12/31/2014
B3012101		PHOENIX	AZ		04/01/2013	4.250	1,297,833	0	0	0	0	0	1,810,970	12/31/2014
B3012808		PHOENIX	AZ		03/29/2013	4.875	608,466	0	0	0	0	0	1,342,835	12/31/2014
B3060601		PHOENIX	AZ		08/22/2013	5.000	971,716	0	0	0	0	0	1,419,363	12/31/2014
B3061207		PHOENIX	AZ		08/29/2013	4.875	494,135	0	0	0	0	0	795,339	12/31/2014
B3062003		PHOENIX	AZ		09/03/2013	4.750	1,191,792	0	0	0	0	0	1,892,324	12/31/2014
B3081304		PHOENIX	AZ		10/24/2013	5.250	395,802	0	0	0	0	0	583,238	12/31/2014
B3081404		PHOENIX	AZ		10/25/2013	5.375	531,079	0	0	0	0	0	842,740	12/31/2014
B3102307		PHOENIX	AZ		01/14/2014	5.000	928,825	0	0	0	0	0	1,557,117	12/31/2014
B3111303		PHOENIX	AZ		02/05/2014	4.625	132,644	0	0	0	0	0	224,480	12/31/2014
B3112705		PHOENIX	AZ		02/13/2014	5.250	732,717	0	0	0	0	0	1,165,824	12/31/2014
B3121805		PHOENIX	AZ		04/04/2014	4.625	744,093	0	0	0	0	0	1,130,126	12/31/2014
B4011003		PHOENIX	AZ		03/12/2014	4.500	221,274	0	0	0	0	0	463,980	12/31/2014
B4011303		PHOENIX	AZ		02/28/2014	4.750	1,345,137	0	0	0	0	0	2,018,848	12/31/2014
B4012905		PHOENIX	AZ		04/01/2014	5.250	271,530	0	0	0	0	0	460,020	12/31/2014
B4020501		PHOENIX	AZ		05/27/2014	5.000	365,140	0	0	0	0	0	518,670	12/31/2014
B4022505		PHOENIX	AZ		04/15/2014	4.500	381,199	0	0	0	0	0	545,700	12/31/2014
B4050103		PHOENIX	AZ		07/28/2014	5.250	653,605	0	0	0	0	0	1,047,654	12/31/2014
B4110701		PHOENIX	AZ		01/21/2015	4.500	290,240	0	0	0	0	0	512,688	01/21/2015
B5012602		PHOENIX	AZ		06/02/2015	3.750	992,673	0	0	0	0	0	2,079,458	06/02/2015
B5020602		PHOENIX	AZ		04/09/2015	4.250	3,038,508	0	0	0	0	0	4,502,154	04/09/2015
B5040206		PHOENIX	AZ		06/30/2015	4.375	569,713	0	0	0	0	0	776,550	06/30/2015
B5040310		PHOENIX	AZ		06/19/2015	4.250	2,050,843	0	0	0	0	0	2,764,631	06/19/2015
B5073001		PHOENIX	AZ		10/02/2015	4.875	682,761	0	0	0	0	0	1,285,011	10/02/2015
B5092302		PHOENIX	AZ		12/22/2015	4.625	2,450,000	0	0	0	0	0	3,284,000	12/22/2015
W4061001		PHOENIX	AZ		09/22/2014	6.500	2,722,414	0	0	0	0	0	4,018,000	12/31/2014
A4080902		PRESCOTT	AZ		10/28/2004	4.500	256,699	0	0	0	0	0	698,190	12/31/2014
A8010301		PRESCOTT VALLEY	AZ		03/13/2008	6.125	607,622	0	0	0	0	0	697,848	12/31/2014
B1061503	CF	PRESCOTT VALLEY	AZ		10/03/2011	6.000	2,024,469	0	0	0	0	0	2,834,084	12/31/2014
B5090304		SAHUARITA	AZ		12/14/2015	4.625	1,170,000	0	0	0	0	0	2,135,000	12/14/2015
A4102802		SAN LUIS	AZ		03/21/2005	6.000	9,632	0	0	0	0	0	36,050	12/31/2014
A5061003		SCOTTSDALE	AZ		09/06/2005	5.625	171,314	0	0	0	0	0	414,630	12/31/2014
A6032201		SCOTTSDALE	AZ		06/09/2006	6.250	588,510	0	0	0	0	0	629,847	12/31/2014
A60322013		SCOTTSDALE	AZ		01/09/2008	6.625	545,453	0	0	0	0	0	583,766	12/31/2014
A6101105		SCOTTSDALE	AZ		11/20/2006	6.250	782,758	0	0	0	0	0	865,470	12/31/2014
A6101904		SCOTTSDALE	AZ		12/20/2006	6.250	251,792	0	0	0	0	0	315,480	12/31/2014
A6110301		SCOTTSDALE	AZ		01/04/2007	4.000	324,768	0	0	0	0	0	377,910	12/31/2014
A7010205		SCOTTSDALE	AZ		03/12/2007	6.375	145,716	0	0	0	0	0	265,200	12/31/2014
A7102203		SCOTTSDALE	AZ		12/14/2007	6.299	1,643,600	0	0	0	0	0	1,101,600	12/31/2014
A7120416		SCOTTSDALE	AZ		02/21/2008	6.375	134,389	0	0	0	0	0	152,490	12/31/2014
A8041501		SCOTTSDALE	AZ		06/05/2008	6.625	217,770	0	0	0	0	0	250,736	12/31/2014
A8071401		SCOTTSDALE	AZ		09/26/2008	6.625	354,875	0	0	0	0	0	682,502	12/31/2014
B0032504		SCOTTSDALE	AZ		05/19/2010	7.125	1,953,834	0	0	0	0	0	3,374,382	12/31/2014
B0041902		SCOTTSDALE	AZ		07/21/2010	3.875	714,619	0	0	0	0	0	1,577,194	12/31/2014
B0050704		SCOTTSDALE	AZ		08/06/2010	6.250	511,164	0	0	0	0	0	867,000	12/31/2014
B0081004		SCOTTSDALE	AZ		06/24/2011	5.750	843,406	0	0	0	0	0	1,864,000	12/31/2014
B0081005		SCOTTSDALE	AZ		12/15/2010	6.000	349,408	0	0	0	0	0	370,000	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B0081009		SCOTTSDALE	AZ		12/15/2010	6.750	570,622	0	0	0	0	0	642,000	12/31/2014
B0081010		SCOTTSDALE	AZ		06/24/2011	6.750	684,530	0	0	0	0	0	1,053,860	12/31/2014
B0081013		SCOTTSDALE	AZ		12/15/2010	6.000	489,212	0	0	0	0	0	754,000	12/31/2014
B1072202	CF	SCOTTSDALE	AZ		09/15/2011	5.500	2,409,435	0	0	0	0	0	3,729,770	12/31/2014
B3030803		SCOTTSDALE	AZ		05/10/2013	4.625	2,094,059	0	0	0	0	0	2,918,970	12/31/2014
B3081305		SCOTTSDALE	AZ		11/08/2013	5.375	2,678,046	0	0	0	0	0	4,515,894	12/31/2014
B3101005		SCOTTSDALE	AZ		12/20/2013	4.500	426,549	0	0	0	0	0	700,074	12/31/2014
B4031102		SCOTTSDALE	AZ		06/02/2014	4.875	516,349	0	0	0	0	0	756,275	12/31/2014
B4032002		SCOTTSDALE	AZ		12/02/2014	5.250	871,258	0	0	0	0	0	1,230,035	12/31/2014
B4040103		SCOTTSDALE	AZ		06/24/2014	4.813	581,761	0	0	0	0	0	834,015	12/31/2014
B4040104		SCOTTSDALE	AZ		06/09/2014	4.813	491,627	0	0	0	0	0	698,393	12/31/2014
B4081801		SCOTTSDALE	AZ		11/19/2014	4.875	227,000	0	0	0	0	0	338,424	12/31/2014
B4090402		SCOTTSDALE	AZ		11/12/2014	4.875	281,057	0	0	0	0	0	370,992	12/31/2014
B4091501		SCOTTSDALE	AZ		12/09/2014	4.500	772,808	0	0	0	0	0	1,113,194	12/31/2014
B4111303		SCOTTSDALE	AZ		04/30/2015	5.000	1,266,342	0	0	0	0	0	1,717,344	04/30/2015
B5012604		SCOTTSDALE	AZ		03/30/2015	4.250	409,679	0	0	0	0	0	598,000	03/30/2015
B5042802		SCOTTSDALE	AZ		08/20/2015	4.750	2,147,667	0	0	0	0	0	4,359,910	08/20/2015
B5040305		SEDONA	AZ		06/11/2015	4.250	961,330	0	0	0	0	0	1,375,522	06/11/2015
A5040601		SIERRA VISTA	AZ		07/25/2005	6.375	111,771	0	0	0	0	0	383,520	12/31/2014
B1031703		SIERRA VISTA	AZ		07/18/2011	5.500	532,793	0	0	0	0	0	1,293,468	12/31/2014
A8022221		SUN CITY	AZ		04/24/2008	6.250	402,580	0	0	0	0	0	1,268,800	12/31/2014
B4010601		SUN CITY	AZ		03/12/2014	4.500	1,944,468	0	0	0	0	0	2,928,254	12/31/2014
B0030802		SURPRISE	AZ		04/27/2010	7.000	527,106	0	0	0	0	0	1,725,526	12/31/2014
B4080101		SURPRISE	AZ		09/26/2014	4.750	2,235,781	0	0	0	0	0	3,754,296	12/31/2014
A5081203		TEMPE	AZ		11/09/2005	5.750	444,301	0	0	0	0	0	769,080	12/31/2014
A5122002		TEMPE	AZ		12/31/2006	6.250	407,804	0	0	0	0	0	781,320	12/31/2014
A7031904		TEMPE	AZ		06/12/2007	5.750	239,039	0	0	0	0	0	1,174,530	12/31/2014
A7091902		TEMPE	AZ		11/13/2007	6.375	314,293	0	0	0	0	0	506,430	12/31/2014
A8021506		TEMPE	AZ		05/05/2008	4.250	114,833	0	0	0	0	0	126,669	12/31/2014
A8022012		TEMPE	AZ		05/07/2008	6.000	391,611	0	0	0	0	0	563,897	12/31/2014
A8111101		TEMPE	AZ		01/20/2009	7.125	719,025	0	0	0	0	0	932,768	12/31/2014
A9071402		TEMPE	AZ		09/01/2009	3.875	824,984	0	0	0	0	0	1,139,758	12/31/2014
A9103005		TEMPE	AZ		12/29/2009	4.250	1,203,642	0	0	0	0	0	3,226,930	12/31/2014
B0081002		TEMPE	AZ		09/24/2010	4.250	643,437	0	0	0	0	0	1,029,000	12/31/2014
B1020102		TEMPE	AZ		04/04/2011	6.125	394,442	0	0	0	0	0	806,766	12/31/2014
B1101701		TEMPE	AZ		12/16/2011	5.250	437,949	0	0	0	0	0	667,480	12/31/2014
B1102704		TEMPE	AZ		01/03/2012	5.375	704,665	0	0	0	0	0	2,148,564	12/31/2014
B3101503		TEMPE	AZ		04/01/2014	4.875	911,680	0	0	0	0	0	1,403,520	12/31/2014
B3122009		TEMPE	AZ		06/02/2014	5.000	522,783	0	0	0	0	0	1,005,128	12/31/2014
B4043002		TEMPE	AZ		07/15/2014	4.375	648,733	0	0	0	0	0	963,360	12/31/2014
B4080501		TEMPE	AZ		10/21/2014	4.000	973,956	0	0	0	0	0	1,366,170	12/31/2014
B4102701		TEMPE	AZ		01/09/2015	4.875	440,976	0	0	0	0	0	606,672	01/09/2015
B5020207		TEMPE	AZ		03/16/2015	3.750	2,966,813	0	0	0	0	0	4,072,120	03/16/2015
B5031905		TEMPE	AZ		05/28/2015	5.250	438,341	0	0	0	0	0	593,832	05/28/2015
B5032502		TEMPE	AZ		09/01/2015	4.250	1,322,339	0	0	0	0	0	1,797,240	09/01/2015
B5042803		TEMPE	AZ		07/22/2015	4.375	1,010,465	0	0	0	0	0	2,035,104	07/22/2015
A3030601		TUCSON	AZ		12/31/2006	6.375	181,325	0	0	0	0	0	762,960	12/31/2014
A7052101		TUCSON	AZ		08/10/2007	6.125	258,678	0	0	0	0	0	712,980	12/31/2014
A7090301		TUCSON	AZ		10/26/2007	6.500	471,892	0	0	0	0	0	634,384	12/31/2014
A7100501		TUCSON	AZ		12/12/2007	6.375	275,447	0	0	0	0	0	425,850	12/31/2014
A8020803		TUCSON	AZ		04/29/2008	5.000	1,645,048	0	0	0	0	0	2,184,000	12/31/2014
A8022802		TUCSON	AZ		05/29/2008	6.000	501,998	0	0	0	0	0	1,307,527	12/31/2014
A8041003		TUCSON	AZ		06/30/2008	6.250	531,153	0	0	0	0	0	891,404	12/31/2014
A8052202		TUCSON	AZ		07/30/2008	7.000	238,684	0	0	0	0	0	470,730	12/31/2014
A8081906		TUCSON	AZ		09/15/2008	4.625	1,677,054	0	0	0	0	0	2,199,171	12/31/2014
A8090302		TUCSON	AZ		11/13/2008	6.500	414,488	0	0	0	0	0	1,024,290	12/31/2014
A9111601		TUCSON	AZ		01/19/2010	7.000	150,536	0	0	0	0	0	375,232	12/31/2014
B0072704		TUCSON	AZ		11/02/2010	6.375	194,022	0	0	0	0	0	400,140	12/31/2014
B1030901		TUCSON	AZ		04/29/2011	6.375	469,958	0	0	0	0	0	1,054,440	12/31/2014
B1101003		TUCSON	AZ		12/28/2011	6.000	718,966	0	0	0	0	0	1,557,754	12/31/2014
B2031306		TUCSON	AZ		06/15/2012	5.350	193,124	0	0	0	0	0	277,576	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2031502		TUCSON	AZ		05/09/2012	5.375	516,685	0	0	0	0	0	928,515	12/31/2014
B2061101		TUCSON	AZ		08/14/2012	5.000	426,881	0	0	0	0	0	751,764	12/31/2014
B2101001		TUCSON	AZ		12/19/2012	4.750	905,842	0	0	0	0	0	1,673,616	12/31/2014
B2112903		TUCSON	AZ		02/01/2013	5.250	1,145,497	0	0	0	0	0	1,980,358	12/31/2014
B3030109		TUCSON	AZ		06/12/2013	4.750	376,296	0	0	0	0	0	1,197,375	12/31/2014
B3051609		TUCSON	AZ		08/01/2013	4.375	725,526	0	0	0	0	0	903,960	12/31/2014
B3071702		TUCSON	AZ		10/08/2013	5.750	124,826	0	0	0	0	0	372,920	12/31/2014
B4031101		TUCSON	AZ		05/19/2014	5.500	321,831	0	0	0	0	0	456,450	12/31/2014
B4072801		TUCSON	AZ		11/21/2014	4.875	154,474	0	0	0	0	0	316,830	12/31/2014
B4120911		TUCSON	AZ		02/19/2015	4.750	154,744	0	0	0	0	0	209,420	02/19/2015
B5033001		TUCSON	AZ		06/23/2015	3.875	502,832	0	0	0	0	0	677,409	06/23/2015
B5040603		TUCSON	AZ		06/30/2015	4.500	234,643	0	0	0	0	0	526,011	06/30/2015
W4051301		TUCSON	AZ		06/16/2014	5.625	4,510,299	0	0	0	0	0	5,740,299	12/31/2014
A9010702		YUMA	AZ		02/25/2009	7.375	256,045	0	0	0	0	0	748,890	12/31/2014
B4120504		YUMA	AZ		01/22/2015	4.500	509,993	0	0	0	0	0	696,432	01/22/2015
A3051402		AGOURA HILLS	CA		07/29/2003	6.500	78,081	0	0	0	0	0	545,190	12/31/2014
A8013103		AGOURA HILLS	CA		04/17/2008	6.125	1,271,895	0	0	0	0	0	1,671,218	12/31/2014
B3010401	CF	AGOURA HILLS	CA		03/21/2013	4.125	2,770,617	0	0	0	0	0	4,723,816	12/31/2014
W5031201		AGOURA HILLS	CA		04/29/2015	6.000	5,717,634	0	0	0	0	0	9,505,828	04/29/2015
A7070503		ALAMEDA	CA		10/10/2007	6.500	1,317,867	0	0	0	0	0	1,929,765	12/31/2014
A8092403		ALAMEDA	CA		11/24/2008	4.375	435,600	0	0	0	0	0	1,257,705	12/31/2014
B1063012		ALAMEDA	CA		09/01/2011	6.250	436,700	0	0	0	0	0	1,216,798	12/31/2014
A2032204		ALHAMBRA	CA		07/19/2002	5.000	218,992	0	0	0	0	0	1,118,000	12/31/2014
A8020810		ALHAMBRA	CA		03/31/2008	6.000	919,758	0	0	0	0	0	1,276,051	12/31/2014
B1021402		ALHAMBRA	CA		04/27/2011	5.875	865,158	0	0	0	0	0	986,568	12/31/2014
B3102306		ALHAMBRA	CA		01/15/2014	4.375	2,255,824	0	0	0	0	0	3,555,579	12/31/2014
A5040603		ALISO VIEJO	CA		07/29/2005	6.375	493,230	0	0	0	0	0	1,618,740	12/31/2014
B2091403		ALTADENA	CA		12/13/2012	4.875	432,238	0	0	0	0	0	1,348,746	12/31/2014
A2100801		ANAHEIM	CA		03/18/2003	4.625	210,685	0	0	0	0	0	1,266,330	12/31/2014
A2110402		ANAHEIM	CA		01/09/2003	4.500	236,867	0	0	0	0	0	402,675	12/31/2014
A21104023		ANAHEIM	CA		02/14/2008	4.500	553,786	0	0	0	0	0	941,441	12/31/2014
A4050704		ANAHEIM	CA		07/29/2004	4.125	481,123	0	0	0	0	0	1,185,240	12/31/2014
A5051008		ANAHEIM	CA		08/18/2005	4.250	145,170	0	0	0	0	0	540,600	12/31/2014
A5080803		ANAHEIM	CA		12/31/2006	5.750	293,235	0	0	0	0	0	2,075,190	12/31/2014
A6020902		ANAHEIM	CA		12/31/2006	6.250	419,758	0	0	0	0	0	1,350,531	12/31/2014
A7010504		ANAHEIM	CA		03/16/2007	6.000	573,855	0	0	0	0	0	700,230	12/31/2014
B3051603	CF	ANAHEIM	CA		08/12/2013	4.375	1,831,071	0	0	0	0	0	3,076,380	12/31/2014
B3092401		ANAHEIM	CA		12/20/2013	7.250	1,425,639	0	0	0	0	0	2,203,818	12/31/2014
B4040102		ANAHEIM	CA		05/23/2014	4.875	1,086,222	0	0	0	0	0	1,528,470	12/31/2014
B4080104		ANAHEIM	CA		10/08/2014	4.125	657,152	0	0	0	0	0	886,290	12/31/2014
B4110708		ANAHEIM	CA		02/06/2015	4.500	482,150	0	0	0	0	0	773,300	02/06/2015
B1030702		ANTELOPE	CA		05/05/2011	5.750	535,069	0	0	0	0	0	492,149	12/31/2014
A2111101		ANTIOCH	CA		01/30/2003	6.875	160,713	0	0	0	0	0	856,440	12/31/2014
A4102801		ANTIOCH	CA		01/20/2005	5.750	281,772	0	0	0	0	0	1,352,520	12/31/2014
A6090603		ANTIOCH	CA		11/28/2006	6.000	108,503	0	0	0	0	0	725,730	12/31/2014
B1040803		ANTIOCH	CA		08/17/2011	6.375	506,426	0	0	0	0	0	910,118	12/31/2014
B5021710		ANTIOCH	CA		04/29/2015	3.875	1,884,957	0	0	0	0	0	2,557,326	04/29/2015
B5050406		ANTIOCH	CA		08/13/2015	4.875	1,310,834	0	0	0	0	0	2,553,970	08/13/2015
A7082904		APPLE VALLEY	CA		10/25/2007	4.750	119,940	0	0	0	0	0	227,067	12/31/2014
A8091102		APPLE VALLEY	CA		12/05/2008	6.750	617,344	0	0	0	0	0	1,114,350	12/31/2014
A9030422		APPLE VALLEY	CA		05/18/2009	4.500	182,471	0	0	0	0	0	359,075	12/31/2014
B2022402		ARLETA	CA		04/30/2012	5.375	821,316	0	0	0	0	0	1,223,960	12/31/2014
B2020104		ARROYO GRANDE	CA		04/11/2012	4.875	442,620	0	0	0	0	0	693,687	12/31/2014
A6113004		ARTESIA	CA		02/12/2007	6.125	758,741	0	0	0	0	0	1,860,320	12/31/2014
A6110604		ATASCADERO	CA		01/18/2007	6.125	490,548	0	0	0	0	0	650,250	12/31/2014
A8021406		ATASCADERO	CA		04/25/2008	6.000	800,826	0	0	0	0	0	876,000	12/31/2014
A8032001		ATASCADERO	CA		06/16/2008	6.625	983,378	0	0	0	0	0	1,568,658	12/31/2014
A9042707		ATASCADERO	CA		06/30/2009	7.125	116,733	0	0	0	0	0	1,009,435	12/31/2014
B3031310		ATASCADERO	CA		06/04/2013	4.625	1,593,972	0	0	0	0	0	3,067,450	12/31/2014
A6011101		AUBURN	CA		12/31/2006	5.750	853,799	0	0	0	0	0	1,221,124	12/31/2014
A6042401		AUBURN	CA		12/31/2006	6.500	599,661	0	0	0	0	0	489,768	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7082402		AUBURN	CA		11/19/2007	6.375	828,129	0	0	0	0	0	787,843	12/31/2014
A8093001		AUBURN	CA		12/08/2008	7.250	244,741	0	0	0	0	0	301,920	12/31/2014
A8093002		AUBURN	CA		12/08/2008	7.250	289,235	0	0	0	0	0	363,630	12/31/2014
A7031406		AVILA BEACH	CA		08/10/2007	6.650	570,704	0	0	0	0	0	539,580	12/31/2014
A7031407		AVILA BEACH	CA		08/10/2007	6.650	236,811	0	0	0	0	0	300,900	12/31/2014
A7031408		AVILA BEACH	CA		08/10/2007	6.650	191,698	0	0	0	0	0	261,120	12/31/2014
A7031409		AVILA BEACH	CA		08/10/2007	6.650	372,151	0	0	0	0	0	405,450	12/31/2014
A7031410		AVILA BEACH	CA		08/10/2007	6.650	250,386	0	0	0	0	0	318,240	12/31/2014
B4030503		AZUSA	CA		05/22/2014	4.750	935,736	0	0	0	0	0	1,312,230	12/31/2014
B5013004		AZUSA	CA		04/06/2015	3.900	552,222	0	0	0	0	0	753,280	04/06/2015
99042202		BAKERSFIELD	CA		07/15/1999	7.500	277,902	0	0	0	0	0	1,769,000	12/31/2014
A4043002		BAKERSFIELD	CA		08/30/2004	6.500	838,142	0	0	0	0	0	1,623,000	12/31/2014
A5012402		BAKERSFIELD	CA		04/27/2005	6.125	457,687	0	0	0	0	0	833,850	12/31/2014
A5021504		BAKERSFIELD	CA		04/27/2005	6.125	324,195	0	0	0	0	0	530,910	12/31/2014
A6120801		BAKERSFIELD	CA		03/28/2007	6.000	1,205,625	0	0	0	0	0	1,226,000	12/31/2014
A7030110		BAKERSFIELD	CA		06/29/2007	5.000	818,828	0	0	0	0	0	811,410	12/31/2014
A8021504		BAKERSFIELD	CA		11/05/2008	6.250	1,296,231	0	0	0	0	0	3,985,155	12/31/2014
B0031003		BAKERSFIELD	CA		08/11/2010	3.875	255,372	0	0	0	0	0	979,330	12/31/2014
B0040803		BAKERSFIELD	CA		07/01/2010	7.250	187,860	0	0	0	0	0	292,560	12/31/2014
B1011104		BAKERSFIELD	CA		03/29/2011	5.875	1,385,382	0	0	0	0	0	2,589,780	12/31/2014
B2101504		BAKERSFIELD	CA		01/03/2013	5.250	259,664	0	0	0	0	0	840,812	12/31/2014
B3052806		BAKERSFIELD	CA		08/15/2013	4.500	587,865	0	0	0	0	0	1,224,720	12/31/2014
B3061204		BAKERSFIELD	CA		09/25/2013	5.000	659,774	0	0	0	0	0	1,093,792	12/31/2014
B3101004		BAKERSFIELD	CA		01/30/2014	4.750	2,215,630	0	0	0	0	0	3,156,642	12/31/2014
B4080103		BAKERSFIELD	CA		10/08/2014	3.875	226,396	0	0	0	0	0	298,530	12/31/2014
A9101304		BALDWIN PARK	CA		12/16/2009	7.625	425,811	0	0	0	0	0	1,014,885	12/31/2014
A5091302		BARSTOW	CA		12/31/2006	5.750	315,928	0	0	0	0	0	414,630	12/31/2014
A7082902		BARSTOW	CA		10/22/2007	6.750	369,167	0	0	0	0	0	351,395	12/31/2014
A7010805		BEAUMONT	CA		03/28/2007	6.000	245,948	0	0	0	0	0	1,122,510	12/31/2014
A7051603		BEAUMONT	CA		07/19/2007	6.125	781,108	0	0	0	0	0	943,500	12/31/2014
B1082901		BELL	CA		11/29/2011	5.125	902,174	0	0	0	0	0	2,600,132	12/31/2014
B1010501		BELL GARDENS	CA		03/25/2011	5.875	549,662	0	0	0	0	0	1,618,432	12/31/2014
A9081811		BELLFLOWER	CA		10/20/2009	7.875	1,282,532	0	0	0	0	0	2,208,294	12/31/2014
B3062509		BENICIA	CA		10/24/2013	4.250	1,321,816	0	0	0	0	0	2,137,681	12/31/2014
A7102204		BERKELEY	CA		12/21/2007	6.375	689,743	0	0	0	0	0	516,120	12/31/2014
A9112002		BERKELEY	CA		03/18/2010	4.125	449,830	0	0	0	0	0	554,730	12/31/2014
B3012504		BERKELEY	CA		03/26/2013	4.750	386,223	0	0	0	0	0	815,797	12/31/2014
B3031303		BERKELEY	CA		06/03/2013	4.750	476,821	0	0	0	0	0	814,525	12/31/2014
A8011401		BERMUDA DUNES	CA		03/12/2008	6.000	999,355	0	0	0	0	0	949,085	12/31/2014
B1092602		BEVERLY HILLS	CA		12/08/2011	5.500	1,540,974	0	0	0	0	0	1,813,020	12/31/2014
A6101103		BIG BEAR LAKE	CA		12/20/2006	6.250	188,587	0	0	0	0	0	1,023,000	12/31/2014
B5041506		BLYTHE	CA		06/15/2015	3.875	1,345,156	0	0	0	0	0	1,931,295	06/15/2015
B2073101		BRAWLEY	CA		10/25/2012	4.500	2,843,852	0	0	0	0	0	3,238,026	12/31/2014
B0071504		BREA	CA		10/01/2010	4.375	720,403	0	0	0	0	0	1,017,900	12/31/2014
A7051702		BRENTWOOD	CA		08/08/2007	5.875	217,953	0	0	0	0	0	322,320	12/31/2014
A7051704		BRENTWOOD	CA		08/08/2007	5.875	363,212	0	0	0	0	0	875,160	12/31/2014
A8092402		BRENTWOOD	CA		12/01/2008	7.100	1,740,478	0	0	0	0	0	2,403,000	12/31/2014
A4012104		BRISBANE	CA		04/15/2004	5.750	215,742	0	0	0	0	0	1,950,240	12/31/2014
B2100402		BUELLTON	CA		12/13/2012	4.750	1,239,409	0	0	0	0	0	2,120,580	12/31/2014
B1040105		BUENA PARK	CA		08/15/2011	5.750	1,442,101	0	0	0	0	0	3,747,810	12/31/2014
B2100802		BUENA PARK	CA		12/12/2012	5.000	100,687	0	0	0	0	0	312,741	12/31/2014
A3031307		BURBANK	CA		06/10/2003	4.375	25,193	0	0	0	0	0	133,000	12/31/2014
A5101401		BURBANK	CA		12/31/2006	5.875	577,396	0	0	0	0	0	4,576,740	12/31/2014
A9021701		BURBANK	CA		04/01/2009	4.125	774,923	0	0	0	0	0	2,085,956	12/31/2014
B0062902		BURBANK	CA		09/02/2010	6.375	914,681	0	0	0	0	0	2,110,400	12/31/2014
B0071411		BURBANK	CA		10/07/2010	4.375	290,471	0	0	0	0	0	554,364	12/31/2014
B1012601		BURBANK	CA		03/15/2011	6.125	702,659	0	0	0	0	0	1,190,000	12/31/2014
B1030405		BURBANK	CA		05/25/2011	6.250	870,445	0	0	0	0	0	5,673,483	12/31/2014
B2011901		BURBANK	CA		04/12/2012	5.000	239,594	0	0	0	0	0	618,518	12/31/2014
B4042502		BURBANK	CA		06/10/2014	4.250	3,596,024	0	0	0	0	0	8,057,498	12/31/2014
B4062501		BURBANK	CA		09/23/2014	4.125	541,689	0	0	0	0	0	803,348	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A4042801		BURLINGAME	CA		07/29/2004	6.250	538,162	0	0	0	0	0	2,513,000	12/31/2014
A5030301		BURLINGAME	CA		05/25/2005	5.625	444,136	0	0	0	0	0	2,764,810	12/31/2014
A8082904		BURLINGAME	CA		11/10/2008	6.875	4,199,954	0	0	0	0	0	7,497,495	12/31/2014
B3062701		BURLINGAME	CA		08/29/2013	5.000	1,320,052	0	0	0	0	0	1,765,638	12/31/2014
A7010905		CALABASAS	CA		03/29/2007	6.000	819,802	0	0	0	0	0	1,241,340	12/31/2014
B3041502		CALEXICO	CA		06/20/2013	4.750	684,198	0	0	0	0	0	1,421,350	12/31/2014
A4082703		CALIMESA	CA		11/30/2004	6.125	252,804	0	0	0	0	0	847,000	12/31/2014
B2012001		CAMARILLO	CA		03/19/2012	5.250	1,439,228	0	0	0	0	0	2,356,110	12/31/2014
B2082105		CAMARILLO	CA		11/30/2012	4.625	1,434,608	0	0	0	0	0	3,247,090	12/31/2014
B4031003		CAMARILLO	CA		06/02/2014	4.875	819,606	0	0	0	0	0	1,375,660	12/31/2014
A4110102		CAMERON PARK	CA		01/27/2005	5.750	232,017	0	0	0	0	0	650,250	12/31/2014
A8021904		CANOGA PARK	CA		05/05/2008	4.250	192,190	0	0	0	0	0	307,438	12/31/2014
B0042301		CANOGA PARK	CA		07/08/2010	6.750	58,466	0	0	0	0	0	419,244	12/31/2014
B2031311		CANOGA PARK	CA		07/06/2012	5.375	422,243	0	0	0	0	0	853,944	12/31/2014
B5091801		CANOGA PARK	CA		11/24/2015	4.875	1,567,500	0	0	0	0	0	2,134,080	11/24/2015
B1070613		CANYON COUNTRY	CA		09/29/2011	6.000	828,220	0	0	0	0	0	1,305,194	12/31/2014
A3012403		CARLSBAD	CA		03/26/2003	6.375	93,900	0	0	0	0	0	405,960	12/31/2014
A5051702		CARLSBAD	CA		07/28/2005	5.375	81,775	0	0	0	0	0	838,950	12/31/2014
B5090303		CARLSBAD	CA		11/12/2015	4.500	2,232,000	0	0	0	0	0	3,099,240	11/12/2015
A3091001		CARMICHAEL	CA		12/03/2003	5.625	620,947	0	0	0	0	0	971,550	12/31/2014
B1070611		CARMICHAEL	CA		11/02/2011	5.750	1,159,384	0	0	0	0	0	2,175,624	12/31/2014
A3051404		CARSON	CA		12/31/2006	4.250	132,093	0	0	0	0	0	979,710	12/31/2014
A4042406		CARSON	CA		12/31/2006	6.750	299,595	0	0	0	0	0	505,933	12/31/2014
A4042406-1		CARSON	CA		04/30/2014	4.250	73,681	0	0	0	0	0	124,427	12/31/2014
A4111202		CARSON	CA		01/20/2005	5.875	1,543,108	0	0	0	0	0	3,319,080	12/31/2014
A7102601		CARSON	CA		01/17/2008	6.250	324,645	0	0	0	0	0	512,397	12/31/2014
B0061405		CARSON	CA		08/31/2010	3.750	1,160,426	0	0	0	0	0	1,759,680	12/31/2014
B2082102		CARSON	CA		10/31/2012	5.750	475,142	0	0	0	0	0	1,044,996	12/31/2014
A6021606		CASTAIC	CA		12/31/2006	6.125	243,165	0	0	0	0	0	462,198	12/31/2014
A6061402		CASTAIC	CA		11/27/2006	6.750	504,791	0	0	0	0	0	727,260	12/31/2014
A2032101		CASTRO VALLEY	CA		07/02/2002	5.000	154,754	0	0	0	0	0	1,472,000	12/31/2014
A2082603		CASTRO VALLEY	CA		12/31/2006	7.000	576,308	0	0	0	0	0	2,782,560	12/31/2014
A4083002		CASTRO VALLEY	CA		10/22/2004	5.875	151,980	0	0	0	0	0	671,160	12/31/2014
A6100302		CASTRO VALLEY	CA		12/19/2006	6.125	767,086	0	0	0	0	0	735,000	12/31/2014
97081801		CATHEDRAL CITY	CA		12/11/1997	9.500	70,371	0	0	0	0	0	1,008,000	12/31/2014
97081802		CATHEDRAL CITY	CA		12/11/1997	9.500	124,887	0	0	0	0	0	1,158,000	12/31/2014
97081803		CATHEDRAL CITY	CA		03/24/1998	7.750	162,196	0	0	0	0	0	1,685,000	12/31/2014
A8073101		CATHEDRAL CITY	CA		09/30/2008	6.750	420,038	0	0	0	0	0	359,678	12/31/2014
B0071302		CATHEDRAL CITY	CA		09/08/2010	4.125	585,022	0	0	0	0	0	916,980	12/31/2014
B5060701		CATHEDRAL CITY	CA		08/12/2015	4.500	1,515,701	0	0	0	0	0	3,674,110	08/12/2015
A6110902		CAYUCOS	CA		02/02/2007	6.375	432,309	0	0	0	0	0	725,730	12/31/2014
A7022002		CAYUCOS	CA		04/13/2007	6.500	385,150	0	0	0	0	0	599,250	12/31/2014
A6012702		CERES	CA		12/31/2006	5.875	105,718	0	0	0	0	0	2,966,670	12/31/2014
A3060403		CERRITOS	CA		09/04/2003	6.250	325,215	0	0	0	0	0	2,934,000	12/31/2014
B0050401		CHATSWORTH	CA		07/15/2010	4.000	1,213,356	0	0	0	0	0	2,633,000	12/31/2014
B0051205		CHATSWORTH	CA		07/27/2010	4.250	743,434	0	0	0	0	0	1,202,620	12/31/2014
B0063003		CHATSWORTH	CA		10/29/2010	6.500	831,412	0	0	0	0	0	1,293,222	12/31/2014
B0071207		CHATSWORTH	CA		11/15/2010	6.000	1,107,916	0	0	0	0	0	1,526,800	12/31/2014
B0080606		CHATSWORTH	CA		11/10/2010	6.625	213,102	0	0	0	0	0	671,440	12/31/2014
B1061403		CHATSWORTH	CA		08/18/2011	5.625	823,946	0	0	0	0	0	1,487,398	12/31/2014
B2052305		CHATSWORTH	CA		08/16/2012	5.250	767,129	0	0	0	0	0	827,892	12/31/2014
B2102604		CHATSWORTH	CA		01/10/2013	5.375	423,786	0	0	0	0	0	557,699	12/31/2014
B3052802		CHATSWORTH	CA		08/06/2013	4.375	1,295,291	0	0	0	0	0	2,799,360	12/31/2014
B5073002		CHATSWORTH	CA		09/29/2015	4.500	1,727,716	0	0	0	0	0	2,507,160	09/29/2015
A7111202		CHICO	CA		01/17/2008	6.250	217,768	0	0	0	0	0	594,660	12/31/2014
B0020902		CHICO	CA		04/12/2010	4.375	969,987	0	0	0	0	0	843,370	12/31/2014
B3070805		CHICO	CA		10/02/2013	5.750	164,051	0	0	0	0	0	419,168	12/31/2014
B4060504		CHICO	CA		07/30/2014	4.875	1,300,237	0	0	0	0	0	2,113,148	12/31/2014
B4070702		CHICO	CA		09/03/2014	4.500	390,008	0	0	0	0	0	746,564	12/31/2014
A4101102		CHINO	CA		01/06/2005	6.500	651,188	0	0	0	0	0	1,749,171	12/31/2014
A4101102-1		CHINO	CA		04/30/2014	5.500	284,227	0	0	0	0	0	763,469	12/31/2014

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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		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
B1092903		CHINO	CA		11/30/2011	5.625	505,056	0	0	0	0	0	1,500,026	12/31/2014
B2083005		CHINO	CA		11/28/2012	5.000	206,865	0	0	0	0	0	961,730	12/31/2014
A3011001		CHULA VISTA	CA		04/03/2003	4.375	537,709	0	0	0	0	0	1,201,560	12/31/2014
A3031707		CHULA VISTA	CA		04/28/2003	6.250	384,122	0	0	0	0	0	811,410	12/31/2014
A3052104		CHULA VISTA	CA		12/31/2006	6.000	126,925	0	0	0	0	0	479,910	12/31/2014
A6011102		CHULA VISTA	CA		03/27/2006	6.000	1,657,648	0	0	0	0	0	2,425,560	12/31/2014
A6110102		CHULA VISTA	CA		02/13/2007	6.375	748,425	0	0	0	0	0	976,970	12/31/2014
A8111801		CHULA VISTA	CA		01/20/2009	7.625	714,456	0	0	0	0	0	1,335,292	12/31/2014
A9030306		CHULA VISTA	CA		04/23/2009	6.500	953,516	0	0	0	0	0	1,680,960	12/31/2014
A9030416		CHULA VISTA	CA		04/29/2009	4.250	425,155	0	0	0	0	0	629,948	12/31/2014
W4112501		CHULA VISTA	CA		01/14/2015	5.375	3,453,136	0	0	0	0	0	6,053,136	01/14/2015
A5053101		CITRUS HEIGHTS	CA		08/08/2005	5.750	400,061	0	0	0	0	0	1,329,060	12/31/2014
B0090105		CITRUS HEIGHTS	CA		12/01/2010	6.500	303,995	0	0	0	0	0	916,000	12/31/2014
B4070301		CITRUS HEIGHTS	CA		09/30/2014	4.500	3,421,472	0	0	0	0	0	5,048,316	12/31/2014
B5041403		CITRUS HEIGHTS	CA		07/29/2015	3.875	955,531	0	0	0	0	0	1,566,576	07/29/2015
A3052304		CITY OF COMMERCE	CA		08/14/2003	6.000	398,675	0	0	0	0	0	1,064,000	12/31/2014
A9030408		CITY OF COMMERCE	CA		04/29/2009	4.375	363,318	0	0	0	0	0	705,344	12/31/2014
A5112102		CITY OF INDUSTRY	CA		02/03/2006	6.250	222,584	0	0	0	0	0	465,120	12/31/2014
A6041801		CITY OF INDUSTRY	CA		12/31/2006	6.500	803,976	0	0	0	0	0	1,120,251	12/31/2014
B1121903		CITY OF INDUSTRY	CA		03/05/2012	5.125	1,578,343	0	0	0	0	0	2,419,918	12/31/2014
B3070503		CITY OF INDUSTRY	CA		10/10/2013	4.875	737,657	0	0	0	0	0	1,228,646	12/31/2014
B4032402		CITY OF INDUSTRY	CA		06/26/2014	4.875	635,194	0	0	0	0	0	1,169,058	12/31/2014
B4120505		CITY OF INDUSTRY	CA		04/24/2015	4.375	1,181,200	0	0	0	0	0	1,723,392	04/24/2015
A5112203		CLAREMONT	CA		02/21/2006	5.750	623,448	0	0	0	0	0	3,420,060	12/31/2014
B2012707		CLOVERDALE	CA		04/30/2012	5.250	2,050,503	0	0	0	0	0	3,025,120	12/31/2014
A5071319		CLOVIS	CA		10/06/2005	5.375	203,146	0	0	0	0	0	585,480	12/31/2014
B4041101		CLOVIS	CA		07/01/2014	4.625	303,068	0	0	0	0	0	589,612	12/31/2014
B3102804		COACHELLA	CA		01/13/2014	4.875	457,828	0	0	0	0	0	848,506	12/31/2014
A7080303		COCORAN	CA		10/22/2007	5.000	265,757	0	0	0	0	0	251,100	12/31/2014
A3030303		COMPTON	CA		05/22/2003	6.125	179,708	0	0	0	0	0	1,168,560	12/31/2014
A4042424		CONCORD	CA		07/01/2004	6.750	481,274	0	0	0	0	0	817,511	12/31/2014
A4042424-1		CONCORD	CA		04/29/2014	4.250	120,384	0	0	0	0	0	204,489	12/31/2014
A6061401		CONCORD	CA		08/24/2006	6.375	689,014	0	0	0	0	0	1,093,440	12/31/2014
B2121402		CONCORD	CA		02/21/2013	4.250	354,048	0	0	0	0	0	1,184,505	12/31/2014
A6121510		CORNING	CA		02/20/2007	6.375	525,016	0	0	0	0	0	704,820	12/31/2014
A3032101		CORONA	CA		06/12/2003	4.250	183,341	0	0	0	0	0	460,530	12/31/2014
A3071505		CORONA	CA		12/10/2003	6.500	319,311	0	0	0	0	0	2,440,000	12/31/2014
A4041301		CORONA	CA		07/15/2004	5.875	259,430	0	0	0	0	0	1,124,000	12/31/2014
A5072803		CORONA	CA		09/28/2005	4.500	297,659	0	0	0	0	0	545,190	12/31/2014
A7010506		CORONA	CA		03/15/2007	6.000	409,867	0	0	0	0	0	544,170	12/31/2014
A8112505		CORONA	CA		01/29/2009	7.375	290,255	0	0	0	0	0	732,948	12/31/2014
A9022705		CORONA	CA		04/28/2009	6.750	616,448	0	0	0	0	0	1,737,255	12/31/2014
A9040907		CORONA	CA		06/12/2009	6.875	2,883,893	0	0	0	0	0	4,581,865	12/31/2014
A9041301		CORONA	CA		06/11/2009	4.125	277,967	0	0	0	0	0	404,680	12/31/2014
B0021106		CORONA	CA		04/08/2010	4.375	446,063	0	0	0	0	0	829,840	12/31/2014
B2102603		CORONA	CA		01/03/2013	4.375	101,512	0	0	0	0	0	155,440	12/31/2014
B3022204		CORONA	CA		04/11/2013	4.500	716,853	0	0	0	0	0	1,083,624	12/31/2014
B4011304		CORONA	CA		06/02/2014	4.250	346,864	0	0	0	0	0	837,818	12/31/2014
B4011305		CORONA	CA		06/02/2014	4.250	615,401	0	0	0	0	0	1,399,320	12/31/2014
B4060203		CORONA	CA		07/01/2014	4.375	713,608	0	0	0	0	0	1,008,406	12/31/2014
B5031003		CORONA	CA		07/31/2015	4.500	892,828	0	0	0	0	0	2,532,828	07/31/2015
A8030703		CORTE MADERA	CA		06/03/2008	6.125	218,744	0	0	0	0	0	380,266	12/31/2014
A2090901		COSTA MESA	CA		12/31/2006	7.250	393,698	0	0	0	0	0	1,059,270	12/31/2014
A5101701		COSTA MESA	CA		12/31/2006	6.000	165,981	0	0	0	0	0	504,900	12/31/2014
A6020103		COSTA MESA	CA		12/31/2006	5.875	125,727	0	0	0	0	0	440,349	12/31/2014
A7010507		COSTA MESA	CA		03/15/2007	6.000	748,097	0	0	0	0	0	1,037,850	12/31/2014
A8052004		COSTA MESA	CA		08/06/2008	7.125	160,195	0	0	0	0	0	659,940	12/31/2014
B0072907		COSTA MESA	CA		09/17/2010	6.375	770,639	0	0	0	0	0	1,398,400	12/31/2014
B0111103		COSTA MESA	CA		01/20/2011	6.250	190,495	0	0	0	0	0	1,055,000	12/31/2014
B1050601		COSTA MESA	CA		07/25/2011	6.250	439,903	0	0	0	0	0	1,594,736	12/31/2014
B2083006		COSTA MESA	CA		11/28/2012	5.125	1,063,058	0	0	0	0	0	1,585,430	12/31/2014

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B3041704		COSTA MESA	CA		07/10/2013	4.500	329,434	0	0	0	0	0	496,512	12/31/2014
B4080801		COSTA MESA	CA		09/17/2014	4.250	262,629	0	0	0	0	0	393,484	12/31/2014
B5081201		COSTA MESA	CA		10/30/2015	4.375	875,206	0	0	0	0	0	1,302,561	10/30/2015
B5081410		COSTA MESA	CA		11/05/2015	4.000	399,000	0	0	0	0	0	538,080	11/05/2015
B3030601	CF	COTATI	CA		06/19/2013	5.000	2,057,913	0	0	0	0	0	3,053,500	12/31/2014
A7052106		COVINA	CA		07/26/2007	4.875	139,007	0	0	0	0	0	693,090	12/31/2014
A8112506		COVINA	CA		01/29/2009	7.375	232,221	0	0	0	0	0	681,860	12/31/2014
A8021408		CUDAHY	CA		04/28/2008	6.000	1,014,367	0	0	0	0	0	4,398,400	12/31/2014
B4062303		CUDAHY	CA		09/16/2014	4.500	354,553	0	0	0	0	0	516,152	12/31/2014
A3021103		CULVER CITY	CA		04/23/2003	6.375	188,960	0	0	0	0	0	369,009	12/31/2014
A3021103-1		CULVER CITY	CA		08/30/2013	4.750	345,672	0	0	0	0	0	675,044	12/31/2014
A9040605		CULVER CITY	CA		06/23/2009	4.625	1,065,515	0	0	0	0	0	2,194,000	12/31/2014
B1121401		CULVER CITY	CA		02/28/2012	5.000	307,542	0	0	0	0	0	955,218	12/31/2014
A6042101		CYPRESS	CA		09/13/2006	6.250	866,813	0	0	0	0	0	2,112,930	12/31/2014
B2061502		DALY CITY	CA		09/28/2012	4.875	826,138	0	0	0	0	0	1,179,242	12/31/2014
A7040204		DANA POINT	CA		06/27/2007	5.875	402,471	0	0	0	0	0	3,180,360	12/31/2014
B1092603		DANA POINT	CA		12/08/2011	5.000	770,008	0	0	0	0	0	1,358,412	12/31/2014
B3032704		DANVILLE	CA		06/11/2013	4.250	379,243	0	0	0	0	0	1,431,425	12/31/2014
B5082802		DANVILLE	CA		11/20/2015	4.625	470,250	0	0	0	0	0	1,438,680	11/20/2015
A3021913		DAVIS	CA		06/12/2003	6.250	124,793	0	0	0	0	0	1,661,580	12/31/2014
A3021914		DAVIS	CA		06/12/2003	6.250	112,371	0	0	0	0	0	1,359,150	12/31/2014
A7050302		DELANO	CA		07/09/2007	5.500	298,070	0	0	0	0	0	387,600	12/31/2014
B1091901	CF	DELANO	CA		12/15/2011	5.500	1,825,440	0	0	0	0	0	3,082,134	12/31/2014
B1050505		DESERT HOT SPRINGS	CA		08/12/2011	5.875	980,161	0	0	0	0	0	1,580,844	12/31/2014
B0090304		DINUBA	CA		11/10/2010	6.250	436,764	0	0	0	0	0	511,280	12/31/2014
B4022405		DINUBA	CA		05/15/2014	5.000	1,531,475	0	0	0	0	0	2,392,410	12/31/2014
A6052406		DIXON	CA		08/02/2006	6.250	777,387	0	0	0	0	0	918,835	12/31/2014
B0072104		DOWNEY	CA		08/19/2010	6.375	6,064,385	0	0	0	0	0	8,494,000	12/31/2014
B0072611		DOWNEY	CA		11/23/2010	6.375	483,872	0	0	0	0	0	1,941,280	12/31/2014
B3013005	CF	DUARTE	CA		03/29/2013	4.625	1,672,486	0	0	0	0	0	2,871,445	12/31/2014
A3061203		DUBLIN	CA		09/03/2003	4.250	322,910	0	0	0	0	0	1,980,330	12/31/2014
A3112404	CF	DUBLIN	CA		02/09/2004	4.250	2,201,900	0	0	0	0	0	5,446,000	12/31/2014
A6101106		DUBLIN	CA		05/08/2007	5.000	645,264	0	0	0	0	0	1,985,430	12/31/2014
B1091404		EAST PALO ALTO	CA		12/20/2011	5.125	557,187	0	0	0	0	0	9,443,038	12/31/2014
A2092709		EL CAJON	CA		12/19/2002	6.375	118,763	0	0	0	0	0	1,310,190	12/31/2014
A4051801		EL CAJON	CA		08/12/2004	4.250	319,240	0	0	0	0	0	4,558,000	12/31/2014
A6030705		EL CAJON	CA		06/08/2006	6.125	410,857	0	0	0	0	0	751,225	12/31/2014
A7010803		EL CAJON	CA		07/31/2007	6.500	345,311	0	0	0	0	0	1,561,620	12/31/2014
A8032501		EL CAJON	CA		06/18/2008	6.250	665,993	0	0	0	0	0	1,603,466	12/31/2014
A9101401		EL CAJON	CA		12/14/2009	6.125	275,275	0	0	0	0	0	1,269,169	12/31/2014
B0042902		EL CAJON	CA		06/30/2010	4.000	1,228,980	0	0	0	0	0	1,567,676	12/31/2014
B0072904		EL CAJON	CA		10/01/2010	4.125	1,478,253	0	0	0	0	0	3,143,745	12/31/2014
B0080203		EL CAJON	CA		10/13/2010	6.375	351,854	0	0	0	0	0	1,092,000	12/31/2014
B0080204		EL CAJON	CA		10/07/2010	6.375	328,613	0	0	0	0	0	853,887	12/31/2014
B2031402		EL CAJON	CA		06/19/2012	4.500	273,140	0	0	0	0	0	847,638	12/31/2014
B2051106		EL CAJON	CA		07/12/2012	4.625	230,762	0	0	0	0	0	448,868	12/31/2014
B3030106		EL CAJON	CA		05/02/2013	4.250	272,964	0	0	0	0	0	403,564	12/31/2014
B3112703		EL CAJON	CA		01/21/2014	4.875	430,613	0	0	0	0	0	630,955	12/31/2014
B3112704		EL CAJON	CA		02/06/2014	4.250	450,042	0	0	0	0	0	694,048	12/31/2014
B5021708		EL CAJON	CA		05/04/2015	4.125	3,005,944	0	0	0	0	0	4,165,980	05/04/2015
B5050502		EL CAJON	CA		07/17/2015	4.375	525,834	0	0	0	0	0	712,080	07/17/2015
A3062308		EL CENTRO	CA		09/18/2003	5.750	119,292	0	0	0	0	0	876,180	12/31/2014
A7042603		EL CENTRO	CA		06/11/2007	6.375	182,989	0	0	0	0	0	468,180	12/31/2014
A7121801		EL CERRITO	CA		04/28/2008	6.125	1,338,454	0	0	0	0	0	2,285,600	12/31/2014
A3010307		EL MONTE	CA		03/11/2003	6.625	209,624	0	0	0	0	0	2,072,130	12/31/2014
B1031705		EL MONTE	CA		04/29/2011	5.875	2,722,209	0	0	0	0	0	6,782,000	12/31/2014
B2020103		EL MONTE	CA		03/22/2012	3.875	190,764	0	0	0	0	0	3,486,310	12/31/2014
A7013101		EL SEGUNDO	CA		04/12/2007	6.250	477,506	0	0	0	0	0	1,052,130	12/31/2014
B2041001		EL SEGUNDO	CA		06/27/2012	5.000	508,277	0	0	0	0	0	770,418	12/31/2014
B2111904		EL SEGUNDO	CA		02/14/2013	4.875	535,578	0	0	0	0	0	1,012,297	12/31/2014
B4012405		EL SEGUNDO	CA		04/10/2014	4.875	606,479	0	0	0	0	0	834,870	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A2112102	CF	EL SOBRANTE	CA		02/14/2003	4.750	1,851,147	0	0	0	0	0	3,274,000	12/31/2014
A2092003		ELK GROVE	CA		12/31/2006	6.625	382,053	0	0	0	0	0	655,350	12/31/2014
A4040215		ELK GROVE	CA		12/31/2006	5.875	475,148	0	0	0	0	0	742,050	12/31/2014
A4081806		ELK GROVE	CA		06/29/2005	6.375	1,006,758	0	0	0	0	0	1,377,000	12/31/2014
A4090706		ELK GROVE	CA		11/23/2004	4.875	1,834,897	0	0	0	0	0	4,915,890	12/31/2014
A7050702		ELK GROVE	CA		07/27/2007	6.375	587,184	0	0	0	0	0	784,982	12/31/2014
B0061006		ELK GROVE	CA		08/20/2010	6.375	893,051	0	0	0	0	0	1,813,368	12/31/2014
B3112701		ELK GROVE	CA		01/31/2014	4.750	2,357,127	0	0	0	0	0	3,178,186	12/31/2014
A4091005		EMERYVILLE	CA		12/07/2004	6.000	199,249	0	0	0	0	0	1,030,000	12/31/2014
A2041002		ENCINITAS	CA		06/26/2002	8.125	83,598	0	0	0	0	0	497,000	12/31/2014
A8061002		ENCINITAS	CA		09/26/2008	6.875	962,099	0	0	0	0	0	1,998,945	12/31/2014
A8080801		ENCINITAS	CA		10/03/2008	6.625	1,346,279	0	0	0	0	0	3,079,428	12/31/2014
A2091603		ESCONDIDO	CA		11/22/2002	6.500	204,412	0	0	0	0	0	1,222,470	12/31/2014
A4090201		ESCONDIDO	CA		11/30/2004	4.375	1,348,970	0	0	0	0	0	1,676,370	12/31/2014
A5011201		ESCONDIDO	CA		03/21/2005	5.625	7,586	0	0	0	0	0	38,700	12/31/2014
A6121303		ESCONDIDO	CA		03/08/2007	6.250	453,815	0	0	0	0	0	909,330	12/31/2014
A8030605		ESCONDIDO	CA		06/09/2008	6.250	740,004	0	0	0	0	0	1,122,459	12/31/2014
A8032506		ESCONDIDO	CA		06/25/2008	6.250	142,571	0	0	0	0	0	254,898	12/31/2014
A9040805		ESCONDIDO	CA		05/28/2009	7.125	295,767	0	0	0	0	0	468,100	12/31/2014
B2071205		ESCONDIDO	CA		09/04/2012	4.750	637,583	0	0	0	0	0	1,323,013	12/31/2014
B5042804		ESCONDIDO	CA		08/27/2015	4.000	552,371	0	0	0	0	0	760,730	08/27/2015
B5081901		ESCONDIDO	CA		11/02/2015	4.000	387,600	0	0	0	0	0	898,320	11/02/2015
A4101801		EUREKA	CA		04/28/2005	5.875	351,753	0	0	0	0	0	545,190	12/31/2014
B3120501		EXETER	CA		04/01/2014	5.000	1,262,351	0	0	0	0	0	3,014,610	12/31/2014
A6112904		FAIR OAKS	CA		02/15/2007	6.250	750,773	0	0	0	0	0	774,690	12/31/2014
B0062201		FAIR OAKS	CA		08/24/2010	6.250	978,626	0	0	0	0	0	1,365,203	12/31/2014
A3070902		FAIRFIELD	CA		10/07/2003	4.500	200,959	0	0	0	0	0	869,000	12/31/2014
B5052804		FAIRFIELD	CA		08/17/2015	5.375	1,450,247	0	0	0	0	0	2,404,745	08/17/2015
A5052301		FOLSOM	CA		07/20/2005	6.125	1,990,193	0	0	0	0	0	1,343,900	12/31/2014
A6100901		FOLSOM	CA		12/27/2006	5.875	890,546	0	0	0	0	0	1,104,150	12/31/2014
A2042603		FONTANA	CA		08/15/2002	4.875	672,202	0	0	0	0	0	2,163,000	12/31/2014
A30318073		FONTANA	CA		02/27/2006	6.250	510,130	0	0	0	0	0	1,945,533	12/31/2014
A5060307		FONTANA	CA		08/25/2005	4.250	1,393,419	0	0	0	0	0	3,399,000	12/31/2014
A5120203		FONTANA	CA		02/16/2006	6.250	185,792	0	0	0	0	0	744,600	12/31/2014
A6122104		FONTANA	CA		02/26/2007	5.875	838,182	0	0	0	0	0	1,329,570	12/31/2014
B1042602		FONTANA	CA		07/28/2011	5.750	2,467,009	0	0	0	0	0	3,558,390	12/31/2014
B1081802		FONTANA	CA		10/20/2011	5.500	662,964	0	0	0	0	0	1,876,160	12/31/2014
B2021404	CF	FONTANA	CA		03/30/2012	5.000	2,712,343	0	0	0	0	0	4,327,778	12/31/2014
B2091404		FONTANA	CA		12/13/2012	4.875	486,255	0	0	0	0	0	1,492,260	12/31/2014
B3010805		FONTANA	CA		03/01/2013	4.500	1,137,238	0	0	0	0	0	1,941,894	12/31/2014
B3011003	CF	FONTANA	CA		03/11/2013	4.750	1,539,301	0	0	0	0	0	2,625,090	12/31/2014
B3020602		FONTANA	CA		04/02/2013	4.750	381,907	0	0	0	0	0	644,386	12/31/2014
B4100902		FONTANA	CA		12/12/2014	4.500	1,045,710	0	0	0	0	0	1,504,143	12/31/2014
B5010503		FONTANA	CA		03/26/2015	4.375	2,392,244	0	0	0	0	0	3,503,760	03/26/2015
B5010504		FONTANA	CA		03/26/2015	4.375	768,357	0	0	0	0	0	1,073,280	03/26/2015
B5020605		FONTANA	CA		04/30/2015	4.500	947,111	0	0	0	0	0	1,480,782	04/30/2015
B5080704		FONTANA	CA		10/26/2015	5.000	119,139	0	0	0	0	0	187,083	10/26/2015
B5080705		FONTANA	CA		10/26/2015	5.000	932,092	0	0	0	0	0	1,292,733	10/26/2015
B5080706		FONTANA	CA		10/26/2015	5.000	175,205	0	0	0	0	0	235,872	10/26/2015
99072904		FOOTHILL RANCH	CA		11/04/1999	8.125	254,069	0	0	0	0	0	1,597,000	12/31/2014
A5021709		FORTUNA	CA		05/05/2005	5.875	95,962	0	0	0	0	0	503,880	12/31/2014
A4041903		FOSTER CITY	CA		07/15/2004	6.250	726,211	0	0	0	0	0	999,515	12/31/2014
A4041903-2		FOSTER CITY	CA		01/10/2013	5.000	441,008	0	0	0	0	0	606,979	12/31/2014
A40419033		FOSTER CITY	CA		01/04/2011	6.500	524,219	0	0	0	0	0	721,506	12/31/2014
B0030904		FOSTER CITY	CA		05/10/2010	3.875	797,556	0	0	0	0	0	2,550,856	12/31/2014
B2061503		FOSTER CITY	CA		08/31/2012	4.750	882,421	0	0	0	0	0	1,318,759	12/31/2014
B2091003		FOSTER CITY	CA		11/21/2012	4.750	1,005,451	0	0	0	0	0	1,437,590	12/31/2014
A3041801		FOUNTAIN VALLEY	CA		06/02/2003	6.250	367,151	0	0	0	0	0	2,545,000	12/31/2014
A5071403		FOUNTAIN VALLEY	CA		12/31/2006	5.500	279,417	0	0	0	0	0	2,391,390	12/31/2014
A8031009		FOUNTAIN VALLEY	CA		06/13/2008	6.500	209,960	0	0	0	0	0	298,855	12/31/2014
B4101004		FOUNTAIN VALLEY	CA		11/24/2014	4.875	896,797	0	0	0	0	0	1,308,216	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A8090502		FREMONT	CA		11/18/2008	6.500	778,901	0	0	0	0	0	5,494,230	12/31/2014
B0032608		FREMONT	CA		07/15/2010	4.000	1,499,628	0	0	0	0	0	2,411,280	12/31/2014
B2050201		FREMONT	CA		07/20/2012	4.625	247,224	0	0	0	0	0	884,850	12/31/2014
B3112504		FREMONT	CA		03/05/2014	5.000	396,832	0	0	0	0	0	756,580	12/31/2014
A2112902		FRESNO	CA		02/27/2003	6.750	212,957	0	0	0	0	0	843,030	12/31/2014
A3021206		FRESNO	CA		12/31/2006	5.000	126,536	0	0	0	0	0	515,610	12/31/2014
A3032002		FRESNO	CA		05/22/2003	6.875	251,196	0	0	0	0	0	1,928,000	12/31/2014
A3062606		FRESNO	CA		09/17/2003	5.625	107,101	0	0	0	0	0	1,666,000	12/31/2014
A5072206		FRESNO	CA		12/31/2006	5.500	99,021	0	0	0	0	0	684,930	12/31/2014
A5092605		FRESNO	CA		12/31/2006	5.875	201,454	0	0	0	0	0	416,160	12/31/2014
A5110404		FRESNO	CA		12/31/2006	6.000	539,003	0	0	0	0	0	820,590	12/31/2014
A6041001		FRESNO	CA		12/31/2006	6.375	563,958	0	0	0	0	0	1,086,300	12/31/2014
A6042103		FRESNO	CA		12/31/2006	6.250	124,861	0	0	0	0	0	411,060	12/31/2014
A6121104		FRESNO	CA		02/26/2007	6.125	574,030	0	0	0	0	0	859,350	12/31/2014
A7051809		FRESNO	CA		10/31/2007	6.438	646,838	0	0	0	0	0	503,033	12/31/2014
A7080302		FRESNO	CA		10/22/2007	5.000	380,217	0	0	0	0	0	816,300	12/31/2014
A7080904		FRESNO	CA		10/22/2007	5.000	435,600	0	0	0	0	0	864,000	12/31/2014
A7100503		FRESNO	CA		12/20/2007	6.375	451,808	0	0	0	0	0	694,620	12/31/2014
A7100504		FRESNO	CA		12/12/2007	6.500	303,933	0	0	0	0	0	676,780	12/31/2014
A7121401		FRESNO	CA		02/08/2008	5.500	269,402	0	0	0	0	0	126,669	12/31/2014
A8040201		FRESNO	CA		06/05/2008	4.250	74,831	0	0	0	0	0	616,177	12/31/2014
A8042801		FRESNO	CA		07/01/2008	6.500	433,422	0	0	0	0	0	758,880	12/31/2014
A8082801		FRESNO	CA		11/21/2008	7.000	4,569,727	0	0	0	0	0	5,690,025	12/31/2014
A8082802		FRESNO	CA		09/30/2008	4.500	607,716	0	0	0	0	0	637,245	12/31/2014
A8121001		FRESNO	CA		03/05/2009	7.000	546,146	0	0	0	0	0	1,054,735	12/31/2014
B0042104		FRESNO	CA		06/25/2010	4.000	220,406	0	0	0	0	0	256,676	12/31/2014
B0051007		FRESNO	CA		08/02/2010	3.875	684,531	0	0	0	0	0	2,174,550	12/31/2014
B0052802		FRESNO	CA		07/09/2010	6.375	721,072	0	0	0	0	0	1,317,520	12/31/2014
B2091106		FRESNO	CA		12/05/2012	5.125	240,474	0	0	0	0	0	778,086	12/31/2014
B2110806		FRESNO	CA		01/30/2013	5.250	180,508	0	0	0	0	0	313,244	12/31/2014
B4022404		FRESNO	CA		06/02/2014	5.000	1,824,621	0	0	0	0	0	2,458,105	12/31/2014
B4120101		FRESNO	CA		02/03/2015	4.125	690,745	0	0	0	0	0	976,060	02/03/2015
A2051306		FULLERTON	CA		08/27/2002	5.500	10,248	0	0	0	0	0	75,000	12/31/2014
A9090403		FULLERTON	CA		10/30/2009	7.375	1,005,005	0	0	0	0	0	2,542,839	12/31/2014
B2103105		FULLERTON	CA		01/31/2013	4.750	603,021	0	0	0	0	0	996,012	12/31/2014
B4100901		GALT	CA		12/05/2014	4.750	1,619,253	0	0	0	0	0	2,309,705	12/31/2014
A2050202		GARDEN GROVE	CA		09/18/2002	4.750	61,595	0	0	0	0	0	208,550	12/31/2014
A4032402		GARDEN GROVE	CA		11/18/2004	4.875	417,242	0	0	0	0	0	1,311,000	12/31/2014
A4040201		GARDEN GROVE	CA		06/30/2004	4.125	1,790,107	0	0	0	0	0	6,568,290	12/31/2014
A7020204		GARDEN GROVE	CA		04/16/2007	6.500	334,946	0	0	0	0	0	2,508,180	12/31/2014
A8122301		GARDEN GROVE	CA		03/10/2009	4.500	177,758	0	0	0	0	0	252,968	12/31/2014
B1063002	CF	GARDEN GROVE	CA		09/07/2011	5.625	2,391,128	0	0	0	0	0	4,031,940	12/31/2014
B2022401		GARDEN GROVE	CA		05/10/2012	4.750	646,978	0	0	0	0	0	1,480,185	12/31/2014
B2022707		GARDEN GROVE	CA		05/07/2012	5.250	332,396	0	0	0	0	0	630,147	12/31/2014
A2012401		GARDENA	CA		05/01/2002	7.875	233,976	0	0	0	0	0	2,442,000	12/31/2014
A2111201		GARDENA	CA		01/28/2003	4.625	159,950	0	0	0	0	0	812,430	12/31/2014
A6101001		GARDENA	CA		12/06/2006	6.125	224,153	0	0	0	0	0	603,240	12/31/2014
A6121306		GARDENA	CA		02/15/2007	6.375	392,035	0	0	0	0	0	541,620	12/31/2014
A8091801		GARDENA	CA		11/12/2008	4.375	1,106,254	0	0	0	0	0	1,884,420	12/31/2014
B3121201		GARDENA	CA		02/28/2014	4.625	408,623	0	0	0	0	0	572,686	12/31/2014
B5042902		GARDENA	CA		07/22/2015	4.625	512,050	0	0	0	0	0	760,240	07/22/2015
B5042904		GARDENA	CA		07/22/2015	4.625	1,444,036	0	0	0	0	0	2,106,656	07/22/2015
A4062503		GLEN AVON	CA		10/14/2004	6.375	492,993	0	0	0	0	0	3,008,000	12/31/2014
A3120305		GLENDALE	CA		02/20/2004	5.000	2,529,435	0	0	0	0	0	3,996,000	12/31/2014
A3121703		GLENDALE	CA		02/12/2004	4.750	686,534	0	0	0	0	0	1,842,000	12/31/2014
A7091703		GLENDALE	CA		11/19/2007	6.500	542,567	0	0	0	0	0	580,890	12/31/2014
A8031401		GLENDALE	CA		06/11/2008	6.250	131,579	0	0	0	0	0	252,817	12/31/2014
A8121601		GLENDALE	CA		01/14/2009	4.625	841,297	0	0	0	0	0	1,550,770	12/31/2014
A8121602		GLENDALE	CA		01/14/2009	4.625	388,296	0	0	0	0	0	795,770	12/31/2014
B2082104		GLENDALE	CA		11/01/2012	4.500	1,074,644	0	0	0	0	0	1,596,210	12/31/2014
B3053106		GLENDALE	CA		08/26/2013	4.625	975,888	0	0	0	0	0	1,419,899	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A4010505		GLENDORA	CA		03/25/2004	5.000	989,833	0	0	0	0	0	1,668,508	05/29/2015
A4010505-1		GLENDORA	CA		05/29/2015	4.875	581,671	0	0	0	0	0	980,492	05/29/2015
A7042703		GLENDORA	CA		07/12/2007	6.250	249,032	0	0	0	0	0	383,908	12/31/2014
A7051502		GLENDORA	CA		07/13/2007	5.000	616,356	0	0	0	0	0	1,016,940	12/31/2014
A9030301		GLENDORA	CA		04/30/2009	6.625	920,352	0	0	0	0	0	1,326,202	05/15/2015
A9030301-1		GLENDORA	CA		05/21/2015	4.500	494,841	0	0	0	0	0	713,053	05/15/2015
B5012901		GLENDORA	CA		04/30/2015	4.250	579,602	0	0	0	0	0	819,690	04/30/2015
B5012902		GLENDORA	CA		04/30/2015	4.125	388,238	0	0	0	0	0	525,990	04/30/2015
B5012903		GLENDORA	CA		04/30/2015	4.250	474,221	0	0	0	0	0	652,548	04/30/2015
A8060904		GOLETA	CA		08/21/2008	7.000	167,419	0	0	0	0	0	704,871	12/31/2014
A4042408		GRANADA HILLS	CA		12/31/2006	6.750	965,889	0	0	0	0	0	630,827	12/31/2014
A4042408-1		GRANADA HILLS	CA		04/30/2014	4.250	73,681	0	0	0	0	0	127,033	12/31/2014
B5040602		GRANADA HILLS	CA		06/23/2015	4.000	808,010	0	0	0	0	0	1,271,940	06/23/2015
B0080603		GRANITE BAY	CA		10/07/2010	4.375	538,869	0	0	0	0	0	755,506	12/31/2014
A5012506		GRASS VALLEY	CA		04/01/2005	6.250	1,048,682	0	0	0	0	0	1,166,370	12/31/2014
B2051003		GRASS VALLEY	CA		07/23/2012	5.125	540,215	0	0	0	0	0	1,772,288	12/31/2014
B4081505		GRASS VALLEY	CA		12/08/2014	4.750	749,206	0	0	0	0	0	1,122,561	12/31/2014
A2111901		GROVER BEACH	CA		02/19/2003	4.875	164,186	0	0	0	0	0	451,860	12/31/2014
A5071201		GROVER BEACH	CA		12/31/2006	5.625	237,631	0	0	0	0	0	1,124,040	12/31/2014
A4121604		HANFORD	CA		02/16/2005	6.250	755,938	0	0	0	0	0	1,055,400	12/31/2014
A8030604		HANFORD	CA		05/22/2008	6.250	340,881	0	0	0	0	0	391,698	12/31/2014
B5030501		HANFORD	CA		06/01/2015	4.125	1,829,420	0	0	0	0	0	2,528,476	06/01/2015
B4120905		HAWAIIAN GARDENS	CA		03/16/2015	4.250	610,602	0	0	0	0	0	852,800	03/16/2015
A3010301		HAWTHORNE	CA		03/27/2003	6.250	658,348	0	0	0	0	0	6,484,140	12/31/2014
B0030301		HAWTHORNE	CA		05/14/2010	7.250	473,840	0	0	0	0	0	1,254,682	12/31/2014
B0072006	CF	HAWTHORNE	CA		08/19/2010	6.750	5,611,758	0	0	0	0	0	12,101,267	12/31/2014
B3073003		HAWTHORNE	CA		10/23/2013	5.375	545,091	0	0	0	0	0	917,984	12/31/2014
B5072802		HAWTHORNE	CA		10/13/2015	4.250	210,205	0	0	0	0	0	326,781	10/13/2015
A7101203		HAYWARD	CA		12/19/2007	6.375	944,759	0	0	0	0	0	1,519,504	12/31/2014
B3042604		HAYWARD	CA		07/09/2013	5.250	2,221,795	0	0	0	0	0	5,249,166	12/31/2014
B4040802		HAYWARD	CA		06/02/2014	4.875	354,480	0	0	0	0	0	1,120,470	12/31/2014
B5020501		HAYWARD	CA		02/26/2015	4.625	738,937	0	0	0	0	0	1,106,223	02/26/2015
B5020509		HAYWARD	CA		03/19/2015	4.250	1,536,295	0	0	0	0	0	2,296,320	03/25/2015
B5062601		HAYWARD	CA		10/08/2015	4.625	609,656	0	0	0	0	0	818,181	10/08/2015
A4021803		HEMET	CA		03/29/2004	4.375	794,892	0	0	0	0	0	5,353,000	12/31/2014
A4102302		HEMET	CA		12/31/2006	6.000	276,104	0	0	0	0	0	492,150	12/31/2014
A4110903		HEMET	CA		02/22/2005	5.875	192,191	0	0	0	0	0	635,460	12/31/2014
A7101601		HESPERIA	CA		12/06/2007	6.500	212,780	0	0	0	0	0	261,630	12/31/2014
B2011302		HESPERIA	CA		03/12/2012	5.000	952,975	0	0	0	0	0	1,724,411	12/31/2014
B2103109		HESPERIA	CA		01/17/2013	5.000	1,494,373	0	0	0	0	0	2,795,315	12/31/2014
B0081104		HIGHLAND	CA		11/30/2010	6.500	2,271,262	0	0	0	0	0	3,221,680	12/31/2014
B0060101		HIGHLAND PARK	CA		07/27/2010	6.000	792,636	0	0	0	0	0	1,654,560	12/31/2014
B5041603		HOLLISTER	CA		07/15/2015	4.125	1,024,073	0	0	0	0	0	1,512,224	07/15/2015
B5041604		HOLLISTER	CA		07/27/2015	4.125	1,024,073	0	0	0	0	0	1,570,016	07/27/2015
B0030803		HOLLYWOOD	CA		05/04/2010	6.500	1,081,017	0	0	0	0	0	1,699,368	12/31/2014
A1111502		HUNTINGTON BEACH	CA		01/31/2002	5.000	181,468	0	0	0	0	0	9,012,000	12/31/2014
A1111503		HUNTINGTON BEACH	CA		01/31/2002	5.250	113,920	0	0	0	0	0	2,802,000	12/31/2014
A2091803		HUNTINGTON BEACH	CA		11/21/2002	6.875	225,969	0	0	0	0	0	815,970	12/31/2014
A3030405		HUNTINGTON BEACH	CA		05/28/2003	4.000	1,131,788	0	0	0	0	0	2,268,000	12/31/2014
A4102303		HUNTINGTON BEACH	CA		01/31/2005	6.000	475,104	0	0	0	0	0	742,688	12/31/2014
A4102303-1		HUNTINGTON BEACH	CA		04/29/2014	4.250	57,773	0	0	0	0	0	90,312	12/31/2014
A5061503		HUNTINGTON BEACH	CA		12/31/2006	4.250	175,818	0	0	0	0	0	1,005,720	12/31/2014
A6092203		HUNTINGTON BEACH	CA		12/12/2006	5.250	1,037,452	0	0	0	0	0	2,231,025	12/31/2014
A6111403		HUNTINGTON BEACH	CA		01/29/2007	6.250	358,868	0	0	0	0	0	1,862,520	12/31/2014
A8021307		HUNTINGTON BEACH	CA		04/01/2008	6.125	88,016	0	0	0	0	0	300,440	12/31/2014
B0062803		HUNTINGTON BEACH	CA		09/15/2010	6.375	1,080,344	0	0	0	0	0	2,296,000	12/31/2014
B0110302		HUNTINGTON BEACH	CA		01/14/2011	6.750	232,602	0	0	0	0	0	431,970	12/31/2014
B1101801		HUNTINGTON BEACH	CA		12/28/2011	5.250	3,510,681	0	0	0	0	0	5,384,940	12/31/2014
B3122014		HUNTINGTON BEACH	CA		03/20/2014	5.000	1,465,812	0	0	0	0	0	3,320,174	12/31/2014
B4090406		HUNTINGTON BEACH	CA		10/07/2014	4.000	821,002	0	0	0	0	0	1,102,980	12/31/2014
B1060808		HUNTINGTON PARK	CA		09/01/2011	5.625	1,855,170	0	0	0	0	0	3,272,456	12/31/2014

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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		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
A3062707		IMPERIAL BEACH	CA		09/24/2003	5.750	136,410	0	0	0	0	0	941,000	12/31/2014
B4042303		IMPERIAL BEACH	CA		06/05/2014	4.250	955,334	0	0	0	0	0	1,494,137	12/31/2014
A6121401		INDIO	CA		02/01/2007	6.000	448,153	0	0	0	0	0	1,314,780	12/31/2014
A8121701		INDIO	CA		02/13/2009	5.500	374,428	0	0	0	0	0	545,900	12/31/2014
A9031902		INDIO	CA		05/21/2009	4.500	435,408	0	0	0	0	0	494,395	12/31/2014
A9031903		INDIO	CA		05/21/2009	4.500	1,754,810	0	0	0	0	0	3,243,615	12/31/2014
A9031904		INDIO	CA		05/21/2009	4.500	386,200	0	0	0	0	0	457,530	12/31/2014
A9031906		INDIO	CA		05/21/2009	4.500	337,454	0	0	0	0	0	568,630	08/18/2015
A9031907		INDIO	CA		05/21/2009	4.500	225,194	0	0	0	0	0	362,400	12/31/2014
A9031908		INDIO	CA		05/21/2009	4.500	230,901	0	0	0	0	0	419,004	12/31/2014
A9031909		INDIO	CA		05/21/2009	4.500	257,095	0	0	0	0	0	577,575	12/31/2014
B1022407		INDIO	CA		05/09/2011	6.000	2,042,709	0	0	0	0	0	3,746,277	12/31/2014
B2070501		INDIO	CA		09/06/2012	4.125	686,961	0	0	0	0	0	908,556	12/31/2014
B2070501-1		INDIO	CA		09/30/2014	4.125	197,633	0	0	0	0	0	261,384	12/31/2014
B3011401		INDIO	CA		04/26/2013	4.500	485,695	0	0	0	0	0	603,228	12/31/2014
A4032612		INGLEWOOD	CA		06/22/2004	4.750	568,773	0	0	0	0	0	1,026,000	12/31/2014
B1081704		INGLEWOOD	CA		10/19/2011	5.250	657,970	0	0	0	0	0	1,654,268	12/31/2014
B2042601		INGLEWOOD	CA		06/26/2012	4.375	59,800	0	0	0	0	0	173,992	12/31/2014
B3010702		INGLEWOOD	CA		03/26/2013	4.500	885,129	0	0	0	0	0	1,199,944	12/31/2014
B4041504		INGLEWOOD	CA		07/14/2014	4.750	1,556,160	0	0	0	0	0	2,947,758	12/31/2014
B4091601		INGLEWOOD	CA		12/03/2014	4.750	251,552	0	0	0	0	0	559,062	12/31/2014
A1022602		IRVINE	CA		06/20/2001	7.500	94,695	0	0	0	0	0	7,783,000	12/31/2014
A3011403		IRVINE	CA		04/21/2003	4.250	469,221	0	0	0	0	0	1,069,470	12/31/2014
A5092302		IRVINE	CA		12/31/2006	5.750	465,204	0	0	0	0	0	1,474,920	12/07/2015
A7122102		IRVINE	CA		03/05/2008	6.125	230,484	0	0	0	0	0	382,087	12/31/2014
B0052801		IRVINE	CA		07/22/2010	3.875	906,108	0	0	0	0	0	1,269,262	12/31/2014
B1011701		IRVINE	CA		03/10/2011	6.250	1,637,931	0	0	0	0	0	1,782,000	12/31/2014
B3062505		IRVINE	CA		09/04/2013	4.875	858,760	0	0	0	0	0	1,788,024	12/31/2014
B4110501		IRVINE	CA		01/22/2015	4.500	2,370,220	0	0	0	0	0	3,218,160	01/22/2015
B5050703		IRVINE	CA		07/21/2015	4.000	2,047,859	0	0	0	0	0	3,285,888	07/21/2015
A6030708		IRWINDALE	CA		12/31/2006	6.125	349,184	0	0	0	0	0	818,015	12/31/2014
B0072705		IRWINDALE	CA		09/01/2010	6.625	715,658	0	0	0	0	0	2,166,400	12/31/2014
B4120910		IVANHOE	CA		01/28/2015	4.625	332,256	0	0	0	0	0	558,096	01/28/2015
A8031011		KING CITY	CA		06/04/2008	5.750	60,291	0	0	0	0	0	558,955	12/31/2014
B5021802		LA CANADA-FLINTRIDGE	CA		05/15/2015	4.000	219,493	0	0	0	0	0	1,015,008	05/15/2015
B3052402		LA HABRA	CA		08/15/2013	4.500	2,213,164	0	0	0	0	0	3,084,399	12/31/2014
A3071101		LA MESA	CA		09/23/2003	4.500	1,062,508	0	0	0	0	0	3,741,000	12/31/2014
B3021503		LA MESA	CA		04/09/2013	5.500	701,289	0	0	0	0	0	1,223,819	12/31/2014
B5052201		LA MESA	CA		08/12/2015	4.625	284,221	0	0	0	0	0	381,635	08/12/2015
B5052202		LA MESA	CA		08/12/2015	4.500	1,326,238	0	0	0	0	0	1,810,385	08/12/2015
A6092901		LA MIRADA	CA		11/10/2006	6.250	580,920	0	0	0	0	0	1,042,440	12/31/2014
B2080605		LA PALMA	CA		10/25/2012	4.500	468,858	0	0	0	0	0	1,161,262	12/31/2014
A1111501		LA PUENTE	CA		02/13/2002	7.500	523,593	0	0	0	0	0	1,769,000	12/31/2014
A4120205		LA PUENTE	CA		02/28/2005	6.375	504,154	0	0	0	0	0	1,141,890	12/31/2014
B3051304		LA VERNE	CA		11/04/2013	4.625	1,242,558	0	0	0	0	0	2,153,628	12/31/2014
A3010201		LADERA RANCH	CA		04/29/2003	6.500	95,127	0	0	0	0	0	1,209,210	12/31/2014
B2051405		LAFAYETTE	CA		07/23/2012	4.875	211,128	0	0	0	0	0	314,204	12/31/2014
B2051407		LAFAYETTE	CA		07/23/2012	4.875	994,921	0	0	0	0	0	1,570,072	12/31/2014
A3072101		LAGUNA BEACH	CA		10/08/2003	6.875	343,497	0	0	0	0	0	802,740	12/31/2014
B2030204		LAGUNA BEACH	CA		04/30/2012	5.875	6,192,361	0	0	0	0	0	8,893,320	12/31/2014
B3052804		LAGUNA BEACH	CA		08/05/2013	4.500	760,761	0	0	0	0	0	1,131,408	12/31/2014
A9031203		LAGUNA HILLS	CA		06/03/2009	6.875	294,247	0	0	0	0	0	534,540	12/31/2014
W4032001		LAGUNA HILLS	CA		05/08/2014	6.250	8,331,036	0	0	0	0	0	16,735,779	12/31/2014
B2061202		LAGUNA NIGUEL	CA		10/05/2012	4.500	515,063	0	0	0	0	0	907,845	12/31/2014
B5081203		LAGUNA WOODS	CA		10/20/2015	4.125	674,384	0	0	0	0	0	908,037	10/20/2015
B4032403		LAKE ELSINORE	CA		09/29/2014	4.750	958,189	0	0	0	0	0	1,297,660	12/31/2014
B4041105		LAKE ELSINORE	CA		07/07/2014	4.500	549,656	0	0	0	0	0	834,596	12/31/2014
A1112902		LAKE FOREST	CA		03/19/2002	5.000	887,437	0	0	0	0	0	2,432,000	12/31/2014
A2042602		LAKE FOREST	CA		06/20/2002	5.000	436,972	0	0	0	0	0	1,886,000	12/31/2014
A4010602		LAKE FOREST	CA		04/06/2004	5.000	746,903	0	0	0	0	0	1,558,050	12/31/2014
A4100102		LAKE FOREST	CA		12/13/2004	5.375	887,413	0	0	0	0	0	4,965,000	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A6081102		LAKE FOREST	CA		10/30/2006	6.625	1,215,437	0	0	0	0	0	1,587,010	12/31/2014
A8053002		LAKE FOREST	CA		08/12/2008	4.750	262,525	0	0	0	0	0	238,512	12/31/2014
A9022701		LAKE FOREST	CA		06/05/2009	4.500	1,394,724	0	0	0	0	0	5,240,384	12/31/2014
B4101005		LAKE FOREST	CA		11/24/2014	4.875	1,222,390	0	0	0	0	0	1,866,484	12/31/2014
A7032901		LAKESIDE	CA		06/04/2007	6.375	489,400	0	0	0	0	0	733,890	12/31/2014
A2121904		LAKEWOOD	CA		02/26/2003	6.750	571,517	0	0	0	0	0	1,532,400	12/31/2014
A6121407		LANCASTER	CA		03/08/2007	5.750	282,651	0	0	0	0	0	601,800	12/31/2014
A6121408		LANCASTER	CA		03/09/2007	5.750	255,768	0	0	0	0	0	325,380	12/31/2014
A7052302		LANCASTER	CA		08/29/2007	6.500	290,606	0	0	0	0	0	498,270	12/31/2014
A8041805		LANCASTER	CA		07/14/2008	6.375	293,965	0	0	0	0	0	1,119,960	12/31/2014
A8051401		LANCASTER	CA		07/31/2008	6.500	478,251	0	0	0	0	0	641,667	12/31/2014
B0040503		LANCASTER	CA		05/20/2010	4.000	166,792	0	0	0	0	0	350,612	12/31/2014
B2103108		LANCASTER	CA		01/29/2013	4.875	393,249	0	0	0	0	0	714,036	12/31/2014
B3061101		LANCASTER	CA		09/04/2013	4.750	1,494,644	0	0	0	0	0	2,280,152	12/31/2014
B3050901		LEMON GROVE	CA		07/15/2013	4.500	1,325,784	0	0	0	0	0	2,244,530	12/31/2014
B5021707		LEMON GROVE	CA		05/04/2015	4.125	2,682,724	0	0	0	0	0	3,891,954	05/04/2015
A7031602		LEMOORE	CA		06/04/2007	6.125	207,445	0	0	0	0	0	269,280	12/31/2014
B2102306		LINCOLN	CA		12/21/2012	4.500	265,651	0	0	0	0	0	294,168	12/31/2014
A1110702		LIVERMORE	CA		01/07/2002	5.250	1,017,126	0	0	0	0	0	4,075,000	12/31/2014
B2030703		LIVERMORE	CA		06/14/2012	4.875	518,269	0	0	0	0	0	1,090,380	12/31/2014
B2040501		LIVERMORE	CA		05/31/2012	4.500	1,952,962	0	0	0	0	0	3,644,907	12/31/2014
A3111301		LOMPOC	CA		04/15/2004	7.000	1,292,869	0	0	0	0	0	1,520,773	12/31/2014
A31113013		LOMPOC	CA		04/27/2006	6.250	1,010,894	0	0	0	0	0	1,189,092	12/31/2014
B2082103		LOMPOC	CA		10/26/2012	4.500	1,114,926	0	0	0	0	0	1,443,919	12/31/2014
B4013103		LOMPOC	CA		04/24/2014	4.500	1,064,990	0	0	0	0	0	1,408,392	12/31/2014
A0121301		LONG BEACH	CA		07/09/2001	8.750	99,245	0	0	0	0	0	843,000	12/31/2014
A2091102		LONG BEACH	CA		12/05/2002	6.875	214,925	0	0	0	0	0	2,057,340	12/31/2014
A2100214		LONG BEACH	CA		12/19/2002	6.500	836,148	0	0	0	0	0	2,716,500	12/31/2014
A2100215		LONG BEACH	CA		12/19/2002	6.375	127,027	0	0	0	0	0	1,085,000	12/31/2014
A3020302		LONG BEACH	CA		04/24/2003	6.375	147,614	0	0	0	0	0	1,367,820	12/31/2014
A4042410		LONG BEACH	CA		07/01/2004	6.750	262,531	0	0	0	0	0	450,904	12/31/2014
A4042410-1		LONG BEACH	CA		04/30/2014	4.250	44,207	0	0	0	0	0	75,926	12/31/2014
A4042422		LONG BEACH	CA		07/01/2004	6.750	406,485	0	0	0	0	0	685,817	12/31/2014
A4042422-1		LONG BEACH	CA		04/30/2014	4.250	103,155	0	0	0	0	0	174,043	12/31/2014
A5042902		LONG BEACH	CA		07/19/2005	4.125	1,453,231	0	0	0	0	0	2,665,000	12/31/2014
A5101803		LONG BEACH	CA		12/31/2006	6.125	97,901	0	0	0	0	0	282,030	12/31/2014
A6042402		LONG BEACH	CA		12/31/2006	6.625	213,429	0	0	0	0	0	200,940	12/31/2014
A6053106		LONG BEACH	CA		08/10/2006	6.625	692,128	0	0	0	0	0	1,848,750	12/31/2014
A7022702		LONG BEACH	CA		05/23/2007	6.000	693,465	0	0	0	0	0	1,736,550	12/31/2014
A7073005		LONG BEACH	CA		10/29/2007	6.500	168,415	0	0	0	0	0	243,974	12/31/2014
A8021907		LONG BEACH	CA		05/05/2008	6.000	256,162	0	0	0	0	0	446,852	12/31/2014
B1012102		LONG BEACH	CA		04/29/2011	6.000	1,175,028	0	0	0	0	0	1,931,928	12/31/2014
B1101903		LONG BEACH	CA		12/14/2011	6.000	666,557	0	0	0	0	0	1,055,340	12/31/2014
B2051702		LONG BEACH	CA		07/23/2012	4.625	1,067,407	0	0	0	0	0	1,763,272	12/31/2014
B2102303		LONG BEACH	CA		12/21/2012	4.750	388,199	0	0	0	0	0	552,636	12/31/2014
B2102605		LONG BEACH	CA		01/11/2013	4.750	32,911	0	0	0	0	0	74,168	12/31/2014
B3012503		LONG BEACH	CA		04/01/2013	4.625	363,343	0	0	0	0	0	868,185	12/31/2014
B4022601		LONG BEACH	CA		03/27/2014	4.625	140,905	0	0	0	0	0	202,312	12/31/2014
B5031304		LONG BEACH	CA		06/19/2015	4.750	1,518,960	0	0	0	0	0	2,085,525	06/19/2015
A2041101		LOS ALAMITOS	CA		06/03/2002	8.125	307,855	0	0	0	0	0	1,059,000	12/31/2014
A2051602		LOS ANGELES	CA		08/06/2002	8.000	97,850	0	0	0	0	0	2,254,000	12/31/2014
A2051702		LOS ANGELES	CA		08/01/2002	4.875	352,678	0	0	0	0	0	4,778,000	12/31/2014
A2082801		LOS ANGELES	CA		12/02/2002	7.000	288,089	0	0	0	0	0	754,800	12/31/2014
A3011401		LOS ANGELES	CA		04/10/2003	4.250	478,707	0	0	0	0	0	1,507,560	12/31/2014
A3012402		LOS ANGELES	CA		05/15/2003	6.250	16,115	0	0	0	0	0	89,750	12/31/2014
A3031908		LOS ANGELES	CA		08/01/2003	6.500	700,667	0	0	0	0	0	2,564,000	12/31/2014
A3092402		LOS ANGELES	CA		01/15/2004	5.250	454,018	0	0	0	0	0	1,357,000	12/31/2014
A3092601		LOS ANGELES	CA		11/24/2003	6.625	371,699	0	0	0	0	0	1,202,000	12/31/2014
A3100801		LOS ANGELES	CA		12/22/2003	6.375	922,246	0	0	0	0	0	6,368,000	12/31/2014
A3112502		LOS ANGELES	CA		12/31/2006	5.000	305,804	0	0	0	0	0	1,033,770	12/31/2014
A31201023		LOS ANGELES	CA		02/15/2007	6.250	282,300	0	0	0	0	0	436,771	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A3121902		LOS ANGELES	CA		02/23/2004	4.125	588,507	0	0	0	0	0	2,917,000	12/31/2014
A4042412		LOS ANGELES	CA		07/01/2004	6.750	677,526	0	0	0	0	0	1,197,000	12/31/2014
A4042416		LOS ANGELES	CA		07/01/2004	6.750	588,866	0	0	0	0	0	1,042,422	12/31/2014
A4042416-1		LOS ANGELES	CA		04/30/2014	4.250	115,566	0	0	0	0	0	204,578	12/31/2014
A4120104	CF	LOS ANGELES	CA		01/27/2005	6.500	1,819,561	0	0	0	0	0	4,503,000	07/29/2015
A5022803		LOS ANGELES	CA		05/23/2005	5.875	222,306	0	0	0	0	0	897,600	12/31/2014
A5050605		LOS ANGELES	CA		07/19/2005	5.875	292,100	0	0	0	0	0	970,530	12/31/2014
A5051101		LOS ANGELES	CA		07/22/2005	5.750	307,181	0	0	0	0	0	1,716,870	12/31/2014
A5102004		LOS ANGELES	CA		01/23/2006	5.750	362,681	0	0	0	0	0	1,668,210	12/31/2014
A5111007		LOS ANGELES	CA		01/07/2008	4.625	1,073,655	0	0	0	0	0	1,733,690	12/31/2014
A5111007-1		LOS ANGELES	CA		10/07/2014	4.375	76,500	0	0	0	0	0	280,614	12/31/2014
A51110073A		LOS ANGELES	CA		11/13/2014	4.465	111,763	0	0	0	0	0	409,964	12/31/2014
A51110073B		LOS ANGELES	CA		12/09/2014	4.375	92,512	0	0	0	0	0	339,349	12/31/2014
A51110073C		LOS ANGELES	CA		01/13/2015	4.455	39,600	0	0	0	0	0	145,260	12/31/2014
A51110073D		LOS ANGELES	CA		02/09/2015	4.375	65,911	0	0	0	0	0	241,772	12/31/2014
A51110073E		LOS ANGELES	CA		03/12/2015	4.515	78,025	0	0	0	0	0	286,207	12/31/2014
A51110073F		LOS ANGELES	CA		04/10/2015	4.375	86,891	0	0	0	0	0	318,728	12/31/2014
A51110073G		LOS ANGELES	CA		05/17/2015	4.455	143,182	0	0	0	0	0	525,214	12/31/2014
A51110073H		LOS ANGELES	CA		06/23/2015	4.555	148,678	0	0	0	0	0	545,374	12/31/2014
A51110073I		LOS ANGELES	CA		07/23/2015	4.525	120,824	0	0	0	0	0	443,202	12/31/2014
A51110073J		LOS ANGELES	CA		08/24/2015	4.545	132,724	0	0	0	0	0	486,852	12/31/2014
A51110073K		LOS ANGELES	CA		09/28/2015	4.515	154,404	0	0	0	0	0	566,378	12/31/2014
A51110073L		LOS ANGELES	CA		10/23/2015	4.375	32,495	0	0	0	0	0	119,198	12/31/2014
A51110073M		LOS ANGELES	CA		12/04/2015	4.698	78,071	0	0	0	0	0	286,376	12/31/2014
A51110073N		LOS ANGELES	CA		12/18/2015	4.645	129,338	0	0	0	0	0	474,431	12/31/2014
A5120204		LOS ANGELES	CA		03/27/2006	6.250	203,902	0	0	0	0	0	660,960	12/31/2014
A5121201		LOS ANGELES	CA		12/31/2006	6.000	404,387	0	0	0	0	0	583,440	12/31/2014
A5121503		LOS ANGELES	CA		12/31/2006	6.500	287,626	0	0	0	0	0	839,970	12/31/2014
A6022303		LOS ANGELES	CA		12/31/2006	6.125	275,316	0	0	0	0	0	1,436,160	12/31/2014
A6032002		LOS ANGELES	CA		12/31/2006	6.250	484,436	0	0	0	0	0	580,803	12/31/2014
A6042504	CF	LOS ANGELES	CA		07/13/2006	6.750	3,602,284	0	0	0	0	0	6,812,408	12/31/2014
A6060104		LOS ANGELES	CA		12/31/2006	6.500	273,670	0	0	0	0	0	505,410	12/31/2014
A6061904		LOS ANGELES	CA		08/28/2006	6.500	339,776	0	0	0	0	0	615,060	12/31/2014
A6090601		LOS ANGELES	CA		12/12/2006	6.375	574,380	0	0	0	0	0	862,920	12/31/2014
A6092804		LOS ANGELES	CA		10/25/2006	6.375	774,861	0	0	0	0	0	1,109,250	12/31/2014
A6110606		LOS ANGELES	CA		01/18/2007	6.000	683,778	0	0	0	0	0	1,413,720	12/31/2014
A6120803		LOS ANGELES	CA		03/01/2007	5.875	817,144	0	0	0	0	0	1,286,730	12/31/2014
A6122901		LOS ANGELES	CA		03/15/2007	6.250	420,825	0	0	0	0	0	778,260	12/31/2014
A7010508		LOS ANGELES	CA		03/22/2007	6.000	450,881	0	0	0	0	0	547,740	12/31/2014
A7032807		LOS ANGELES	CA		06/13/2007	6.250	957,237	0	0	0	0	0	1,022,040	12/31/2014
A7040605		LOS ANGELES	CA		06/12/2007	5.875	1,649,106	0	0	0	0	0	2,968,710	12/31/2014
A7042401		LOS ANGELES	CA		06/21/2007	6.000	200,000	0	0	0	0	0	1,129,650	12/31/2014
A7071002		LOS ANGELES	CA		10/10/2007	6.375	247,581	0	0	0	0	0	647,649	12/31/2014
A8020401		LOS ANGELES	CA		04/09/2008	6.000	691,050	0	0	0	0	0	1,426,128	12/31/2014
A8071701		LOS ANGELES	CA		09/08/2008	6.625	426,448	0	0	0	0	0	896,045	12/31/2014
A8072302		LOS ANGELES	CA		10/01/2008	6.750	996,437	0	0	0	0	0	7,276,434	12/31/2014
A8073102		LOS ANGELES	CA		10/09/2008	6.750	388,062	0	0	0	0	0	728,816	12/31/2014
A8112502		LOS ANGELES	CA		02/05/2009	4.750	435,549	0	0	0	0	0	1,269,372	12/31/2014
A8120201		LOS ANGELES	CA		01/29/2009	6.875	751,557	0	0	0	0	0	2,631,856	12/31/2014
A9031310	CF	LOS ANGELES	CA		06/02/2009	7.125	2,629,122	0	0	0	0	0	7,785,560	12/31/2014
A9040704		LOS ANGELES	CA		06/24/2009	7.250	1,339,400	0	0	0	0	0	2,466,925	12/31/2014
A9081701		LOS ANGELES	CA		10/14/2009	7.125	116,396	0	0	0	0	0	1,001,384	12/31/2014
A9102303		LOS ANGELES	CA		12/23/2009	6.625	1,161,315	0	0	0	0	0	3,141,488	12/31/2014
A9122803		LOS ANGELES	CA		02/10/2010	7.125	766,969	0	0	0	0	0	2,821,376	12/31/2014
B0041504		LOS ANGELES	CA		06/23/2010	4.000	516,187	0	0	0	0	0	1,086,910	12/31/2014
B0061406		LOS ANGELES	CA		08/17/2010	6.750	561,170	0	0	0	0	0	1,052,068	12/31/2014
B0061725		LOS ANGELES	CA		09/30/2010	6.125	270,359	0	0	0	0	0	880,800	12/31/2014
B0062801		LOS ANGELES	CA		09/15/2010	6.375	1,656,570	0	0	0	0	0	2,588,330	07/30/2015
B0062801-1		LOS ANGELES	CA		07/30/2015	4.500	316,724	0	0	0	0	0	494,870	07/30/2015
B0111101		LOS ANGELES	CA		12/29/2010	6.500	462,997	0	0	0	0	0	1,228,000	12/31/2014
B0120812		LOS ANGELES	CA		01/25/2011	6.000	1,635,206	0	0	0	0	0	2,630,070	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1021008		LOS ANGELES	CA		04/14/2011	6.000	417,217	0	0	0	0	0	2,742,432	12/31/2014
B1021803		LOS ANGELES	CA		05/20/2011	5.750	545,352	0	0	0	0	0	813,816	12/31/2014
B1030202		LOS ANGELES	CA		05/10/2011	6.000	875,440	0	0	0	0	0	2,508,732	12/31/2014
B1040602		LOS ANGELES	CA		06/22/2011	6.250	1,699,607	0	0	0	0	0	1,961,570	12/31/2014
B1040804		LOS ANGELES	CA		06/30/2011	5.750	354,801	0	0	0	0	0	540,000	12/31/2014
B1041801		LOS ANGELES	CA		07/14/2011	5.625	1,231,542	0	0	0	0	0	1,661,484	12/31/2014
B1042502		LOS ANGELES	CA		07/29/2011	6.125	2,395,931	0	0	0	0	0	3,798,322	12/31/2014
B1042503	CF	LOS ANGELES	CA		07/29/2011	6.125	2,643,781	0	0	0	0	0	4,442,350	12/31/2014
B1051801		LOS ANGELES	CA		08/01/2011	6.250	829,047	0	0	0	0	0	1,850,002	12/31/2014
B1052506		LOS ANGELES	CA		09/15/2011	6.000	745,429	0	0	0	0	0	1,295,272	12/31/2014
B1060806		LOS ANGELES	CA		08/15/2011	5.375	984,195	0	0	0	0	0	3,564,704	12/31/2014
B1101904		LOS ANGELES	CA		12/14/2011	6.000	499,930	0	0	0	0	0	447,392	12/31/2014
B1102705		LOS ANGELES	CA		01/17/2012	5.375	1,631,243	0	0	0	0	0	2,094,876	12/31/2014
B1110706	CF	LOS ANGELES	CA		02/13/2012	5.250	1,825,123	0	0	0	0	0	2,931,500	12/31/2014
B1122001	CF	LOS ANGELES	CA		02/21/2012	5.250	2,322,912	0	0	0	0	0	3,599,882	12/31/2014
B1122004		LOS ANGELES	CA		02/23/2012	5.250	937,440	0	0	0	0	0	1,592,932	12/31/2014
B2012602		LOS ANGELES	CA		03/27/2012	4.750	664,497	0	0	0	0	0	1,804,171	12/31/2014
B2012603		LOS ANGELES	CA		03/29/2012	5.250	1,102,720	0	0	0	0	0	1,622,318	12/31/2014
B2030601		LOS ANGELES	CA		05/14/2012	5.250	359,569	0	0	0	0	0	795,648	12/31/2014
B2032603		LOS ANGELES	CA		05/17/2012	5.250	415,486	0	0	0	0	0	622,377	12/31/2014
B2052405		LOS ANGELES	CA		01/17/2013	5.125	735,885	0	0	0	0	0	1,071,405	12/31/2014
B2052407		LOS ANGELES	CA		08/22/2012	5.250	1,218,651	0	0	0	0	0	1,665,300	12/31/2014
B2082106		LOS ANGELES	CA		11/09/2012	4.875	673,806	0	0	0	0	0	1,191,182	12/31/2014
B2100401		LOS ANGELES	CA		01/23/2013	4.875	118,976	0	0	0	0	0	155,223	12/31/2014
B2100803		LOS ANGELES	CA		01/18/2013	5.250	767,543	0	0	0	0	0	1,092,657	12/31/2014
B2103102	CF	LOS ANGELES	CA		12/20/2012	4.750	2,085,553	0	0	0	0	0	2,915,976	12/31/2014
B2110801		LOS ANGELES	CA		01/30/2013	5.000	236,162	0	0	0	0	0	377,484	12/31/2014
B2110804		LOS ANGELES	CA		01/30/2013	5.000	392,270	0	0	0	0	0	629,330	12/31/2014
B2110805		LOS ANGELES	CA		01/30/2013	5.000	293,545	0	0	0	0	0	421,259	12/31/2014
B3010701		LOS ANGELES	CA		03/26/2013	4.500	685,677	0	0	0	0	0	901,755	12/31/2014
B3011102		LOS ANGELES	CA		03/20/2013	5.000	282,544	0	0	0	0	0	828,945	12/31/2014
B3012804	CF	LOS ANGELES	CA		04/30/2013	4.500	3,327,197	0	0	0	0	0	5,489,502	12/31/2014
B3030602	CF	LOS ANGELES	CA		04/19/2013	4.500	1,919,775	0	0	0	0	0	2,668,865	12/31/2014
B3031304		LOS ANGELES	CA		06/10/2013	4.125	1,204,389	0	0	0	0	0	3,554,925	12/31/2014
B3031305		LOS ANGELES	CA		06/10/2013	4.125	975,756	0	0	0	0	0	1,668,700	12/31/2014
B3031306		LOS ANGELES	CA		05/15/2013	4.125	898,315	0	0	0	0	0	1,827,173	12/31/2014
B3040104		LOS ANGELES	CA		06/12/2013	4.375	585,116	0	0	0	0	0	1,637,575	12/31/2014
B3041701		LOS ANGELES	CA		06/03/2013	3.750	2,816,684	0	0	0	0	0	4,913,000	12/31/2014
B3041702	CF	LOS ANGELES	CA		06/03/2013	3.750	1,689,992	0	0	0	0	0	2,783,000	12/31/2014
B3051502		LOS ANGELES	CA		07/26/2013	4.375	647,681	0	0	0	0	0	868,412	12/31/2014
B3060501	CF	LOS ANGELES	CA		08/27/2013	4.375	2,072,927	0	0	0	0	0	3,429,945	12/31/2014
B3070303		LOS ANGELES	CA		10/08/2013	4.750	417,521	0	0	0	0	0	479,730	12/31/2014
B3070803		LOS ANGELES	CA		09/18/2013	5.250	1,094,399	0	0	0	0	0	2,096,080	12/31/2014
B3070903		LOS ANGELES	CA		09/23/2013	5.250	2,318,540	0	0	0	0	0	3,698,730	12/31/2014
B3070904		LOS ANGELES	CA		09/23/2013	5.250	3,786,980	0	0	0	0	0	6,230,784	12/31/2014
B3070905		LOS ANGELES	CA		09/23/2013	5.250	2,318,540	0	0	0	0	0	3,538,332	12/31/2014
B3081201		LOS ANGELES	CA		11/07/2013	4.750	795,872	0	0	0	0	0	1,332,492	12/31/2014
B3081906		LOS ANGELES	CA		11/04/2013	5.375	348,136	0	0	0	0	0	525,078	12/31/2014
B3082002		LOS ANGELES	CA		11/08/2013	4.375	2,208,926	0	0	0	0	0	3,327,354	12/31/2014
B3110601		LOS ANGELES	CA		03/07/2014	5.125	1,654,955	0	0	0	0	0	2,570,700	12/31/2014
B3110603		LOS ANGELES	CA		01/28/2014	5.125	245,321	0	0	0	0	0	379,557	12/31/2014
B3122302		LOS ANGELES	CA		03/13/2014	4.750	792,518	0	0	0	0	0	1,661,968	12/31/2014
B4011702		LOS ANGELES	CA		03/31/2014	5.500	351,821	0	0	0	0	0	506,616	12/31/2014
B4032702		LOS ANGELES	CA		05/13/2014	4.375	1,369,308	0	0	0	0	0	2,088,960	12/31/2014
B4040403		LOS ANGELES	CA		07/01/2014	4.750	1,559,467	0	0	0	0	0	2,382,086	12/31/2014
B4041702		LOS ANGELES	CA		07/11/2014	4.750	524,099	0	0	0	0	0	1,672,500	12/31/2014
B4042803		LOS ANGELES	CA		07/02/2014	4.875	1,638,570	0	0	0	0	0	2,206,808	12/31/2014
B4071601		LOS ANGELES	CA		10/08/2014	4.250	1,044,319	0	0	0	0	0	1,365,780	12/31/2014
B4081301		LOS ANGELES	CA		10/23/2014	4.500	1,928,731	0	0	0	0	0	3,659,085	12/31/2014
B4100702		LOS ANGELES	CA		01/09/2015	4.500	621,947	0	0	0	0	0	1,694,880	01/09/2015
B5021711		LOS ANGELES	CA		05/06/2015	4.625	2,110,430	0	0	0	0	0	3,120,052	05/06/2015

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5032407		LOS ANGELES	CA		06/10/2015	4.375	480,748	0	0	0	0	0	914,858	06/10/2015
B5071003		LOS ANGELES	CA		09/18/2015	4.375	1,346,512	0	0	0	0	0	1,803,870	09/18/2015
B5082003		LOS ANGELES	CA		11/09/2015	4.250	1,402,500	0	0	0	0	0	2,435,760	11/09/2015
B5082102		LOS ANGELES	CA		11/09/2015	4.500	1,620,000	0	0	0	0	0	2,393,640	11/09/2015
B5082105		LOS ANGELES	CA		11/09/2015	4.000	848,160	0	0	0	0	0	1,223,220	11/09/2015
B5090305		LOS ANGELES	CA		11/13/2015	4.625	236,550	0	0	0	0	0	1,410,180	11/13/2015
B3030110		LOS ANGELES	CA		06/03/2013	4.750	736,936	0	0	0	0	0	1,230,954	07/24/2015
B3030110-1		LOS ANGELES	CA		07/28/2015	5.125	383,087	0	0	0	0	0	639,896	07/24/2015
B4120901		LOS BANOS	CA		03/05/2015	4.500	630,224	0	0	0	0	0	950,040	03/05/2015
A1110502		LOS GATOS	CA		01/16/2002	5.000	50,514	0	0	0	0	0	310,400	12/31/2014
A3031303		LOS GATOS	CA		07/02/2003	4.000	522,046	0	0	0	0	0	3,778,080	12/31/2014
A3061704		LOS GATOS	CA		12/31/2006	5.750	147,731	0	0	0	0	0	961,860	12/31/2014
A5021502		LOS GATOS	CA		05/06/2005	5.375	292,879	0	0	0	0	0	1,098,525	12/31/2014
B1011402		LOS GATOS	CA		03/07/2011	6.250	1,273,954	0	0	0	0	0	1,777,000	12/31/2014
B2062805		LOS GATOS	CA		08/01/2012	4.625	2,054,839	0	0	0	0	0	2,521,640	12/31/2014
B2062805-1		LOS GATOS	CA		09/29/2014	4.625	246,284	0	0	0	0	0	302,233	12/31/2014
A2081903		LYNWOOD	CA		10/24/2002	7.125	319,791	0	0	0	0	0	1,216,000	12/31/2014
A7022701		MADERA	CA		06/18/2007	6.625	692,973	0	0	0	0	0	842,604	12/31/2014
A7022701A		MADERA	CA		06/19/2014	10.625	31,808	0	0	0	0	0	38,676	12/31/2014
B2121401		MALIBU	CA		02/14/2013	4.500	194,902	0	0	0	0	0	436,178	12/31/2014
A6040702		MANHATTAN BEACH	CA		12/31/2006	6.250	200,664	0	0	0	0	0	837,930	12/31/2014
A3051901		MANTECA	CA		09/03/2003	6.000	207,296	0	0	0	0	0	2,063,000	12/31/2014
A7120707		MANTECA	CA		02/26/2007	6.000	215,768	0	0	0	0	0	574,301	12/31/2014
A8061312		MANTECA	CA		08/28/2008	6.750	354,846	0	0	0	0	0	811,512	12/31/2014
B1080102		MARINA DEL REY	CA		09/30/2011	5.625	412,260	0	0	0	0	0	807,290	12/31/2014
B4022406		MARIPOSA	CA		05/15/2014	5.000	1,432,668	0	0	0	0	0	2,110,890	12/31/2014
A6021004		MARTELL	CA		12/31/2006	6.000	572,243	0	0	0	0	0	612,510	12/31/2014
A3100501		MARTINEZ	CA		12/11/2003	6.375	219,312	0	0	0	0	0	541,000	12/31/2014
A2061701		MENLO PARK	CA		09/12/2002	7.250	531,541	0	0	0	0	0	10,168,000	12/31/2014
A4011404		MENLO PARK	CA		03/22/2004	4.750	532,240	0	0	0	0	0	2,786,000	12/31/2014
B1082301		MENLO PARK	CA		11/29/2011	6.000	603,031	0	0	0	0	0	836,404	12/31/2014
B1112101		MENLO PARK	CA		02/09/2012	5.750	938,518	0	0	0	0	0	1,453,122	12/31/2014
A6121402		MERCED	CA		02/15/2007	6.250	401,083	0	0	0	0	0	631,380	12/31/2014
B1110402		MERCED	CA		03/20/2012	5.375	1,248,882	0	0	0	0	0	5,888,681	12/31/2014
B5020204		MILLBRAE	CA		04/08/2015	4.000	1,638,536	0	0	0	0	0	3,053,946	04/08/2015
A9031209		MILPITAS	CA		05/11/2009	4.500	548,986	0	0	0	0	0	1,027,675	12/31/2014
B0022502	CF	MILPITAS	CA		04/22/2010	6.625	2,094,219	0	0	0	0	0	3,532,232	12/31/2014
B2121807		MILPITAS	CA		02/12/2013	5.125	347,137	0	0	0	0	0	1,031,530	12/31/2014
B4012803		MILPITAS	CA		03/13/2014	4.375	723,701	0	0	0	0	0	1,089,308	12/31/2014
B4041703		MILPITAS	CA		07/11/2014	4.250	864,505	0	0	0	0	0	1,758,578	12/31/2014
B2032001	CF	MISSION HILLS	CA		06/14/2012	4.625	1,641,759	0	0	0	0	0	2,308,284	12/31/2014
A3061604		MISSION VIEJO	CA		12/31/2006	6.250	200,386	0	0	0	0	0	724,200	12/31/2014
A6022703		MISSION VIEJO	CA		12/31/2006	5.750	17,959	0	0	0	0	0	1,907,400	12/31/2014
A7121402		MISSION VIEJO	CA		03/14/2008	6.000	112,883	0	0	0	0	0	996,183	12/31/2014
B2041201		MISSION VIEJO	CA		06/28/2012	5.000	400,825	0	0	0	0	0	1,310,958	12/31/2014
A3060506		MODESTO	CA		09/03/2003	5.750	278,096	0	0	0	0	0	824,347	12/31/2014
A30605063		MODESTO	CA		03/12/2008	6.750	274,826	0	0	0	0	0	814,653	12/31/2014
A7080301		MODESTO	CA		10/22/2007	5.000	793,687	0	0	0	0	0	1,965,600	12/31/2014
A7080905		MODESTO	CA		10/22/2007	5.000	143,217	0	0	0	0	0	248,920	12/31/2014
B0121703		MODESTO	CA		02/10/2011	6.250	385,087	0	0	0	0	0	1,318,000	12/31/2014
B1110301		MODESTO	CA		01/24/2012	6.375	477,372	0	0	0	0	0	957,924	12/31/2014
B2092101	CF	MODESTO	CA		11/20/2012	5.500	1,962,763	0	0	0	0	0	3,498,110	12/31/2014
A5101002		MONROVIA	CA		12/31/2006	5.625	130,109	0	0	0	0	0	1,045,500	12/31/2014
A8111901		MONROVIA	CA		01/23/2009	4.875	327,718	0	0	0	0	0	353,908	12/31/2014
A8111902		MONROVIA	CA		01/23/2009	4.625	185,319	0	0	0	0	0	224,235	12/31/2014
B4012802		MONROVIA	CA		04/29/2014	5.250	1,595,036	0	0	0	0	0	2,199,035	12/31/2014
A5113003		MONTEBELLO	CA		12/31/2006	5.750	410,515	0	0	0	0	0	1,539,180	12/31/2014
B3012502		MONTEBELLO	CA		03/29/2013	4.250	427,770	0	0	0	0	0	641,799	12/31/2014
B0120813		MONTEREY	CA		02/28/2011	6.000	928,594	0	0	0	0	0	1,670,000	12/31/2014
B1060303		MONTEREY	CA		08/18/2011	5.625	987,344	0	0	0	0	0	1,552,726	12/31/2014
B1060303-1		MONTEREY	CA		10/24/2013	5.125	462,065	0	0	0	0	0	726,656	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1070614		MOORPARK	CA		09/29/2011	6.000	828,220	0	0	0	0	0	1,491,006	12/31/2014
B1041510		MORAGA	CA		06/15/2011	5.750	626,378	0	0	0	0	0	715,530	12/31/2014
B3011604		MORENO VALLEY	CA		03/11/2013	4.375	1,135,980	0	0	0	0	0	1,673,327	12/31/2014
B4091001		MORENO VALLEY	CA		11/10/2014	4.375	3,460,169	0	0	0	0	0	5,300,088	12/31/2014
A1041203		MORGAN HILL	CA		08/01/2001	8.000	99,958	0	0	0	0	0	4,650,000	12/31/2014
B0120814		MORGAN HILL	CA		03/15/2011	6.125	732,789	0	0	0	0	0	1,007,000	12/31/2014
B4092501		MORGAN HILL	CA		11/05/2014	4.125	449,449	0	0	0	0	0	660,918	12/31/2014
A6080802		MORRO BAY	CA		12/31/2006	6.750	205,892	0	0	0	0	0	220,830	12/31/2014
A6081602		MORRO BAY	CA		12/31/2006	6.250	203,181	0	0	0	0	0	983,790	12/31/2014
B2111601		MORRO BAY	CA		01/31/2013	4.750	301,345	0	0	0	0	0	575,790	12/31/2014
A2082606		MOUNTAIN VIEW	CA		11/12/2002	6.875	416,685	0	0	0	0	0	1,152,600	12/31/2014
B0050302		MOUNTAIN VIEW	CA		07/21/2010	7.125	3,192,736	0	0	0	0	0	5,136,030	12/31/2014
B2022403		MOUNTAIN VIEW	CA		03/30/2012	5.375	415,342	0	0	0	0	0	848,000	12/31/2014
B3052101		MOUNTAIN VIEW	CA		08/29/2013	4.500	300,888	0	0	0	0	0	438,326	12/31/2014
B4011504		MOUNTAIN VIEW	CA		05/14/2014	4.625	3,546,735	0	0	0	0	0	5,814,000	12/31/2014
B4101401		MOUNTAIN VIEW	CA		12/19/2014	4.625	1,352,915	0	0	0	0	0	1,797,478	12/31/2014
B4120502		MOUNTAIN VIEW	CA		03/11/2015	4.250	1,741,135	0	0	0	0	0	2,447,120	03/11/2015
A9060301		MT VIEW	CA		10/29/2009	5.000	127,259	0	0	0	0	0	471,813	12/31/2014
A2010301		MURRIETA	CA		03/05/2002	5.500	297,377	0	0	0	0	0	589,000	12/31/2014
A4030406		MURRIETA	CA		05/24/2004	6.250	936,757	0	0	0	0	0	955,000	12/31/2014
A4082404		MURRIETA	CA		11/16/2004	6.250	1,161,243	0	0	0	0	0	1,584,000	12/31/2014
B0102502		MURRIETA	CA		12/29/2010	6.500	925,577	0	0	0	0	0	1,831,920	12/31/2014
B1060905		MURRIETA	CA		09/07/2011	5.750	656,954	0	0	0	0	0	1,177,416	12/31/2014
B1082601		MURRIETA	CA		11/09/2011	5.125	946,428	0	0	0	0	0	1,253,780	12/31/2014
99021101		NAPA	CA		04/30/1999	7.500	236,007	0	0	0	0	0	4,268,000	12/31/2014
B1030806		NAPA	CA		05/31/2011	6.000	948,410	0	0	0	0	0	2,407,806	12/31/2014
A8051201		NATIONAL CITY	CA		07/18/2008	6.750	1,725,638	0	0	0	0	0	2,809,080	12/31/2014
A7122002		NEWARK	CA		02/28/2008	6.125	253,109	0	0	0	0	0	466,359	12/31/2014
A3101401		NEWBURY PARK	CA		12/22/2003	6.250	132,112	0	0	0	0	0	424,320	12/31/2014
A6011005		NEWPORT BEACH	CA		12/31/2006	5.500	89,206	0	0	0	0	0	1,823,250	12/31/2014
A8031005		NEWPORT BEACH	CA		06/12/2008	6.250	197,813	0	0	0	0	0	488,070	12/31/2014
B0040102		NEWPORT BEACH	CA		06/18/2010	6.875	1,580,099	0	0	0	0	0	3,101,978	12/31/2014
B0080610		NEWPORT BEACH	CA		10/28/2010	5.875	95,380	0	0	0	0	0	312,416	12/31/2014
B1030205		NEWPORT BEACH	CA		04/11/2011	5.625	460,128	0	0	0	0	0	865,278	12/31/2014
B2103113		NEWPORT BEACH	CA		01/15/2013	4.625	1,159,948	0	0	0	0	0	1,483,524	12/31/2014
B3021302		NEWPORT BEACH	CA		04/15/2013	4.125	598,733	0	0	0	0	0	1,513,002	12/31/2014
B0112201		NIPOMO	CA		02/01/2011	6.000	304,637	0	0	0	0	0	617,610	12/31/2014
B0112202		NIPOMO	CA		02/01/2011	5.750	207,006	0	0	0	0	0	462,060	12/31/2014
B4050703		NIPOMO	CA		12/01/2014	5.000	1,354,361	0	0	0	0	0	1,982,353	12/31/2014
A5011101		NORCO	CA		03/09/2005	4.750	186,979	0	0	0	0	0	195,840	12/31/2014
A7011209		NORCO	CA		03/21/2007	5.250	274,803	0	0	0	0	0	380,970	12/31/2014
A3021909		NORTH HIGHLANDS	CA		05/01/2003	4.375	792,601	0	0	0	0	0	1,269,000	12/31/2014
A6030103		NORTH HIGHLANDS	CA		12/31/2006	6.125	993,528	0	0	0	0	0	1,387,710	12/31/2014
B0110501		NORTH HILLS	CA		01/20/2011	6.125	1,221,363	0	0	0	0	0	1,697,000	12/31/2014
A2081202		NORTH HOLLYWOOD	CA		11/25/2002	4.500	113,536	0	0	0	0	0	3,497,000	12/31/2014
A4062506		NORTH HOLLYWOOD	CA		09/29/2004	6.250	267,623	0	0	0	0	0	1,642,710	12/31/2014
B1061402		NORTH HOLLYWOOD	CA		11/15/2011	5.625	1,460,169	0	0	0	0	0	2,163,898	12/31/2014
B1110903		NORTH HOLLYWOOD	CA		01/06/2012	5.125	1,166,552	0	0	0	0	0	1,684,836	12/31/2014
B2021701		NORTH HOLLYWOOD	CA		05/09/2012	5.625	1,119,111	0	0	0	0	0	1,728,825	12/31/2014
B2031312		NORTH HOLLYWOOD	CA		08/07/2012	5.375	621,575	0	0	0	0	0	1,697,020	12/31/2014
B3052004		NORTH HOLLYWOOD	CA		08/21/2013	4.500	506,799	0	0	0	0	0	852,201	12/31/2014
A6110602		NORTHRIDGE	CA		01/18/2007	6.000	346,307	0	0	0	0	0	488,070	12/31/2014
A9030401		NORTHRIDGE	CA		04/29/2009	4.375	1,447,632	0	0	0	0	0	3,832,835	12/31/2014
B4021803		NORTHRIDGE	CA		05/08/2014	5.125	1,235,765	0	0	0	0	0	3,187,500	12/31/2014
A7022101		NORWALK	CA		05/03/2007	5.875	616,538	0	0	0	0	0	2,219,520	12/31/2014
B1040805		NORWALK	CA		06/08/2011	5.625	545,340	0	0	0	0	0	787,630	12/31/2014
B1062106		NOVATO	CA		09/13/2011	5.625	593,165	0	0	0	0	0	808,344	12/31/2014
A9030421		OAKDALE	CA		05/19/2009	6.875	339,535	0	0	0	0	0	736,795	12/31/2014
A3080802		OAKLAND	CA		12/31/2006	6.500	282,495	0	0	0	0	0	1,592,730	12/31/2014
A4042425		OAKLAND	CA		07/01/2004	6.750	431,592	0	0	0	0	0	723,412	12/31/2014
A4042425-1		OAKLAND	CA		04/29/2014	4.250	105,951	0	0	0	0	0	177,588	12/31/2014

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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		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
A5102404		OAKLAND	CA		12/31/2006	6.375	385,711	0	0	0	0	0	948,600	12/31/2014
A7030107		OAKLAND	CA		05/31/2007	6.000	329,871	0	0	0	0	0	636,480	12/31/2014
A8012505		OAKLAND	CA		04/23/2008	6.000	216,954	0	0	0	0	0	370,643	12/31/2014
B0042001		OAKLAND	CA		07/13/2010	3.875	274,020	0	0	0	0	0	507,858	12/31/2014
B0043003		OAKLAND	CA		07/12/2010	4.000	553,326	0	0	0	0	0	815,304	12/31/2014
B1052301		OAKLAND	CA		10/27/2011	5.625	558,428	0	0	0	0	0	679,253	12/31/2014
B1052301-1		OAKLAND	CA		10/30/2014	4.875	1,167,907	0	0	0	0	0	1,420,603	12/31/2014
B1081208		OAKLAND	CA		10/13/2011	6.125	751,866	0	0	0	0	0	1,019,490	10/02/2015
B2051401		OAKLAND	CA		07/31/2012	5.375	1,258,578	0	0	0	0	0	1,781,898	12/31/2014
B2051401-1		OAKLAND	CA		09/17/2015	5.375	577,260	0	0	0	0	0	817,286	12/31/2014
B3022501		OAKLAND	CA		04/08/2013	4.500	586,707	0	0	0	0	0	715,770	12/31/2014
B4080601		OAKLAND	CA		10/01/2014	4.875	727,039	0	0	0	0	0	1,354,080	12/31/2014
B5081301		OAKLAND	CA		10/29/2015	4.950	874,203	0	0	0	0	0	1,303,965	10/29/2015
A2051405		OCEANSIDE	CA		06/28/2002	7.875	54,401	0	0	0	0	0	421,000	12/31/2014
A3012802		OCEANSIDE	CA		04/25/2003	6.625	242,444	0	0	0	0	0	511,020	12/31/2014
A3012803		OCEANSIDE	CA		04/25/2003	6.625	161,629	0	0	0	0	0	357,000	12/31/2014
A3062708		OCEANSIDE	CA		09/24/2003	5.750	145,433	0	0	0	0	0	963,000	12/31/2014
A6011701		OCEANSIDE	CA		03/16/2006	5.875	119,598	0	0	0	0	0	427,890	12/31/2014
A6061301		OCEANSIDE	CA		08/16/2006	6.750	639,027	0	0	0	0	0	1,350,480	12/31/2014
A6071401		OCEANSIDE	CA		09/08/2006	6.875	371,478	0	0	0	0	0	630,720	12/31/2014
A9110602		OCEANSIDE	CA		01/11/2010	7.000	652,915	0	0	0	0	0	897,490	12/31/2014
B0061726		OCEANSIDE	CA		08/18/2010	6.750	764,131	0	0	0	0	0	4,491,922	12/31/2014
B3081907		OCEANSIDE	CA		10/15/2013	4.250	1,047,242	0	0	0	0	0	1,364,680	12/31/2014
A2100102		OJAI	CA		12/17/2002	6.500	235,489	0	0	0	0	0	777,200	12/31/2014
A7081001		OJAI	CA		11/20/2007	6.500	668,728	0	0	0	0	0	929,077	12/31/2014
B2020602		OJAI	CA		03/29/2012	5.000	1,026,266	0	0	0	0	0	3,188,805	12/31/2014
A6111501		ONTARIO	CA		01/24/2007	6.500	722,372	0	0	0	0	0	938,400	12/31/2014
A9030417		ONTARIO	CA		05/08/2009	4.500	192,323	0	0	0	0	0	257,912	12/30/2015
A9030418		ONTARIO	CA		05/08/2009	4.500	93,222	0	0	0	0	0	161,650	12/31/2014
B0081802		ONTARIO	CA		10/20/2010	6.250	176,286	0	0	0	0	0	299,628	12/31/2014
B2051802		ONTARIO	CA		08/14/2012	4.750	1,352,078	0	0	0	0	0	1,930,955	12/31/2014
B2072001		ONTARIO	CA		11/05/2012	4.750	1,019,815	0	0	0	0	0	1,218,910	12/31/2014
B2121403		ONTARIO	CA		02/01/2013	4.625	1,338,961	0	0	0	0	0	2,080,290	12/31/2014
B3032804		ONTARIO	CA		06/19/2013	4.375	780,018	0	0	0	0	0	1,364,580	12/31/2014
B5030604		ONTARIO	CA		05/28/2015	4.375	1,810,776	0	0	0	0	0	2,443,998	05/28/2015
B5060302		ONTARIO	CA		08/27/2015	5.000	410,662	0	0	0	0	0	580,390	08/27/2015
A2060301		ORANGE	CA		07/25/2002	5.250	2,159,967	0	0	0	0	0	4,871,000	12/31/2014
A4030910		ORANGE	CA		05/27/2004	4.250	483,449	0	0	0	0	0	1,222,000	12/31/2014
A7040504		ORANGE	CA		06/07/2007	5.875	267,950	0	0	0	0	0	364,140	12/31/2014
A9030601	CF	ORANGE	CA		04/20/2009	4.500	2,094,878	0	0	0	0	0	6,345,775	12/31/2014
B1052703		ORANGE	CA		07/28/2011	6.750	1,149,052	0	0	0	0	0	2,153,976	12/31/2014
B1071901		ORANGE	CA		09/12/2011	5.625	4,315,392	0	0	0	0	0	6,605,346	12/31/2014
B2030202		ORANGE	CA		05/01/2012	4.750	539,879	0	0	0	0	0	857,310	12/31/2014
B4101006		OTAY MESA	CA		11/24/2014	4.875	413,530	0	0	0	0	0	621,624	12/31/2014
B4101008		OTAY MESA	CA		11/24/2014	4.875	776,426	0	0	0	0	0	1,155,810	12/31/2014
A6020801		OXNARD	CA		12/31/2006	6.250	124,256	0	0	0	0	0	332,928	12/31/2014
A7020901		OXNARD	CA		05/03/2007	6.375	666,065	0	0	0	0	0	908,310	12/31/2014
B0051203		OXNARD	CA		07/02/2010	6.750	979,463	0	0	0	0	0	1,434,648	12/31/2014
B1110403		OXNARD	CA		02/09/2012	5.500	418,011	0	0	0	0	0	842,540	12/31/2014
B3051701		OXNARD	CA		07/09/2013	4.250	476,220	0	0	0	0	0	745,920	12/31/2014
B3062008		OXNARD	CA		09/11/2013	4.625	1,480,693	0	0	0	0	0	2,274,832	12/31/2014
B4042402		OXNARD	CA		07/15/2014	4.875	2,595,589	0	0	0	0	0	4,139,772	12/31/2014
B4060903		OXNARD	CA		09/12/2014	4.500	567,287	0	0	0	0	0	769,496	12/31/2014
B5070201		OXNARD	CA		09/25/2015	4.500	1,414,854	0	0	0	0	0	2,466,185	09/25/2015
B5082004		OXNARD	CA		11/16/2015	4.500	1,109,250	0	0	0	0	0	1,649,850	11/16/2015
A9042302		PACIFIC GROVE	CA		05/15/2009	4.375	1,046,102	0	0	0	0	0	1,150,390	12/31/2014
B2081604		PACIFICA	CA		10/31/2012	4.625	568,869	0	0	0	0	0	1,913,010	12/31/2014
B3032702		PACIFICA	CA		06/07/2013	4.625	366,429	0	0	0	0	0	498,325	12/31/2014
A1120504		PACOIMA	CA		03/05/2002	7.875	84,362	0	0	0	0	0	1,380,000	12/31/2014
A6031402		PACOIMA	CA		12/31/2006	6.125	16,405	0	0	0	0	0	376,365	12/31/2014
B2092102		PACOIMA	CA		12/12/2012	5.000	518,944	0	0	0	0	0	948,192	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3070502		PACOIMA	CA		12/02/2013	5.125	533,309	0	0	0	0	0	1,820,406	12/31/2014
A2120902		PALM DESERT	CA		02/20/2003	6.500	299,327	0	0	0	0	0	1,429,120	12/31/2014
A7031411		PALM DESERT	CA		06/25/2007	6.000	950,050	0	0	0	0	0	896,070	12/31/2014
A8082102		PALM DESERT	CA		10/30/2008	4.500	810,737	0	0	0	0	0	1,003,500	12/31/2014
B0031704		PALM DESERT	CA		05/28/2010	3.875	1,000,548	0	0	0	0	0	1,794,980	12/31/2014
B1112304		PALM DESERT	CA		01/26/2012	5.250	539,350	0	0	0	0	0	1,932,986	12/31/2014
B2011304		PALM DESERT	CA		03/07/2012	5.875	1,332,243	0	0	0	0	0	1,727,602	12/31/2014
B2020302		PALM DESERT	CA		03/20/2012	4.875	424,221	0	0	0	0	0	773,672	12/31/2014
B2020303		PALM DESERT	CA		03/20/2012	4.750	319,301	0	0	0	0	0	492,119	12/31/2014
A7082408		PALM SPRINGS	CA		11/15/2007	4.750	212,764	0	0	0	0	0	265,562	12/31/2014
A9052001		PALM SPRINGS	CA		07/29/2009	4.750	532,123	0	0	0	0	0	486,315	12/31/2014
B5020510		PALM SPRINGS	CA		03/11/2015	3.900	964,549	0	0	0	0	0	1,344,200	03/11/2015
A6071903		PALMDALE	CA		10/18/2006	6.750	366,479	0	0	0	0	0	478,380	12/31/2014
B3060402		PALMDALE	CA		08/12/2013	4.875	1,324,832	0	0	0	0	0	2,229,000	12/31/2014
B4121505		PALMDALE	CA		02/02/2015	4.250	1,090,991	0	0	0	0	0	1,509,230	02/02/2015
B5013005		PALMDALE	CA		04/16/2015	3.900	445,050	0	0	0	0	0	608,760	04/16/2015
B1062203		PANORAMA CITY	CA		09/15/2011	5.625	440,718	0	0	0	0	0	1,191,216	12/31/2014
B2062701	CF	PANORAMA CITY	CA		08/22/2012	4.750	4,923,425	0	0	0	0	0	6,877,689	12/31/2014
A5080905		PARAMOUNT	CA		12/21/2005	5.875	530,364	0	0	0	0	0	798,150	12/31/2014
A2082802		PASADENA	CA		11/20/2002	7.000	11,030	0	0	0	0	0	128,900	12/31/2014
A4021801		PASADENA	CA		04/15/2004	5.750	431,769	0	0	0	0	0	2,427,000	12/31/2014
A5120801		PASADENA	CA		12/31/2006	5.750	279,535	0	0	0	0	0	822,120	12/31/2014
A6090602		PASADENA	CA		11/16/2006	6.250	392,931	0	0	0	0	0	776,730	12/31/2014
A7030104		PASADENA	CA		06/01/2007	6.375	803,370	0	0	0	0	0	1,902,810	12/31/2014
A8020811		PASADENA	CA		03/31/2008	4.500	1,608,845	0	0	0	0	0	1,895,089	12/31/2014
B2031202		PASADENA	CA		05/21/2012	4.625	980,533	0	0	0	0	0	3,082,359	12/31/2014
B3050305		PASADENA	CA		08/08/2013	4.750	1,425,653	0	0	0	0	0	2,197,000	12/31/2014
B5071401		PASADENA	CA		09/25/2015	4.250	1,775,520	0	0	0	0	0	2,663,220	09/25/2015
A1111407		PASO ROBLES	CA		02/13/2002	7.250	85,261	0	0	0	0	0	3,081,000	12/31/2014
A7013003		PASO ROBLES	CA		04/18/2007	6.250	620,646	0	0	0	0	0	836,400	12/31/2014
A7013004		PASO ROBLES	CA		04/19/2007	6.250	262,761	0	0	0	0	0	384,030	12/31/2014
A7081701		PASO ROBLES	CA		11/01/2007	6.625	303,969	0	0	0	0	0	490,289	12/31/2014
A8012903		PASO ROBLES	CA		04/17/2008	6.000	232,844	0	0	0	0	0	232,009	12/31/2014
A8012904		PASO ROBLES	CA		04/17/2008	6.000	232,844	0	0	0	0	0	304,057	12/31/2014
B1031601		PASO ROBLES	CA		05/17/2011	5.875	1,385,087	0	0	0	0	0	3,284,100	12/31/2014
B3012806		PASO ROBLES	CA		04/05/2013	4.375	426,516	0	0	0	0	0	629,340	12/31/2014
B4112602		PASO ROBLES	CA		02/12/2015	4.500	342,053	0	0	0	0	0	464,350	02/12/2015
B4112603		PASO ROBLES	CA		02/12/2015	4.500	536,005	0	0	0	0	0	727,171	02/12/2015
B4112604		PASO ROBLES	CA		02/12/2015	4.500	408,742	0	0	0	0	0	554,260	02/12/2015
B4112605		PASO ROBLES	CA		02/12/2015	4.500	372,982	0	0	0	0	0	505,790	02/12/2015
A4040801		PERRIS	CA		07/01/2004	4.625	1,260,346	0	0	0	0	0	5,868,000	12/31/2014
B0111801		PERRIS	CA		02/07/2011	6.125	1,303,326	0	0	0	0	0	2,551,530	12/31/2014
B2040405		PERRIS	CA		06/12/2012	5.125	1,486,432	0	0	0	0	0	2,625,189	12/31/2014
B2101503		PERRIS	CA		01/03/2013	5.250	363,550	0	0	0	0	0	802,722	12/31/2014
A4042403		PETALUMA	CA		07/01/2004	6.750	503,561	0	0	0	0	0	839,271	12/31/2014
A4042403-1		PETALUMA	CA		04/29/2014	4.250	134,837	0	0	0	0	0	224,729	12/31/2014
B4020301		PETALUMA	CA		05/05/2014	4.375	446,947	0	0	0	0	0	1,011,330	12/31/2014
B4031204		PICO RIVERA	CA		01/29/2015	4.125	582,472	0	0	0	0	0	930,336	01/29/2015
B3062002		PINOLE	CA		09/10/2013	5.125	431,739	0	0	0	0	0	778,316	12/31/2014
B3112503		PISMO BEACH	CA		03/27/2014	4.875	356,594	0	0	0	0	0	527,850	12/31/2014
B3061205		PITTSBURG	CA		09/27/2013	5.000	634,393	0	0	0	0	0	1,028,356	12/31/2014
B4090401		PITTSBURG	CA		10/07/2014	4.375	782,489	0	0	0	0	0	1,130,415	12/31/2014
A5060906		PLACENTIA	CA		09/02/2005	5.125	265,413	0	0	0	0	0	1,806,000	12/31/2014
A7032702		PLACENTIA	CA		06/13/2007	5.000	877,472	0	0	0	0	0	2,306,220	12/31/2014
B5081005		PLACENTIA	CA		11/12/2015	4.375	1,339,600	0	0	0	0	0	1,946,360	11/12/2015
A4042305		PLACERVILLE	CA		07/15/2004	6.250	218,499	0	0	0	0	0	817,000	12/31/2014
A4081305		PLEASANT HILL	CA		11/22/2004	6.000	404,211	0	0	0	0	0	1,474,500	12/31/2014
A3101705		PLEASANTON	CA		12/31/2006	6.750	460,205	0	0	0	0	0	1,636,113	12/31/2014
A31017053		PLEASANTON	CA		12/01/2008	7.100	565,634	0	0	0	0	0	2,010,936	12/31/2014
A4042407		PLEASANTON	CA		12/31/2006	6.750	332,351	0	0	0	0	0	543,376	12/31/2014
A4042407-1		PLEASANTON	CA		04/30/2014	4.250	85,956	0	0	0	0	0	140,534	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1110401		PLEASANTON	CA		01/18/2012	5.625	474,694	0	0	0	0	0	958,312	12/31/2014
A5101101		POLLOCK PINES	CA		12/31/2006	5.750	232,602	0	0	0	0	0	463,080	12/31/2014
A4042426		POMONA	CA		07/01/2004	6.750	437,908	0	0	0	0	0	740,772	12/31/2014
A4042426-1		POMONA	CA		04/29/2014	4.250	105,951	0	0	0	0	0	179,228	12/31/2014
A5120209		POMONA	CA		12/31/2006	7.300	587,933	0	0	0	0	0	1,609,677	12/31/2014
A7101701		POMONA	CA		12/11/2007	4.000	1,181,842	0	0	0	0	0	551,932	12/31/2014
A7111402		POMONA	CA		01/24/2008	6.125	337,740	0	0	0	0	0	494,700	12/31/2014
A9101303		POMONA	CA		12/16/2009	7.750	173,843	0	0	0	0	0	408,805	12/31/2014
B1080203		POMONA	CA		10/31/2011	6.000	1,410,842	0	0	0	0	0	2,890,910	12/31/2014
B3032003		POMONA	CA		05/29/2013	4.500	418,385	0	0	0	0	0	576,283	12/31/2014
B4040204		POMONA	CA		07/01/2014	4.000	259,054	0	0	0	0	0	431,728	12/31/2014
B5092404		POMONA	CA		12/18/2015	4.375	5,825,000	0	0	0	0	0	7,775,000	12/18/2015
A2091203		PORT HUENEME	CA		12/12/2002	7.000	304,781	0	0	0	0	0	926,240	12/31/2014
A2102901		POWAY	CA		01/30/2003	4.250	642,955	0	0	0	0	0	5,767,432	12/31/2014
A2102901-1		POWAY	CA		07/26/2012	4.250	235,021	0	0	0	0	0	2,108,178	12/31/2014
B2041002		POWAY	CA		07/19/2012	4.625	709,054	0	0	0	0	0	1,496,876	12/31/2014
B4060902		POWAY	CA		07/15/2014	4.125	587,535	0	0	0	0	0	813,058	12/31/2014
B5050404		POWAY	CA		07/28/2015	4.500	677,207	0	0	0	0	0	1,865,856	07/28/2015
B2031605		RAMONA	CA		05/30/2012	5.000	2,079,988	0	0	0	0	0	3,463,089	12/31/2014
B2031607		RAMONA	CA		05/30/2012	5.000	358,622	0	0	0	0	0	1,062,159	12/31/2014
B5022403		RAMONA	CA		05/08/2015	4.000	2,908,366	0	0	0	0	0	3,978,282	05/12/2015
A3100602		RANCHO CORDOVA	CA		12/05/2003	5.500	565,682	0	0	0	0	0	940,241	12/31/2014
A31006023		RANCHO CORDOVA	CA		08/29/2005	6.000	206,619	0	0	0	0	0	343,429	12/31/2014
A6070706		RANCHO CORDOVA	CA		09/28/2006	5.375	315,582	0	0	0	0	0	357,500	12/31/2014
A6080303		RANCHO CORDOVA	CA		10/23/2006	6.625	451,529	0	0	0	0	0	473,790	12/31/2014
A7042702		RANCHO CORDOVA	CA		06/06/2007	6.125	497,867	0	0	0	0	0	583,440	12/31/2014
A8062302		RANCHO CORDOVA	CA		07/10/2008	4.250	958,898	0	0	0	0	0	1,898,990	12/31/2014
B1082605	CF	RANCHO CORDOVA	CA		11/07/2011	5.500	2,438,625	0	0	0	0	0	5,410,196	12/31/2014
B2030604	CF	RANCHO CORDOVA	CA		04/26/2012	4.750	1,701,746	0	0	0	0	0	3,653,380	12/31/2014
A3061001		RANCHO CUCAMONGA	CA		09/15/2003	4.125	1,449,680	0	0	0	0	0	3,628,000	12/31/2014
A5081904		RANCHO CUCAMONGA	CA		12/31/2006	5.500	934,274	0	0	0	0	0	1,859,333	12/31/2014
A7101802		RANCHO CUCAMONGA	CA		01/04/2008	6.250	254,587	0	0	0	0	0	316,710	12/31/2014
B0051401		RANCHO CUCAMONGA	CA		06/29/2010	7.750	575,728	0	0	0	0	0	975,964	12/31/2014
B0111604		RANCHO CUCAMONGA	CA		01/24/2011	6.875	281,526	0	0	0	0	0	569,000	12/31/2014
B4040703		RANCHO CUCAMONGA	CA		06/06/2014	4.750	363,534	0	0	0	0	0	517,140	12/31/2014
B1080801		RANCHO DOMINGUEZ	CA		09/23/2011	5.500	1,267,812	0	0	0	0	0	3,182,256	12/31/2014
B2012403		RANCHO DOMINGUEZ	CA		03/30/2012	4.750	1,132,935	0	0	0	0	0	3,377,038	12/31/2014
A3070901		RANCHO MIRAGE	CA		11/25/2003	6.250	160,999	0	0	0	0	0	316,200	12/31/2014
A7112101		RANCHO MIRAGE	CA		02/13/2008	6.000	436,964	0	0	0	0	0	815,934	12/31/2014
A6041002		RANCHO SANTA MARGARITA	CA		12/31/2006	6.250	169,896	0	0	0	0	0	361,799	12/31/2014
A6081101		RANCHO SANTA MARGARITA	CA		12/31/2006	6.000	691,058	0	0	0	0	0	732,870	12/31/2014
A7021501		RANCHO SANTA MARGARITA	CA		05/31/2007	4.500	435,300	0	0	0	0	0	545,700	12/31/2014
A4041305		REDDING	CA		06/23/2004	6.000	716,672	0	0	0	0	0	6,733,000	12/31/2014
A6042802		REDDING	CA		12/31/2006	5.500	630,955	0	0	0	0	0	986,299	12/31/2014
B1082302		REDDING	CA		10/27/2011	6.000	317,550	0	0	0	0	0	597,124	12/31/2014
B2083007		REDDING	CA		11/02/2012	4.875	1,366,163	0	0	0	0	0	2,117,500	12/31/2014
B3052805		REDDING	CA		08/08/2013	4.750	346,427	0	0	0	0	0	1,405,512	12/31/2014
A2091905		REDLANDS	CA		12/03/2002	6.500	481,408	0	0	0	0	0	1,650,100	12/31/2014
A7082903		REDLANDS	CA		10/22/2007	6.750	228,011	0	0	0	0	0	252,557	12/31/2014
B1030404		REDLANDS	CA		05/25/2011	6.250	1,811,342	0	0	0	0	0	3,535,614	12/31/2014
A4020303		REDWOOD CITY	CA		04/15/2004	6.000	285,448	0	0	0	0	0	1,517,000	12/31/2014
A4041902		REDWOOD CITY	CA		07/15/2004	6.250	425,877	0	0	0	0	0	1,403,520	12/31/2014
A5040501		REDWOOD CITY	CA		06/29/2005	6.250	628,006	0	0	0	0	0	1,093,240	12/31/2014
A5060802		REDWOOD CITY	CA		08/25/2005	4.500	179,444	0	0	0	0	0	532,440	12/31/2014
A5060803		REDWOOD CITY	CA		08/25/2005	4.500	171,822	0	0	0	0	0	708,900	12/31/2014
A5101205		REDWOOD CITY	CA		12/31/2006	6.000	99,596	0	0	0	0	0	446,332	12/31/2014
A6072602		REDWOOD CITY	CA		09/08/2006	5.625	1,168,494	0	0	0	0	0	2,225,259	12/31/2014
A6121502		REDWOOD CITY	CA		02/08/2007	6.250	1,357,503	0	0	0	0	0	1,907,400	12/31/2014
A7052407		REDWOOD CITY	CA		08/17/2007	6.500	290,606	0	0	0	0	0	622,200	12/31/2014
A8012308		REDWOOD CITY	CA		04/01/2008	6.125	282,857	0	0	0	0	0	807,871	12/31/2014
B1042806		REDWOOD CITY	CA		06/16/2011	5.625	1,722,120	0	0	0	0	0	3,113,390	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1071402		REDWOOD CITY	CA		09/21/2011	5.750	1,032,234	0	0	0	0	0	1,762,508	12/31/2014
B3011603		REDWOOD CITY	CA		03/07/2013	4.750	272,249	0	0	0	0	0	366,840	12/31/2014
B3043004		REDWOOD CITY	CA		07/22/2013	4.750	228,745	0	0	0	0	0	1,415,960	12/31/2014
B4111102		REDWOOD CITY	CA		01/08/2015	4.500	2,591,444	0	0	0	0	0	3,522,816	01/08/2015
B5021305		REDWOOD CITY	CA		06/15/2015	3.875	1,569,350	0	0	0	0	0	2,251,560	06/15/2015
B5040203		REDWOOD CITY	CA		06/30/2015	4.125	1,986,411	0	0	0	0	0	2,685,697	06/30/2015
B5061701		REDWOOD CITY	CA		08/31/2015	4.875	2,495,381	0	0	0	0	0	3,965,575	08/31/2015
A6081502		RESEDA	CA		11/29/2006	7.000	498,734	0	0	0	0	0	1,064,370	12/31/2014
A8061601		RESEDA	CA		08/28/2008	6.625	480,830	0	0	0	0	0	1,007,367	12/31/2014
B4100703		RIALTO	CA		12/05/2014	4.625	400,911	0	0	0	0	0	714,357	12/31/2014
A4022703		RICHMOND	CA		05/06/2004	5.875	242,558	0	0	0	0	0	1,138,830	12/31/2014
B1061607		RICHMOND	CA		08/30/2011	6.500	925,351	0	0	0	0	0	2,197,272	12/31/2014
B4022403		RIDGECREST	CA		05/15/2014	5.000	1,852,591	0	0	0	0	0	2,564,280	12/31/2014
16885		RIVERSIDE	CA		08/03/1992	8.500	39,234	0	0	0	0	0	999,000	12/31/2014
A2040202		RIVERSIDE	CA		09/23/2002	7.750	1,171,102	0	0	0	0	0	1,257,000	12/31/2014
A4040228		RIVERSIDE	CA		07/06/2004	6.250	292,818	0	0	0	0	0	1,011,000	12/31/2014
A5072102		RIVERSIDE	CA		10/14/2005	6.000	343,417	0	0	0	0	0	885,870	12/31/2014
A6061603		RIVERSIDE	CA		09/06/2006	6.500	2,536,463	0	0	0	0	0	3,528,115	12/31/2014
A7010502		RIVERSIDE	CA		01/31/2008	6.300	368,384	0	0	0	0	0	436,448	12/31/2014
A7020503		RIVERSIDE	CA		04/17/2007	6.000	1,085,280	0	0	0	0	0	1,405,788	12/31/2014
A70205033		RIVERSIDE	CA		01/15/2008	6.625	301,023	0	0	0	0	0	389,922	12/31/2014
A7110202		RIVERSIDE	CA		01/15/2008	6.500	700,850	0	0	0	0	0	805,290	12/31/2014
A8061310		RIVERSIDE	CA		09/04/2008	6.875	1,413,085	0	0	0	0	0	2,286,356	12/31/2014
B1020103	CF	RIVERSIDE	CA		03/31/2011	6.000	2,176,775	0	0	0	0	0	3,714,000	12/31/2014
B1020804		RIVERSIDE	CA		04/28/2011	6.250	258,051	0	0	0	0	0	463,008	12/31/2014
B1102004		RIVERSIDE	CA		01/31/2012	5.125	2,019,967	0	0	0	0	0	4,140,600	12/31/2014
B2022810		RIVERSIDE	CA		04/26/2012	5.250	307,565	0	0	0	0	0	534,280	12/31/2014
B2031203		RIVERSIDE	CA		05/10/2012	5.500	396,581	0	0	0	0	0	651,903	12/31/2014
B2061802		RIVERSIDE	CA		08/28/2012	5.000	498,028	0	0	0	0	0	2,066,558	12/31/2014
B2070302		RIVERSIDE	CA		09/28/2012	4.625	1,498,246	0	0	0	0	0	3,881,806	12/31/2014
B2090701		RIVERSIDE	CA		11/09/2012	4.750	806,185	0	0	0	0	0	1,850,310	12/31/2014
B2101505		RIVERSIDE	CA		01/03/2013	5.250	311,597	0	0	0	0	0	1,160,309	12/31/2014
B3031308		RIVERSIDE	CA		05/16/2013	4.500	1,078,133	0	0	0	0	0	1,911,157	12/31/2014
B3062001		RIVERSIDE	CA		09/13/2013	4.875	433,861	0	0	0	0	0	764,954	12/31/2014
B5040701		RIVERSIDE	CA		06/25/2015	4.375	14,139,608	0	0	0	0	0	23,388,240	06/25/2015
A2122301		ROCKLIN	CA		02/28/2003	6.375	357,171	0	0	0	0	0	1,031,240	12/31/2014
A6052202		ROCKLIN	CA		07/19/2006	6.250	1,421,140	0	0	0	0	0	1,417,000	12/31/2014
A6052203		ROCKLIN	CA		07/19/2006	6.250	1,579,112	0	0	0	0	0	2,048,000	12/31/2014
B0080602		ROCKLIN	CA		10/07/2010	4.375	110,571	0	0	0	0	0	169,650	12/31/2014
B2102304		ROCKLIN	CA		12/20/2012	4.500	932,120	0	0	0	0	0	1,445,136	12/31/2014
B2102305		ROCKLIN	CA		12/20/2012	4.500	1,265,028	0	0	0	0	0	2,094,876	12/31/2014
A9020210		RODEO	CA		04/28/2009	7.375	826,852	0	0	0	0	0	1,130,116	12/31/2014
A6121802		ROHNERT PARK	CA		02/28/2007	5.750	833,736	0	0	0	0	0	766,530	12/31/2014
A6121803		ROHNERT PARK	CA		03/08/2007	5.750	1,325,847	0	0	0	0	0	1,306,620	12/31/2014
A7040201		ROHNERT PARK	CA		06/12/2007	6.125	575,917	0	0	0	0	0	698,190	12/31/2014
B0061802		ROSEMEAD	CA		09/16/2010	6.250	2,947,727	0	0	0	0	0	4,852,000	12/31/2014
B1021805		ROSEMEAD	CA		05/09/2011	6.000	2,626,369	0	0	0	0	0	3,446,703	12/31/2014
A3041703		ROSEVILLE	CA		07/03/2003	4.500	235,245	0	0	0	0	0	523,740	12/31/2014
A3111403		ROSEVILLE	CA		01/26/2004	5.875	364,862	0	0	0	0	0	1,579,000	12/31/2014
A4032503		ROSEVILLE	CA		06/03/2004	6.250	355,802	0	0	0	0	0	875,670	12/31/2014
A4071603		ROSEVILLE	CA		10/04/2004	6.750	591,118	0	0	0	0	0	1,372,410	12/31/2014
A4072704	CF	ROSEVILLE	CA		10/07/2004	5.000	1,734,223	0	0	0	0	0	2,355,000	12/31/2014
A6072801		ROSEVILLE	CA		09/29/2006	6.625	474,487	0	0	0	0	0	513,774	12/31/2014
A7030111		ROSEVILLE	CA		04/30/2007	6.500	412,209	0	0	0	0	0	762,960	12/31/2014
B2062804		ROSEVILLE	CA		08/31/2012	4.625	726,088	0	0	0	0	0	1,048,346	12/31/2014
B3032102		ROSEVILLE	CA		06/04/2013	4.375	872,977	0	0	0	0	0	1,270,580	12/31/2014
B3041204		ROSEVILLE	CA		07/02/2013	4.375	735,831	0	0	0	0	0	1,163,888	12/31/2014
B5091101		ROSEVILLE	CA		11/30/2015	4.750	684,000	0	0	0	0	0	1,188,450	11/30/2015
B1012402		ROSS	CA		03/29/2011	5.875	1,213,327	0	0	0	0	0	2,193,000	12/31/2014
A7060104		ROWLAND HEIGHTS	CA		08/23/2007	6.625	1,285,871	0	0	0	0	0	1,891,080	12/31/2014
B1030203		ROWLAND HEIGHTS	CA		06/16/2011	5.875	836,565	0	0	0	0	0	1,394,350	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
W5040301		ROWLAND HEIGHTS	CA		05/27/2015	6.250	3,350,775	0	0	0	0	0	5,193,000	05/27/2015
B0051701	CF	RUBIDOUX	CA		08/31/2010	3.750	2,594,622	0	0	0	0	0	4,389,692	12/31/2014
A2081904		SACRAMENTO	CA		11/12/2002	4.875	1,225,141	0	0	0	0	0	1,258,890	12/31/2014
A20819043		SACRAMENTO	CA		08/28/2008	4.875	1,578,001	0	0	0	0	0	1,621,470	12/31/2014
A3061701		SACRAMENTO	CA		08/21/2003	6.125	866,111	0	0	0	0	0	2,490,400	12/31/2014
A4061802		SACRAMENTO	CA		09/02/2004	6.375	351,784	0	0	0	0	0	1,178,000	12/31/2014
A4122002		SACRAMENTO	CA		03/03/2005	4.875	1,626,799	0	0	0	0	0	2,352,000	12/31/2014
A5122802		SACRAMENTO	CA		12/31/2006	6.375	185,963	0	0	0	0	0	299,370	12/31/2014
A6053004		SACRAMENTO	CA		07/19/2006	6.250	1,342,230	0	0	0	0	0	1,835,000	12/31/2014
A6091102		SACRAMENTO	CA		11/21/2006	6.000	364,437	0	0	0	0	0	643,620	12/31/2014
A6101205		SACRAMENTO	CA		11/21/2006	6.000	121,479	0	0	0	0	0	199,472	12/31/2014
A61012053		SACRAMENTO	CA		02/05/2008	6.250	272,351	0	0	0	0	0	447,208	12/31/2014
A7031401		SACRAMENTO	CA		05/24/2007	6.000	288,612	0	0	0	0	0	894,030	12/31/2014
A7052102		SACRAMENTO	CA		08/06/2007	4.750	741,166	0	0	0	0	0	1,426,470	12/31/2014
A8020802		SACRAMENTO	CA		03/27/2008	6.250	157,084	0	0	0	0	0	486,127	12/31/2014
B0110804		SACRAMENTO	CA		12/21/2010	6.500	639,703	0	0	0	0	0	1,231,000	12/31/2014
B1031702		SACRAMENTO	CA		05/24/2011	6.125	401,881	0	0	0	0	0	580,725	12/31/2014
B1061301		SACRAMENTO	CA		08/31/2011	5.625	617,084	0	0	0	0	0	1,232,132	12/31/2014
B1091405		SACRAMENTO	CA		11/29/2011	5.375	466,167	0	0	0	0	0	2,900,892	12/31/2014
B2022301		SACRAMENTO	CA		05/04/2012	5.000	609,626	0	0	0	0	0	622,377	12/31/2014
B2100501		SACRAMENTO	CA		03/19/2013	6.125	1,059,800	0	0	0	0	0	1,569,669	09/29/2015
B2100502		SACRAMENTO	CA		03/19/2013	6.125	860,686	0	0	0	0	0	1,786,407	09/29/2015
B2101803		SACRAMENTO	CA		01/10/2013	5.000	920,584	0	0	0	0	0	1,674,233	12/31/2014
B2101804		SACRAMENTO	CA		01/10/2013	5.000	284,947	0	0	0	0	0	457,643	12/31/2014
B3013011		SACRAMENTO	CA		04/15/2013	4.625	735,433	0	0	0	0	0	1,108,704	12/31/2014
B3100702		SACRAMENTO	CA		12/18/2013	4.300	869,893	0	0	0	0	0	1,521,366	12/31/2014
B4032701		SACRAMENTO	CA		05/28/2014	4.750	1,261,895	0	0	0	0	0	1,785,330	12/31/2014
B4040704		SACRAMENTO	CA		06/12/2014	4.875	317,594	0	0	0	0	0	578,825	12/31/2014
B4050102		SACRAMENTO	CA		07/31/2014	4.000	1,360,068	0	0	0	0	0	1,881,674	12/31/2014
B4062304		SACRAMENTO	CA		09/02/2014	4.750	230,675	0	0	0	0	0	343,616	12/31/2014
B5031701		SACRAMENTO	CA		07/01/2015	4.250	2,052,563	0	0	0	0	0	4,726,560	07/01/2015
B5050805		SACRAMENTO	CA		07/22/2015	4.875	321,826	0	0	0	0	0	569,664	07/22/2015
B5051902		SACRAMENTO	CA		10/16/2015	4.875	302,219	0	0	0	0	0	470,340	10/16/2015
B5052803		SACRAMENTO	CA		08/10/2015	5.375	1,472,317	0	0	0	0	0	3,408,045	08/10/2015
B5082701		SACRAMENTO	CA		12/01/2015	4.375	4,520,000	0	0	0	0	0	5,650,000	12/01/2015
B5083102		SACRAMENTO	CA		12/31/2015	4.625	1,200,000	0	0	0	0	0	1,650,000	12/31/2015
A4042402		SALINAS	CA		07/01/2004	6.750	653,093	0	0	0	0	0	1,015,049	12/31/2014
A4042402-1		SALINAS	CA		04/29/2014	4.250	168,542	0	0	0	0	0	261,951	12/31/2014
A5081801		SALINAS	CA		11/07/2005	4.625	1,825,251	0	0	0	0	0	3,633,000	12/31/2014
A6021702		SALINAS	CA		12/31/2006	6.000	915,279	0	0	0	0	0	2,245,530	12/31/2014
A6062105		SALINAS	CA		10/20/2006	6.500	1,495,391	0	0	0	0	0	6,193,576	12/31/2014
A9022406		SALINAS	CA		05/05/2009	4.125	357,289	0	0	0	0	0	759,530	12/31/2014
B1092202		SALINAS	CA		12/29/2011	5.625	580,750	0	0	0	0	0	1,041,810	12/31/2014
B3032703		SALINAS	CA		06/10/2013	4.750	451,358	0	0	0	0	0	1,578,450	12/31/2014
A2032202		SAN BERNARDINO	CA		06/27/2002	6.375	253,320	0	0	0	0	0	1,258,000	12/31/2014
A7010503		SAN BERNARDINO	CA		03/22/2007	6.000	614,869	0	0	0	0	0	867,510	12/31/2014
A7042402		SAN BERNARDINO	CA		06/28/2007	6.125	260,392	0	0	0	0	0	528,870	12/31/2014
A7051602		SAN BERNARDINO	CA		07/25/2007	6.125	781,108	0	0	0	0	0	1,009,290	12/31/2014
B0020903		SAN BERNARDINO	CA		03/31/2010	6.500	810,361	0	0	0	0	0	3,091,154	12/31/2014
B0030201		SAN BERNARDINO	CA		04/30/2010	5.000	801,356	0	0	0	0	0	812,702	12/31/2014
B0112902		SAN BERNARDINO	CA		02/09/2011	6.250	602,339	0	0	0	0	0	940,000	12/31/2014
B1110801		SAN BERNARDINO	CA		12/30/2011	5.500	605,476	0	0	0	0	0	932,768	12/31/2014
B2032102		SAN BERNARDINO	CA		05/24/2012	5.250	1,143,482	0	0	0	0	0	1,989,120	12/31/2014
B2061808		SAN BERNARDINO	CA		08/15/2012	5.250	669,735	0	0	0	0	0	1,039,623	12/31/2014
B3030112		SAN BERNARDINO	CA		05/08/2013	4.375	1,189,547	0	0	0	0	0	1,988,314	12/31/2014
B3040103		SAN BERNARDINO	CA		06/24/2013	4.500	2,396,051	0	0	0	0	0	3,373,575	12/31/2014
B3043003		SAN BERNARDINO	CA		07/22/2013	4.500	1,357,397	0	0	0	0	0	2,270,112	12/31/2014
B5040606		SAN BERNARDINO	CA		07/08/2015	4.125	731,604	0	0	0	0	0	987,280	07/08/2015
A8112401		SAN BUENAVENTURA	CA		01/27/2009	7.125	1,449,362	0	0	0	0	0	2,401,655	12/31/2014
A9021802		SAN BUENAVENTURA	CA		04/23/2009	7.000	173,067	0	0	0	0	0	998,110	12/31/2014
A9021803		SAN BUENAVENTURA	CA		04/23/2009	7.000	121,397	0	0	0	0	0	927,895	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A8072901		SAN CARLOS	CA		10/09/2008	4.375	700,686	0	0	0	0	0	1,389,150	12/31/2014
B0032903		SAN CARLOS	CA		06/22/2010	7.000	232,443	0	0	0	0	0	367,092	12/31/2014
B5080601		SAN CARLOS	CA		10/22/2015	3.750	217,865	0	0	0	0	0	585,117	10/22/2015
A4031209		SAN CLEMENTE	CA		06/10/2004	5.750	171,587	0	0	0	0	0	398,310	12/31/2014
B1033005		SAN CLEMENTE	CA		05/26/2011	6.125	975,485	0	0	0	0	0	1,591,587	12/31/2014
B1081702		SAN CLEMENTE	CA		10/25/2011	5.500	867,378	0	0	0	0	0	1,072,478	12/31/2014
A1030701		SAN DIEGO	CA		06/01/2001	7.875	14,180	0	0	0	0	0	625,770	12/31/2014
A1111606		SAN DIEGO	CA		01/29/2002	5.875	232,311	0	0	0	0	0	5,504,000	12/31/2014
A2030506		SAN DIEGO	CA		08/01/2002	4.875	463,456	0	0	0	0	0	1,811,000	12/31/2014
A2061401		SAN DIEGO	CA		09/03/2002	4.875	307,029	0	0	0	0	0	2,109,000	12/31/2014
A2061402		SAN DIEGO	CA		09/03/2002	4.875	340,494	0	0	0	0	0	1,674,000	12/31/2014
A2071801		SAN DIEGO	CA		09/26/2002	5.000	475,235	0	0	0	0	0	2,291,000	12/31/2014
A2071802		SAN DIEGO	CA		09/24/2002	5.000	260,156	0	0	0	0	0	5,610,000	12/31/2014
A2091904		SAN DIEGO	CA		12/12/2002	6.500	57,924	0	0	0	0	0	647,700	12/31/2014
A2100204		SAN DIEGO	CA		12/05/2002	4.500	160,604	0	0	0	0	0	1,092,000	12/31/2014
A3021006		SAN DIEGO	CA		04/23/2003	6.250	93,862	0	0	0	0	0	1,110,780	12/31/2014
A3030403		SAN DIEGO	CA		04/30/2003	4.125	704,943	0	0	0	0	0	2,123,130	12/31/2014
A3040405		SAN DIEGO	CA		06/16/2003	6.625	644,075	0	0	0	0	0	1,607,520	12/31/2014
A3051602		SAN DIEGO	CA		07/09/2003	5.875	315,417	0	0	0	0	0	2,151,690	12/31/2014
A4040217		SAN DIEGO	CA		06/29/2004	4.000	960,801	0	0	0	0	0	5,240,000	12/31/2014
A4042401		SAN DIEGO	CA		07/01/2004	6.750	515,472	0	0	0	0	0	868,474	12/31/2014
A4042401-1		SAN DIEGO	CA		04/29/2014	4.250	149,290	0	0	0	0	0	251,526	12/31/2014
A4102301		SAN DIEGO	CA		01/31/2005	6.000	471,381	0	0	0	0	0	901,000	12/31/2014
A5101303		SAN DIEGO	CA		12/20/2005	5.750	470,621	0	0	0	0	0	2,002,260	12/31/2014
A6092602		SAN DIEGO	CA		11/28/2006	6.000	101,910	0	0	0	0	0	1,928,820	12/31/2014
A7040405		SAN DIEGO	CA		06/11/2007	6.125	373,170	0	0	0	0	0	451,350	12/17/2015
A7042004		SAN DIEGO	CA		07/31/2007	6.250	189,883	0	0	0	0	0	403,920	12/31/2014
A7102402		SAN DIEGO	CA		03/10/2008	6.250	356,309	0	0	0	0	0	835,049	12/31/2014
A8012801		SAN DIEGO	CA		04/16/2008	4.750	386,629	0	0	0	0	0	330,067	12/31/2014
A8022701		SAN DIEGO	CA		05/29/2008	6.000	1,348,875	0	0	0	0	0	1,827,657	12/31/2014
A9030410		SAN DIEGO	CA		04/30/2009	7.375	1,075,747	0	0	0	0	0	3,211,015	12/31/2014
A9060501		SAN DIEGO	CA		07/29/2009	5.250	106,013	0	0	0	0	0	143,365	12/31/2014
B0022601		SAN DIEGO	CA		04/26/2010	3.750	750,021	0	0	0	0	0	2,299,372	12/31/2014
B0032607		SAN DIEGO	CA		05/03/2010	4.250	2,903,565	0	0	0	0	0	3,221,042	12/31/2014
B0040602		SAN DIEGO	CA		06/23/2010	7.875	1,164,580	0	0	0	0	0	2,421,870	12/31/2014
B0050706		SAN DIEGO	CA		07/01/2010	6.500	702,582	0	0	0	0	0	1,653,028	12/31/2014
B0061701		SAN DIEGO	CA		09/07/2010	4.500	211,246	0	0	0	0	0	258,400	12/31/2014
B0062806		SAN DIEGO	CA		09/10/2010	4.750	1,567,609	0	0	0	0	0	2,330,400	12/31/2014
B0063005		SAN DIEGO	CA		09/14/2010	6.000	1,361,020	0	0	0	0	0	1,830,400	12/31/2014
B0080201		SAN DIEGO	CA		09/29/2010	5.875	893,718	0	0	0	0	0	2,021,600	12/31/2014
B0080404		SAN DIEGO	CA		11/30/2010	4.375	5,144,738	0	0	0	0	0	5,393,520	12/31/2014
B0082405		SAN DIEGO	CA		11/15/2010	5.875	2,113,136	0	0	0	0	0	8,668,000	12/31/2014
B0120807		SAN DIEGO	CA		02/09/2011	5.875	737,299	0	0	0	0	0	1,015,410	12/31/2014
B1010301		SAN DIEGO	CA		04/11/2011	6.000	339,605	0	0	0	0	0	836,976	12/31/2014
B1012403	CF	SAN DIEGO	CA		03/24/2011	4.500	1,793,725	0	0	0	0	0	3,222,000	12/31/2014
B1020802		SAN DIEGO	CA		04/15/2011	5.500	322,200	0	0	0	0	0	1,918,192	12/31/2014
B1030201		SAN DIEGO	CA		05/26/2011	6.250	2,876,156	0	0	0	0	0	3,556,440	12/31/2014
B1040402	CF	SAN DIEGO	CA		06/13/2011	6.125	2,110,999	0	0	0	0	0	5,057,580	12/31/2014
B1040704		SAN DIEGO	CA		06/30/2011	5.750	376,909	0	0	0	0	0	1,598,170	12/31/2014
B1052302		SAN DIEGO	CA		08/25/2011	6.125	886,556	0	0	0	0	0	2,056,560	12/31/2014
B1072801		SAN DIEGO	CA		10/06/2011	5.500	1,361,245	0	0	0	0	0	1,637,130	12/31/2014
B1072802		SAN DIEGO	CA		10/04/2011	5.750	1,021,940	0	0	0	0	0	1,648,856	12/31/2014
B1082504		SAN DIEGO	CA		11/21/2011	5.500	328,775	0	0	0	0	0	389,928	12/31/2014
B1082903		SAN DIEGO	CA		11/07/2011	5.250	740,973	0	0	0	0	0	3,961,584	12/31/2014
B1101102		SAN DIEGO	CA		12/01/2011	5.250	2,254,407	0	0	0	0	0	3,279,672	12/31/2014
B2012002		SAN DIEGO	CA		03/21/2012	4.750	1,352,189	0	0	0	0	0	2,380,836	12/31/2014
B2022708		SAN DIEGO	CA		05/14/2012	4.875	3,223,156	0	0	0	0	0	4,972,023	12/31/2014
B2040907		SAN DIEGO	CA		10/25/2012	5.000	1,058,739	0	0	0	0	0	1,797,588	12/31/2014
B2041205		SAN DIEGO	CA		06/08/2012	4.500	777,660	0	0	0	0	0	1,210,230	12/31/2014
B2051603		SAN DIEGO	CA		07/27/2012	4.625	434,368	0	0	0	0	0	1,223,771	12/31/2014
B2070303		SAN DIEGO	CA		08/17/2012	4.750	1,300,637	0	0	0	0	0	2,172,027	12/31/2014

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Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2071002		SAN DIEGO	CA		09/28/2012	4.375	1,424,260	0	0	0	0	0	2,220,367	12/31/2014
B2082904		SAN DIEGO	CA		11/13/2012	4.500	1,791,093	0	0	0	0	0	3,054,590	12/31/2014
B2091405		SAN DIEGO	CA		12/05/2012	4.500	475,972	0	0	0	0	0	1,137,969	12/31/2014
B2112901		SAN DIEGO	CA		02/12/2013	4.500	1,110,841	0	0	0	0	0	2,050,879	12/31/2014
B3010806		SAN DIEGO	CA		04/05/2013	4.625	923,827	0	0	0	0	0	2,493,942	12/31/2014
B3012809		SAN DIEGO	CA		04/05/2013	4.375	900,400	0	0	0	0	0	1,297,133	12/31/2014
B3031302		SAN DIEGO	CA		06/05/2013	4.250	723,839	0	0	0	0	0	1,596,180	12/31/2014
B3031809		SAN DIEGO	CA		06/28/2013	4.500	988,397	0	0	0	0	0	1,483,350	12/31/2014
B3041102		SAN DIEGO	CA		06/19/2013	5.000	925,852	0	0	0	0	0	2,066,925	12/31/2014
B3041604		SAN DIEGO	CA		08/01/2013	4.000	386,441	0	0	0	0	0	723,453	12/31/2014
B3041706		SAN DIEGO	CA		07/15/2013	4.500	698,951	0	0	0	0	0	983,544	12/31/2014
B3060603		SAN DIEGO	CA		08/21/2013	4.625	1,384,475	0	0	0	0	0	1,917,270	12/31/2014
B3060604		SAN DIEGO	CA		09/04/2013	4.375	521,850	0	0	0	0	0	784,462	12/31/2014
B3061301		SAN DIEGO	CA		08/29/2013	4.625	2,007,509	0	0	0	0	0	3,019,518	12/31/2014
B3062108		SAN DIEGO	CA		09/11/2013	4.625	556,838	0	0	0	0	0	858,648	12/31/2014
B3082004		SAN DIEGO	CA		11/12/2013	5.375	468,648	0	0	0	0	0	954,180	12/31/2014
B3101002		SAN DIEGO	CA		01/08/2014	4.625	224,575	0	0	0	0	0	488,205	12/31/2014
B3112702		SAN DIEGO	CA		02/24/2014	5.000	127,605	0	0	0	0	0	312,064	12/31/2014
B3122603		SAN DIEGO	CA		03/18/2014	4.875	244,382	0	0	0	0	0	342,342	12/31/2014
B4012902		SAN DIEGO	CA		04/01/2014	5.125	404,584	0	0	0	0	0	770,100	12/31/2014
B4012904		SAN DIEGO	CA		03/10/2014	4.375	264,116	0	0	0	0	0	456,456	12/31/2014
B4082601		SAN DIEGO	CA		12/19/2014	4.500	1,284,795	0	0	0	0	0	3,062,023	12/31/2014
B4082604		SAN DIEGO	CA		10/14/2014	4.625	998,836	0	0	0	0	0	2,595,165	12/31/2014
B4091703		SAN DIEGO	CA		01/06/2015	4.750	985,134	0	0	0	0	0	2,369,136	01/06/2015
B5011302		SAN DIEGO	CA		04/30/2015	4.750	326,992	0	0	0	0	0	571,914	04/30/2015
B5011306		SAN DIEGO	CA		04/01/2015	4.750	438,252	0	0	0	0	0	594,876	04/01/2015
B5012302		SAN DIEGO	CA		03/16/2015	6.250	624,091	0	0	0	0	0	1,233,690	03/16/2015
B5020503		SAN DIEGO	CA		03/20/2015	6.250	301,360	0	0	0	0	0	503,033	03/20/2015
B5020505		SAN DIEGO	CA		03/30/2015	6.125	441,397	0	0	0	0	0	1,683,872	03/30/2015
B5021713		SAN DIEGO	CA		06/12/2015	4.250	487,073	0	0	0	0	0	656,058	06/12/2015
B5051904		SAN DIEGO	CA		08/10/2015	4.000	972,174	0	0	0	0	0	1,320,800	08/10/2015
B5081205		SAN DIEGO	CA		11/05/2015	4.125	570,000	0	0	0	0	0	1,367,430	11/05/2015
B5082005		SAN DIEGO	CA		11/12/2015	4.625	1,254,000	0	0	0	0	0	1,702,020	11/12/2015
B3061206		SAN DIMAS	CA		09/25/2013	5.000	989,661	0	0	0	0	0	1,836,996	12/31/2014
B4042202		SAN DIMAS	CA		07/11/2014	4.625	1,855,311	0	0	0	0	0	2,702,760	12/31/2014
A7090402		SAN FERNANDO	CA		11/28/2007	6.375	464,160	0	0	0	0	0	583,144	12/31/2014
A9020303		SAN FERNANDO	CA		05/06/2009	6.875	1,125,066	0	0	0	0	0	2,083,800	12/31/2014
B0061102		SAN FERNANDO	CA		08/11/2010	6.250	1,083,442	0	0	0	0	0	1,599,640	12/31/2014
B3103001		SAN FERNANDO	CA		01/16/2014	4.875	814,799	0	0	0	0	0	1,212,233	12/31/2014
B5082103		SAN FERNANDO	CA		11/09/2015	4.500	1,249,440	0	0	0	0	0	1,691,190	11/09/2015
A3050201		SAN FRANCISCO	CA		07/30/2003	6.375	522,920	0	0	0	0	0	5,634,000	12/31/2014
A4042423		SAN FRANCISCO	CA		07/01/2004	6.750	634,975	0	0	0	0	0	1,066,085	12/31/2014
A4042423-1		SAN FRANCISCO	CA		04/30/2014	4.250	163,743	0	0	0	0	0	274,915	12/31/2014
A4073004		SAN FRANCISCO	CA		10/28/2004	6.000	437,043	0	0	0	0	0	2,527,560	12/31/2014
A6101101		SAN FRANCISCO	CA		01/05/2007	6.250	492,125	0	0	0	0	0	964,410	12/31/2014
A7040601		SAN FRANCISCO	CA		06/11/2007	6.375	667,962	0	0	0	0	0	3,037,050	12/31/2014
A7080908		SAN FRANCISCO	CA		12/10/2007	6.500	271,405	0	0	0	0	0	418,761	12/31/2014
A9042703		SAN FRANCISCO	CA		07/07/2009	6.875	179,591	0	0	0	0	0	1,458,090	12/31/2014
B0081801		SAN FRANCISCO	CA		11/09/2010	5.750	582,635	0	0	0	0	0	2,576,010	12/31/2014
B1020406		SAN FRANCISCO	CA		04/15/2011	6.375	526,108	0	0	0	0	0	2,365,016	12/31/2014
B1090704		SAN FRANCISCO	CA		11/17/2011	6.000	528,944	0	0	0	0	0	783,870	12/31/2014
B2050901		SAN FRANCISCO	CA		07/26/2012	4.750	852,516	0	0	0	0	0	2,233,392	12/31/2014
B2062803		SAN FRANCISCO	CA		08/16/2012	4.750	1,120,608	0	0	0	0	0	1,157,780	12/31/2014
B2083003		SAN FRANCISCO	CA		12/18/2012	4.875	334,070	0	0	0	0	0	956,046	12/31/2014
B3011605		SAN FRANCISCO	CA		03/28/2013	4.875	1,143,338	0	0	0	0	0	3,010,103	12/31/2014
B3080202		SAN FRANCISCO	CA		11/05/2013	5.625	844,814	0	0	0	0	0	1,217,556	12/31/2014
B3122005		SAN FRANCISCO	CA		02/19/2014	4.250	600,061	0	0	0	0	0	878,784	12/31/2014
B4120102		SAN FRANCISCO	CA		01/26/2015	5.375	683,934	0	0	0	0	0	1,022,576	01/26/2015
B5021304		SAN FRANCISCO	CA		03/30/2015	4.125	2,139,877	0	0	0	0	0	2,932,000	03/30/2015
B5050407		SAN FRANCISCO	CA		11/30/2015	4.500	3,420,000	0	0	0	0	0	5,815,080	11/30/2015
B5080504		SAN FRANCISCO	CA		12/22/2015	5.250	9,300,000	0	0	0	0	0	17,204,000	12/22/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5082101		SAN FRANCISCO	CA		11/20/2015	4.500	1,596,000	0	0	0	0	0	2,457,270	11/20/2015
B5100901		SAN FRANCISCO	CA		12/11/2015	4.625	1,900,000	0	0	0	0	0	2,814,000	12/11/2015
A7071102		SAN GABRIEL	CA		08/16/2007	6.625	1,127,321	0	0	0	0	0	1,304,580	12/31/2014
B2042602		SAN GABRIEL	CA		06/26/2012	4.625	766,142	0	0	0	0	0	2,044,548	12/31/2014
A7021505		SAN JACINTO	CA		05/08/2007	6.200	518,064	0	0	0	0	0	703,800	12/31/2014
B2030101		SAN JACINTO	CA		04/10/2012	5.250	200,198	0	0	0	0	0	438,600	12/31/2014
A2050701		SAN JOSE	CA		07/31/2002	4.500	14,365	0	0	0	0	0	339,700	12/31/2014
A2062001		SAN JOSE	CA		09/03/2002	4.250	2,962,360	0	0	0	0	0	10,536,000	12/31/2014
A2073005		SAN JOSE	CA		10/01/2002	4.250	1,200,324	0	0	0	0	0	3,232,000	12/31/2014
A2120602		SAN JOSE	CA		02/26/2003	6.750	427,472	0	0	0	0	0	558,494	12/31/2014
A21206023		SAN JOSE	CA		03/21/2007	6.625	694,153	0	0	0	0	0	906,913	12/31/2014
A3031301		SAN JOSE	CA		06/02/2003	3.750	255,521	0	0	0	0	0	1,796,000	12/31/2014
A3060203		SAN JOSE	CA		12/31/2006	6.375	46,084	0	0	0	0	0	693,090	12/31/2014
A5060701		SAN JOSE	CA		08/24/2005	5.250	151,713	0	0	0	0	0	2,757,000	12/31/2014
A5072807		SAN JOSE	CA		10/20/2005	5.875	2,187,248	0	0	0	0	0	2,413,830	12/31/2014
A5112202		SAN JOSE	CA		02/16/2006	5.750	487,057	0	0	0	0	0	2,444,430	12/31/2014
A5112205		SAN JOSE	CA		02/22/2006	5.750	516,290	0	0	0	0	0	1,876,290	12/31/2014
A6011002		SAN JOSE	CA		12/31/2006	6.000	169,851	0	0	0	0	0	362,059	12/31/2014
A6051601		SAN JOSE	CA		12/31/2006	7.000	544,496	0	0	0	0	0	1,284,114	12/31/2014
A6072401		SAN JOSE	CA		09/14/2006	6.375	231,822	0	0	0	0	0	1,194,426	12/31/2014
A6082803		SAN JOSE	CA		11/29/2006	6.438	387,183	0	0	0	0	0	596,700	12/31/2014
A6092803		SAN JOSE	CA		11/08/2006	5.375	846,274	0	0	0	0	0	1,277,040	12/31/2014
A7030109		SAN JOSE	CA		05/02/2007	6.375	541,156	0	0	0	0	0	607,920	12/31/2014
A7042303		SAN JOSE	CA		07/17/2007	6.375	136,105	0	0	0	0	0	527,340	12/31/2014
A7052401		SAN JOSE	CA		08/01/2007	6.250	920,863	0	0	0	0	0	1,301,520	12/31/2014
A7052405		SAN JOSE	CA		07/05/2007	6.400	1,234,069	0	0	0	0	0	1,997,048	12/31/2014
A7112003		SAN JOSE	CA		01/04/2008	6.125	551,272	0	0	0	0	0	802,409	12/31/2014
A7113003		SAN JOSE	CA		02/13/2008	6.000	45,635	0	0	0	0	0	1,225,851	12/31/2014
A7120501		SAN JOSE	CA		02/14/2008	6.125	411,868	0	0	0	0	0	343,852	12/31/2014
A8021407		SAN JOSE	CA		04/25/2008	6.000	734,060	0	0	0	0	0	7,685,600	12/31/2014
A8082601		SAN JOSE	CA		10/23/2008	6.500	122,060	0	0	0	0	0	837,056	12/31/2014
A8091803		SAN JOSE	CA		11/17/2008	6.625	774,577	0	0	0	0	0	819,945	12/31/2014
A9112003		SAN JOSE	CA		01/04/2010	4.000	1,505,547	0	0	0	0	0	3,875,684	12/31/2014
B0050707		SAN JOSE	CA		07/29/2010	7.250	243,009	0	0	0	0	0	215,730	12/31/2014
B0051901		SAN JOSE	CA		07/29/2010	6.750	828,569	0	0	0	0	0	1,660,688	12/31/2014
B0090704		SAN JOSE	CA		11/18/2010	6.875	315,133	0	0	0	0	0	717,060	12/31/2014
B0110806		SAN JOSE	CA		01/12/2011	6.250	749,505	0	0	0	0	0	949,620	12/31/2014
B1021801		SAN JOSE	CA		04/19/2011	6.000	734,348	0	0	0	0	0	1,134,432	12/31/2014
B1031004		SAN JOSE	CA		05/05/2011	5.875	329,630	0	0	0	0	0	496,750	12/31/2014
B1042902		SAN JOSE	CA		06/30/2011	6.000	503,628	0	0	0	0	0	785,260	07/20/2015
B1071203		SAN JOSE	CA		09/07/2011	5.375	603,616	0	0	0	0	0	1,110,624	12/31/2014
B1101803		SAN JOSE	CA		01/05/2012	5.750	423,675	0	0	0	0	0	1,019,490	12/31/2014
B2031606		SAN JOSE	CA		05/11/2012	5.500	638,266	0	0	0	0	0	1,133,220	12/31/2014
B2032802		SAN JOSE	CA		05/14/2012	4.875	846,234	0	0	0	0	0	1,208,700	12/31/2014
B2050401		SAN JOSE	CA		06/29/2012	4.875	1,454,013	0	0	0	0	0	2,734,776	12/31/2014
B2051703		SAN JOSE	CA		07/23/2012	4.625	1,082,628	0	0	0	0	0	1,737,512	06/11/2015
B2052401	CF	SAN JOSE	CA		08/13/2012	4.625	3,045,565	0	0	0	0	0	3,841,292	12/31/2014
B2082201		SAN JOSE	CA		11/20/2012	5.500	911,271	0	0	0	0	0	1,356,740	12/31/2014
B2082802		SAN JOSE	CA		12/06/2012	4.625	4,137,808	0	0	0	0	0	6,039,726	12/31/2014
B2082902	CF	SAN JOSE	CA		11/20/2012	4.750	2,836,827	0	0	0	0	0	5,593,280	12/31/2014
B2082905		SAN JOSE	CA		11/01/2012	4.875	3,372,312	0	0	0	0	0	5,383,070	12/31/2014
B2121210		SAN JOSE	CA		03/07/2013	4.500	885,020	0	0	0	0	0	1,918,620	12/31/2014
B3011004		SAN JOSE	CA		02/27/2013	4.125	1,675,464	0	0	0	0	0	2,936,238	12/31/2014
B3012302		SAN JOSE	CA		03/18/2013	4.250	938,561	0	0	0	0	0	1,478,490	12/31/2014
B3041103		SAN JOSE	CA		07/30/2013	4.375	3,238,452	0	0	0	0	0	4,570,184	12/31/2014
B3053001		SAN JOSE	CA		07/31/2013	4.750	720,420	0	0	0	0	0	1,072,084	12/31/2014
B3060401		SAN JOSE	CA		08/08/2013	4.375	377,795	0	0	0	0	0	804,780	12/31/2014
B4032003		SAN JOSE	CA		06/20/2014	4.750	4,954,842	0	0	0	0	0	8,630,400	09/01/2015
B4040401		SAN JOSE	CA		06/03/2014	4.750	1,757,081	0	0	0	0	0	2,686,678	12/31/2014
B4121202		SAN JOSE	CA		02/12/2015	4.375	285,323	0	0	0	0	0	391,830	02/12/2015
B5021709		SAN JOSE	CA		06/11/2015	4.000	3,069,648	0	0	0	0	0	5,437,400	06/11/2015

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5080402		SAN JOSE	CA		11/06/2015	4.375	1,620,000	0	0	0	0	0	2,204,280	11/06/2015
A3042701		SAN JUAN CAPISTRANO	CA		06/25/2003	6.520	518,983	0	0	0	0	0	3,969,000	12/31/2014
B1032501		SAN JUAN CAPISTRANO	CA		05/26/2011	6.000	693,065	0	0	0	0	0	1,065,330	12/31/2014
B3013008		SAN JUAN CAPISTRANO	CA		04/30/2013	5.000	1,172,562	0	0	0	0	0	2,144,000	12/31/2014
A3050902		SAN LEANDRO	CA		09/11/2003	6.000	427,704	0	0	0	0	0	3,284,000	12/31/2014
A3063001		SAN LEANDRO	CA		09/15/2003	6.250	384,099	0	0	0	0	0	844,050	12/31/2014
A7052503		SAN LEANDRO	CA		08/07/2007	6.375	923,601	0	0	0	0	0	1,789,080	12/31/2014
A7072001		SAN LEANDRO	CA		09/28/2007	6.750	148,588	0	0	0	0	0	260,100	12/31/2014
B1112104		SAN LEANDRO	CA		02/29/2012	5.500	685,092	0	0	0	0	0	1,310,606	12/31/2014
A2082605		SAN LUIS OBISPO	CA		12/16/2002	7.000	229,122	0	0	0	0	0	996,360	12/31/2014
A4040216		SAN LUIS OBISPO	CA		02/23/2005	6.875	1,203,535	0	0	0	0	0	3,374,160	12/31/2014
A4120107		SAN LUIS OBISPO	CA		02/28/2005	6.000	260,506	0	0	0	0	0	1,225,500	12/31/2014
A5113004		SAN LUIS OBISPO	CA		12/31/2006	5.875	201,321	0	0	0	0	0	388,110	12/31/2014
A5113005		SAN LUIS OBISPO	CA		12/31/2006	5.875	147,641	0	0	0	0	0	366,690	12/31/2014
A6072101		SAN LUIS OBISPO	CA		09/26/2006	6.750	634,800	0	0	0	0	0	776,574	12/31/2014
A7010201		SAN LUIS OBISPO	CA		02/08/2007	6.250	1,400,658	0	0	0	0	0	1,816,530	12/31/2014
A7011907		SAN LUIS OBISPO	CA		05/14/2007	6.375	2,465,623	0	0	0	0	0	2,791,740	12/31/2014
A7012204		SAN LUIS OBISPO	CA		03/22/2007	5.250	406,142	0	0	0	0	0	562,020	12/31/2014
A7030202		SAN LUIS OBISPO	CA		06/21/2007	5.250	1,234,581	0	0	0	0	0	1,682,490	12/29/2015
A7032105		SAN LUIS OBISPO	CA		06/27/2007	4.000	1,764,657	0	0	0	0	0	2,690,250	12/31/2014
A7032701		SAN LUIS OBISPO	CA		06/14/2007	4.000	2,568,284	0	0	0	0	0	2,863,650	12/31/2014
A7042503		SAN LUIS OBISPO	CA		06/26/2007	6.250	905,239	0	0	0	0	0	917,490	12/31/2014
A7052201		SAN LUIS OBISPO	CA		08/09/2007	6.500	263,120	0	0	0	0	0	360,570	12/31/2014
A7052402		SAN LUIS OBISPO	CA		08/30/2007	6.375	1,884,409	0	0	0	0	0	4,161,600	12/31/2014
A7072602		SAN LUIS OBISPO	CA		10/10/2007	6.700	498,902	0	0	0	0	0	755,851	12/31/2014
A7081003		SAN LUIS OBISPO	CA		10/19/2007	4.500	951,786	0	0	0	0	0	1,343,937	12/31/2014
A7081004		SAN LUIS OBISPO	CA		10/31/2007	4.500	634,524	0	0	0	0	0	703,310	12/31/2014
A7081602		SAN LUIS OBISPO	CA		11/01/2007	6.650	409,325	0	0	0	0	0	614,616	12/31/2014
A7092002		SAN LUIS OBISPO	CA		12/06/2007	6.375	443,759	0	0	0	0	0	537,107	12/31/2014
A7122104		SAN LUIS OBISPO	CA		03/25/2008	6.125	265,928	0	0	0	0	0	678,300	12/31/2014
A8082203		SAN LUIS OBISPO	CA		11/05/2008	4.000	747,003	0	0	0	0	0	936,991	12/31/2014
A8082203-1		SAN LUIS OBISPO	CA		06/30/2014	4.000	333,391	0	0	0	0	0	418,184	12/31/2014
B0031201		SAN LUIS OBISPO	CA		05/18/2010	6.750	109,298	0	0	0	0	0	652,608	12/31/2014
B0072701		SAN LUIS OBISPO	CA		09/30/2010	6.250	575,135	0	0	0	0	0	1,144,800	12/31/2014
B0072702		SAN LUIS OBISPO	CA		10/06/2010	6.250	523,002	0	0	0	0	0	716,967	12/31/2014
B1031001		SAN LUIS OBISPO	CA		05/26/2011	6.500	262,333	0	0	0	0	0	458,000	12/31/2014
B1031002		SAN LUIS OBISPO	CA		05/26/2011	6.500	176,411	0	0	0	0	0	311,000	12/31/2014
B1051301		SAN LUIS OBISPO	CA		07/20/2011	5.875	255,353	0	0	0	0	0	1,780,410	12/31/2014
B3103111		SAN LUIS OBISPO	CA		01/21/2014	5.000	264,766	0	0	0	0	0	399,330	12/31/2014
B3122007		SAN LUIS OBISPO	CA		02/21/2014	4.875	187,740	0	0	0	0	0	358,432	12/31/2014
B4121104		SAN LUIS OBISPO	CA		02/13/2015	4.125	309,017	0	0	0	0	0	739,630	02/13/2015
B5040311		SAN LUIS OBISPO	CA		06/09/2015	4.500	1,602,765	0	0	0	0	0	2,166,156	06/09/2015
B5081204		SAN LUIS OBISPO	CA		12/29/2015	4.625	1,700,000	0	0	0	0	0	2,315,000	12/29/2015
A7120415		SAN MARCOS	CA		01/28/2008	6.125	534,053	0	0	0	0	0	706,952	12/31/2014
A9040603	CF	SAN MARCOS	CA		10/01/2009	7.625	2,017,651	0	0	0	0	0	3,909,521	12/31/2014
B3060602		SAN MARCOS	CA		08/12/2013	4.250	590,821	0	0	0	0	0	1,673,055	12/31/2014
B5061603		SAN MARCOS	CA		08/10/2015	4.375	472,501	0	0	0	0	0	635,000	08/10/2015
98091101		SAN MATEO	CA		10/29/1998	7.625	210,808	0	0	0	0	0	1,430,000	12/31/2014
A1111903		SAN MATEO	CA		02/06/2002	7.875	60,492	0	0	0	0	0	1,341,000	12/31/2014
B2051704		SAN MATEO	CA		09/14/2012	4.875	1,408,208	0	0	0	0	0	1,996,634	12/31/2014
B4022802		SAN MATEO	CA		05/01/2014	4.625	493,153	0	0	0	0	0	1,437,180	12/31/2014
A3020404		SAN PEDRO	CA		04/16/2003	6.500	396,393	0	0	0	0	0	5,931,000	12/31/2014
A5051005		SAN PEDRO	CA		07/28/2005	4.000	282,554	0	0	0	0	0	973,080	12/31/2014
A9032302		SAN PEDRO	CA		05/28/2009	6.625	653,347	0	0	0	0	0	1,368,045	12/31/2014
B2110803		SAN PEDRO	CA		01/30/2013	5.000	254,038	0	0	0	0	0	422,964	12/31/2014
B1083009		SAN RAFAEL	CA		11/22/2011	5.375	742,959	0	0	0	0	0	1,311,508	12/31/2014
A7110506		SAN RAMON	CA		02/05/2008	6.000	194,210	0	0	0	0	0	379,746	12/31/2014
A1041008		SANTA ANA	CA		08/01/2001	8.000	35,280	0	0	0	0	0	995,520	12/31/2014
A3091003		SANTA ANA	CA		11/01/2003	5.000	212,873	0	0	0	0	0	521,000	12/31/2014
A3100201		SANTA ANA	CA		01/14/2004	6.250	8,631	0	0	0	0	0	170,150	12/31/2014
A4110403		SANTA ANA	CA		01/13/2005	5.750	89,418	0	0	0	0	0	563,040	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7030203		SANTA ANA	CA		06/28/2007	6.625	377,973	0	0	0	0	0	555,390	12/31/2014
A8010302		SANTA ANA	CA		03/14/2008	6.500	1,506,961	0	0	0	0	0	2,707,692	12/31/2014
A8051202		SANTA ANA	CA		07/10/2008	6.625	336,782	0	0	0	0	0	584,970	12/31/2014
A8090301		SANTA ANA	CA		11/17/2008	4.625	1,087,371	0	0	0	0	0	1,718,550	12/31/2014
A9042705		SANTA ANA	CA		06/30/2009	7.125	599,514	0	0	0	0	0	1,580,770	12/31/2014
A9042705-1		SANTA ANA	CA		10/04/2013	7.125	151,802	0	0	0	0	0	400,265	12/31/2014
A9081810		SANTA ANA	CA		10/20/2009	7.875	894,357	0	0	0	0	0	1,352,430	12/31/2014
A9101603		SANTA ANA	CA		11/30/2009	5.000	829,508	0	0	0	0	0	1,309,640	08/25/2015
A9101603-1		SANTA ANA	CA		08/25/2015	4.875	372,189	0	0	0	0	0	587,618	08/25/2015
B0051303		SANTA ANA	CA		07/22/2010	6.625	907,540	0	0	0	0	0	1,401,780	12/31/2014
B1040601		SANTA ANA	CA		06/22/2011	5.500	1,074,526	0	0	0	0	0	1,644,780	12/31/2014
B1091902		SANTA ANA	CA		11/14/2011	5.875	806,096	0	0	0	0	0	1,516,262	12/31/2014
B2041603		SANTA ANA	CA		06/25/2012	4.875	386,857	0	0	0	0	0	1,293,138	12/31/2014
B4042302		SANTA ANA	CA		07/22/2014	5.000	908,235	0	0	0	0	0	1,308,853	12/31/2014
B4061301		SANTA ANA	CA		09/26/2014	4.625	294,417	0	0	0	0	0	922,376	12/31/2014
B5010801		SANTA ANA	CA		03/16/2015	4.000	749,609	0	0	0	0	0	1,183,840	03/16/2015
B5022503		SANTA ANA	CA		04/02/2015	4.250	2,107,653	0	0	0	0	0	3,083,850	04/02/2015
B5050405		SANTA ANA	CA		07/17/2015	4.750	2,664,382	0	0	0	0	0	3,584,480	07/17/2015
B5052601		SANTA ANA	CA		08/03/2015	4.500	2,841,939	0	0	0	0	0	3,885,565	08/03/2015
A3010101		SANTA BARBARA	CA		03/13/2003	6.375	143,881	0	0	0	0	0	1,265,000	12/31/2014
A7030702		SANTA BARBARA	CA		05/10/2007	5.750	391,952	0	0	0	0	0	930,750	12/31/2014
B2041301		SANTA BARBARA	CA		07/13/2012	5.125	286,646	0	0	0	0	0	444,672	12/31/2014
B2041302		SANTA BARBARA	CA		07/13/2012	5.125	1,282,278	0	0	0	0	0	2,107,812	12/31/2014
B2041303		SANTA BARBARA	CA		07/13/2012	5.125	842,904	0	0	0	0	0	1,603,560	12/31/2014
B2041304	CF	SANTA BARBARA	CA		07/13/2012	5.125	1,629,008	0	0	0	0	0	2,356,396	12/31/2014
B5013003		SANTA BARBARA	CA		04/29/2015	4.000	1,408,360	0	0	0	0	0	1,983,900	04/29/2015
A5110302		SANTA CLARA	CA		12/31/2006	6.250	196,435	0	0	0	0	0	981,750	12/31/2014
A8110503		SANTA CLARA	CA		01/08/2009	7.125	269,634	0	0	0	0	0	488,632	12/31/2014
B2070602		SANTA CLARA	CA		10/26/2012	4.750	647,931	0	0	0	0	0	2,094,170	12/31/2014
B2080903		SANTA CLARA	CA		11/13/2012	4.750	466,814	0	0	0	0	0	2,508,660	12/31/2014
A2092702		SANTA CLARITA	CA		12/17/2002	6.500	2,533,912	0	0	0	0	0	5,004,000	12/31/2014
A5020302		SANTA CLARITA	CA		08/04/2005	3.875	447,538	0	0	0	0	0	2,352,120	12/31/2014
B0052701		SANTA CLARITA	CA		07/12/2010	6.250	148,169	0	0	0	0	0	269,376	12/31/2014
B1113002		SANTA CLARITA	CA		03/01/2012	5.125	846,265	0	0	0	0	0	1,998,786	12/31/2014
B1121603		SANTA CLARITA	CA		02/17/2012	5.500	1,081,516	0	0	0	0	0	1,639,836	12/31/2014
B3093004		SANTA CLARITA	CA		11/22/2013	4.250	943,997	0	0	0	0	0	1,362,636	12/31/2014
B5012102		SANTA CLARITA	CA		03/16/2015	3.750	202,050	0	0	0	0	0	278,200	03/16/2015
A3063003		SANTA CRUZ	CA		09/25/2003	6.250	1,219,883	0	0	0	0	0	3,282,000	12/31/2014
A3063004		SANTA CRUZ	CA		09/25/2003	6.500	1,671,604	0	0	0	0	0	3,030,080	12/31/2014
A30630043		SANTA CRUZ	CA		01/28/2004	6.625	416,467	0	0	0	0	0	754,920	12/31/2014
A7020702		SANTA CRUZ	CA		05/23/2007	6.375	551,554	0	0	0	0	0	1,222,470	12/31/2014
A9012601		SANTA CRUZ	CA		03/30/2009	4.250	259,342	0	0	0	0	0	846,355	12/31/2014
B1042903		SANTA CRUZ	CA		06/30/2011	6.000	521,620	0	0	0	0	0	921,140	07/20/2015
B1091501		SANTA CRUZ	CA		11/04/2011	5.750	373,141	0	0	0	0	0	775,720	12/31/2014
B1091502		SANTA CRUZ	CA		11/22/2011	5.750	621,870	0	0	0	0	0	806,494	12/31/2014
B1091502-1		SANTA CRUZ	CA		12/20/2013	5.750	345,588	0	0	0	0	0	448,188	12/31/2014
B2072004		SANTA CRUZ	CA		10/09/2012	4.875	377,381	0	0	0	0	0	663,479	12/31/2014
B3013009		SANTA CRUZ	CA		04/29/2013	5.625	416,272	0	0	0	0	0	1,019,957	12/31/2014
A3030703		SANTA FE SPRINGS	CA		05/21/2003	6.000	81,978	0	0	0	0	0	908,000	12/31/2014
A3052302		SANTA FE SPRINGS	CA		09/03/2003	6.000	249,773	0	0	0	0	0	1,405,000	12/31/2014
A4122401		SANTA FE SPRINGS	CA		03/15/2005	6.000	224,691	0	0	0	0	0	544,170	12/31/2014
A6072703		SANTA FE SPRINGS	CA		10/10/2006	6.625	633,064	0	0	0	0	0	824,850	12/31/2014
A3031104		SANTA MARIA	CA		05/20/2003	6.375	87,780	0	0	0	0	0	842,400	12/31/2014
A6021006		SANTA MARIA	CA		04/13/2006	5.875	877,834	0	0	0	0	0	2,771,605	12/31/2014
A6082902		SANTA MARIA	CA		11/08/2006	4.000	4,017,569	0	0	0	0	0	6,584,355	12/31/2014
A7012606		SANTA MARIA	CA		04/23/2007	6.375	224,095	0	0	0	0	0	327,930	12/31/2014
A7042502		SANTA MARIA	CA		06/26/2007	6.250	572,249	0	0	0	0	0	1,013,370	12/31/2014
A8021306		SANTA MARIA	CA		04/24/2008	4.250	480,859	0	0	0	0	0	759,200	12/31/2014
B2020301		SANTA MARIA	CA		04/10/2012	4.750	1,971,032	0	0	0	0	0	3,006,620	12/31/2014
B3031307		SANTA MARIA	CA		06/04/2013	4.625	428,232	0	0	0	0	0	739,500	12/31/2014
B4032603		SANTA MARIA	CA		06/05/2014	4.625	388,873	0	0	0	0	0	578,403	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A0112703		SANTA MONICA	CA		02/01/2001	9.000	20,334	0	0	0	0	0	2,535,210	12/31/2014
A1092401		SANTA MONICA	CA		04/03/2002	8.125	87,115	0	0	0	0	0	1,692,000	12/31/2014
A2022601		SANTA MONICA	CA		05/08/2002	7.750	58,108	0	0	0	0	0	612,000	12/31/2014
A3081403		SANTA MONICA	CA		11/13/2003	6.500	195,680	0	0	0	0	0	1,305,090	12/31/2014
A4080502		SANTA MONICA	CA		01/27/2005	5.875	379,057	0	0	0	0	0	1,831,410	12/31/2014
A4120105		SANTA MONICA	CA		01/25/2005	6.000	372,423	0	0	0	0	0	1,389,000	12/31/2014
B1011703		SANTA MONICA	CA		02/28/2011	5.875	2,052,929	0	0	0	0	0	4,808,000	12/31/2014
B3020701		SANTA MONICA	CA		05/08/2013	4.625	483,226	0	0	0	0	0	746,983	12/31/2014
B4011501		SANTA MONICA	CA		04/01/2014	4.625	237,582	0	0	0	0	0	2,533,680	12/31/2014
B4011502		SANTA MONICA	CA		04/01/2014	4.625	237,582	0	0	0	0	0	2,064,990	12/31/2014
B4071704		SANTA MONICA	CA		10/14/2014	4.875	1,221,020	0	0	0	0	0	1,669,230	12/31/2014
B4111002		SANTA MONICA	CA		01/12/2015	4.500	500,617	0	0	0	0	0	728,280	01/12/2015
B5011501		SANTA MONICA	CA		04/09/2015	4.125	1,009,835	0	0	0	0	0	1,389,240	04/09/2015
B5020507		SANTA MONICA	CA		04/23/2015	4.125	658,481	0	0	0	0	0	891,246	04/23/2015
W5030501		SANTA MONICA	CA		04/15/2015	5.500	11,647,688	0	0	0	0	0	35,293,710	04/15/2015
B2121102		SANTA PAULA	CA		02/21/2013	4.250	1,043,153	0	0	0	0	0	1,739,945	12/31/2014
A7051805		SANTA ROSA	CA		07/10/2007	6.000	423,082	0	0	0	0	0	395,352	12/31/2014
A7051806		SANTA ROSA	CA		07/02/2007	6.000	528,878	0	0	0	0	0	805,010	12/31/2014
A7121102	CF	SANTA ROSA	CA		04/10/2008	6.100	2,129,643	0	0	0	0	0	3,208,800	12/31/2014
A8011701		SANTA ROSA	CA		04/11/2008	6.250	698,213	0	0	0	0	0	1,221,950	12/31/2014
B2041604		SANTA ROSA	CA		07/25/2012	4.625	423,666	0	0	0	0	0	547,400	12/31/2014
B2061201		SANTA ROSA	CA		08/13/2012	4.875	667,985	0	0	0	0	0	1,121,403	12/31/2014
B2112907		SANTA ROSA	CA		02/19/2013	5.125	370,246	0	0	0	0	0	598,995	12/31/2014
B3073001		SANTA ROSA	CA		10/10/2013	4.250	1,147,976	0	0	0	0	0	1,704,933	12/31/2014
A2091903		SANTEE	CA		12/12/2002	6.500	102,389	0	0	0	0	0	1,511,440	12/31/2014
B3012405		SANTEE	CA		04/15/2013	4.250	1,080,338	0	0	0	0	0	1,609,239	12/31/2014
A8022210		SAUSALITO	CA		05/15/2008	6.000	261,074	0	0	0	0	0	852,868	12/31/2014
A4010801		SCOTTS VALLEY	CA		03/23/2004	4.375	691,171	0	0	0	0	0	1,509,000	12/31/2014
B3073101		SEASIDE	CA		11/08/2013	4.375	771,782	0	0	0	0	0	1,106,514	12/31/2014
B5031001		SEASIDE	CA		04/23/2015	4.750	390,281	0	0	0	0	0	534,000	04/23/2015
B2091107		SEBASTOPOL	CA		11/08/2012	5.000	686,184	0	0	0	0	0	1,227,751	12/31/2014
A2040802		SHERMAN OAKS	CA		06/28/2002	5.250	883,803	0	0	0	0	0	2,250,000	12/31/2014
A5032104		SHERMAN OAKS	CA		06/27/2005	5.875	410,777	0	0	0	0	0	1,574,880	12/31/2014
A7011205		SHERMAN OAKS	CA		04/05/2007	6.375	420,607	0	0	0	0	0	626,280	12/31/2014
A8050601		SHERMAN OAKS	CA		07/01/2008	4.675	310,373	0	0	0	0	0	323,340	12/31/2014
B0062802		SHERMAN OAKS	CA		09/15/2010	6.375	1,440,478	0	0	0	0	0	2,116,147	12/31/2014
B0062802-1		SHERMAN OAKS	CA		07/31/2015	4.500	554,269	0	0	0	0	0	814,253	12/31/2014
B1041105		SHERMAN OAKS	CA		07/05/2011	5.875	752,411	0	0	0	0	0	1,466,720	12/31/2014
B1060702	CF	SHERMAN OAKS	CA		07/21/2011	5.500	3,278,839	0	0	0	0	0	5,993,790	12/31/2014
B5081405		SHERMAN OAKS	CA		10/29/2015	4.500	620,146	0	0	0	0	0	846,261	10/29/2015
B5081408		SHERMAN OAKS	CA		10/29/2015	4.500	588,614	0	0	0	0	0	823,446	10/29/2015
B5081409		SHERMAN OAKS	CA		10/29/2015	4.500	700,730	0	0	0	0	0	1,080,378	10/29/2015
A5051006		SIGNAL HILL	CA		07/28/2005	4.250	208,176	0	0	0	0	0	732,870	12/31/2014
A7100303		SIGNAL HILL	CA		01/11/2008	6.250	90,706	0	0	0	0	0	398,820	12/31/2014
B2092602		SIGNAL HILL	CA		11/20/2012	4.875	910,466	0	0	0	0	0	826,940	12/31/2014
B4101002		SIGNAL HILL	CA		11/24/2014	4.875	851,097	0	0	0	0	0	1,438,798	12/31/2014
A7111301		SIMI VALLEY	CA		01/23/2008	6.250	299,328	0	0	0	0	0	597,450	12/31/2014
A8022202		SIMI VALLEY	CA		05/27/2008	6.000	923,012	0	0	0	0	0	1,262,786	12/31/2014
B1022303		SIMI VALLEY	CA		04/21/2011	5.875	839,554	0	0	0	0	0	2,111,304	12/31/2014
B1070615		SIMI VALLEY	CA		09/29/2011	6.000	828,220	0	0	0	0	0	1,259,192	12/31/2014
A7042504		SOLVANG	CA		06/26/2007	6.250	1,331,826	0	0	0	0	0	1,701,870	12/31/2014
B3102504		SONOMA	CA		01/10/2014	5.125	1,648,021	0	0	0	0	0	2,466,720	12/31/2014
A7080906		SONORA	CA		10/25/2007	5.000	190,139	0	0	0	0	0	457,835	12/31/2014
B1021804		SOQUEL	CA		05/31/2011	6.250	413,457	0	0	0	0	0	708,084	12/31/2014
A1102901		SOUTH EL MONTE	CA		02/28/2002	5.250	1,113,756	0	0	0	0	0	5,664,000	12/31/2014
A2112501		SOUTH EL MONTE	CA		04/03/2003	6.500	14,667	0	0	0	0	0	188,100	12/31/2014
B5100601		SOUTH GATE	CA		12/01/2015	3.750	6,300,000	0	0	0	0	0	8,687,000	12/01/2015
A2112703		SOUTH LAKE TAHOE	CA		02/28/2003	7.000	190,109	0	0	0	0	0	1,718,000	12/31/2014
A9031204		SOUTH PASADENA	CA		05/08/2009	6.875	1,204,862	0	0	0	0	0	1,844,260	12/31/2014
B1102401		SOUTH PASADENA	CA		12/29/2011	5.750	1,985,641	0	0	0	0	0	4,179,868	12/31/2014
B0030908		SOUTH SAN FRANCISCO	CA		05/27/2010	6.875	648,944	0	0	0	0	0	1,435,984	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2012601	CF	SOUTH SAN FRANCISCO	CA		03/01/2012	5.375	4,916,877	0	0	0	0	0	14,631,174	12/31/2014
B3062106		SPRING VALLEY	CA		08/21/2013	4.500	864,518	0	0	0	0	0	8,597,097	12/31/2014
A6100303		STANTON	CA		01/03/2007	6.250	476,923	0	0	0	0	0	732,870	07/13/2015
B0020201		STANTON	CA		03/31/2010	7.125	800,417	0	0	0	0	0	2,284,766	12/31/2014
B0021803	CF	STANTON	CA		04/29/2010	6.875	2,671,308	0	0	0	0	0	7,800,496	12/31/2014
B1040604		STEVENSON RANCH	CA		05/26/2011	6.125	876,832	0	0	0	0	0	1,493,865	12/31/2014
A2051402		STOCKTON	CA		08/23/2002	5.750	1,020,072	0	0	0	0	0	1,743,000	12/31/2014
A3041505		STOCKTON	CA		08/01/2003	6.625	6,172	0	0	0	0	0	50,600	12/31/2014
A3062604	CF	STOCKTON	CA		09/15/2003	4.000	1,592,990	0	0	0	0	0	8,511,000	12/31/2014
A4090306		STOCKTON	CA		12/14/2004	5.750	705,645	0	0	0	0	0	2,655,750	12/31/2014
A5110102		STOCKTON	CA		01/30/2006	6.000	1,915,288	0	0	0	0	0	4,777,640	12/31/2014
A8102401		STOCKTON	CA		12/18/2008	7.125	588,338	0	0	0	0	0	951,150	12/31/2014
A9030203		STOCKTON	CA		05/28/2009	4.250	1,172,054	0	0	0	0	0	2,184,630	12/31/2014
B1020803		STOCKTON	CA		05/04/2011	6.250	765,969	0	0	0	0	0	1,359,297	12/31/2014
B1061608		STOCKTON	CA		08/23/2011	6.375	290,581	0	0	0	0	0	509,630	12/31/2014
B3082802		STOCKTON	CA		11/14/2013	4.750	878,459	0	0	0	0	0	1,524,456	12/31/2014
B4040803		STOCKTON	CA		06/06/2014	4.500	756,861	0	0	0	0	0	1,141,173	12/31/2014
A5032105		STUDIO CITY	CA		06/27/2005	5.875	359,441	0	0	0	0	0	1,571,310	12/31/2014
A5020301		SUN CITY	CA		04/28/2005	6.000	413,892	0	0	0	0	0	1,085,280	12/31/2014
A6012704		SUN VALLEY	CA		12/31/2006	5.750	200,422	0	0	0	0	0	277,267	12/31/2014
B3031812		SUN VALLEY	CA		05/31/2013	4.500	1,062,042	0	0	0	0	0	1,549,273	12/31/2014
B5042903		SUN VALLEY	CA		07/22/2015	4.625	1,219,167	0	0	0	0	0	2,057,808	07/22/2015
A1122401		SUNNYVALE	CA		04/01/2002	7.750	6,412	0	0	0	0	0	134,500	12/31/2014
A2081509		SUNNYVALE	CA		11/12/2002	7.000	319,148	0	0	0	0	0	1,667,720	12/31/2014
A4042208		SUNNYVALE	CA		07/12/2004	6.000	214,523	0	0	0	0	0	1,204,620	12/31/2014
A5021707		SUNNYVALE	CA		05/06/2005	5.625	444,012	0	0	0	0	0	1,257,075	12/31/2014
A5081201		SUNNYVALE	CA		12/31/2006	4.125	252,157	0	0	0	0	0	1,760,010	12/31/2014
A9052102		SUNNYVALE	CA		07/28/2009	7.625	545,086	0	0	0	0	0	1,960,296	12/31/2014
A9052103		SUNNYVALE	CA		07/28/2009	7.625	392,185	0	0	0	0	0	1,390,770	12/31/2014
B1020405		SUNNYVALE	CA		04/22/2011	5.875	388,561	0	0	0	0	0	938,896	12/31/2014
B2051004		SUNNYVALE	CA		07/30/2012	4.625	322,015	0	0	0	0	0	470,120	12/31/2014
B5061601		SUNNYVALE	CA		09/02/2015	4.750	777,081	0	0	0	0	0	1,981,255	09/02/2015
A6072702		SUSANVILLE	CA		08/31/2006	6.875	222,402	0	0	0	0	0	706,388	12/31/2014
A3050701		SYLMAR	CA		07/29/2003	6.250	163,848	0	0	0	0	0	969,000	12/31/2014
B4040702		SYLMAR	CA		06/17/2014	5.000	279,055	0	0	0	0	0	409,825	12/31/2014
A7050803		TAFT	CA		07/31/2007	6.250	229,515	0	0	0	0	0	331,500	12/31/2014
A3031801		TARZANA	CA		05/15/2003	6.375	215,005	0	0	0	0	0	2,607,000	12/31/2014
B0072005		TARZANA	CA		09/22/2010	6.125	157,158	0	0	0	0	0	344,410	12/31/2014
B2030602		TARZANA	CA		05/14/2012	4.875	429,754	0	0	0	0	0	982,128	12/31/2014
A8020402		TEHACHAPI	CA		11/03/2008	6.250	554,994	0	0	0	0	0	1,538,145	12/31/2014
B4101402		TEHACHAPI	CA		01/07/2015	5.250	360,690	0	0	0	0	0	722,304	01/07/2015
A1031602		TEMECULA	CA		07/02/2001	7.625	60,124	0	0	0	0	0	2,651,000	12/31/2014
A6062903		TEMECULA	CA		08/01/2006	5.875	1,346,963	0	0	0	0	0	2,186,000	12/31/2014
B2072501		TEMECULA	CA		10/26/2012	5.500	356,207	0	0	0	0	0	604,822	12/31/2014
B3121101		TEMECULA	CA		01/27/2014	4.875	1,283,212	0	0	0	0	0	1,545,897	12/31/2014
B3121102		TEMECULA	CA		01/27/2014	4.500	1,399,665	0	0	0	0	0	2,179,788	12/31/2014
B3121103		TEMECULA	CA		01/27/2014	4.875	3,949,679	0	0	0	0	0	5,816,206	12/31/2014
B3121104		TEMECULA	CA		01/27/2014	4.500	985,260	0	0	0	0	0	1,768,958	12/31/2014
B3121105		TEMECULA	CA		01/27/2014	4.500	892,196	0	0	0	0	0	1,354,983	12/31/2014
B4032401		TEMECULA	CA		06/18/2014	5.250	197,617	0	0	0	0	0	608,823	12/31/2014
B4110301		TEMECULA	CA		12/19/2014	4.125	1,350,889	0	0	0	0	0	1,927,137	12/31/2014
B5072706		TEMECULA	CA		10/05/2015	4.625	367,896	0	0	0	0	0	520,884	10/05/2015
B5102101		TEMECULA	CA		12/15/2015	4.500	3,400,000	0	0	0	0	0	6,015,000	12/15/2015
B5102102		TEMECULA	CA		12/15/2015	4.500	1,320,000	0	0	0	0	0	2,046,000	12/15/2015
A3120801		THOUSAND OAKS	CA		03/01/2004	6.375	295,997	0	0	0	0	0	1,432,000	12/31/2014
A5112204		THOUSAND OAKS	CA		12/31/2006	5.750	423,020	0	0	0	0	0	2,505,630	12/31/2014
A6102706		THOUSAND OAKS	CA		01/10/2007	6.375	791,869	0	0	0	0	0	2,351,070	12/31/2014
A7051807		THOUSAND OAKS	CA		07/25/2007	6.375	418,615	0	0	0	0	0	457,470	12/31/2014
B1020201		THOUSAND OAKS	CA		04/27/2011	5.375	294,419	0	0	0	0	0	2,781,944	12/31/2014
B1070616		THOUSAND OAKS	CA		09/29/2011	6.000	1,615,122	0	0	0	0	0	2,447,126	12/31/2014
B2022804		THOUSAND OAKS	CA		06/05/2012	4.875	164,629	0	0	0	0	0	656,964	12/31/2014

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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		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
B3043005		THOUSAND OAKS	CA		06/28/2013	4.500	785,323	0	0	0	0	0	1,221,400	12/31/2014
B3062510		THOUSAND OAKS	CA		09/27/2013	4.875	644,598	0	0	0	0	0	1,752,034	12/31/2014
A8082101		THOUSAND PALMS	CA		10/30/2008	4.500	540,476	0	0	0	0	0	421,650	12/31/2014
B1040106		THOUSAND PALMS	CA		05/31/2011	5.500	481,948	0	0	0	0	0	635,193	12/31/2014
A3012104		TORRANCE	CA		02/26/2003	6.250	425,287	0	0	0	0	0	7,253,000	12/31/2014
A4042414		TORRANCE	CA		07/01/2004	6.750	350,886	0	0	0	0	0	621,962	12/31/2014
A4042414-1		TORRANCE	CA		04/30/2014	4.250	66,310	0	0	0	0	0	117,538	12/31/2014
A7030602		TORRANCE	CA		05/22/2007	5.875	1,027,586	0	0	0	0	0	1,015,410	12/31/2014
A7121204		TORRANCE	CA		02/27/2008	6.125	714,180	0	0	0	0	0	965,231	12/31/2014
B0120305		TORRANCE	CA		01/31/2011	5.750	2,340,044	0	0	0	0	0	3,502,000	12/31/2014
B3013006		TORRANCE	CA		04/10/2013	4.625	1,453,394	0	0	0	0	0	2,847,004	12/31/2014
B3081303		TORRANCE	CA		10/29/2013	5.000	324,524	0	0	0	0	0	490,008	12/31/2014
B4033103		TORRANCE	CA		06/20/2014	4.750	184,307	0	0	0	0	0	299,553	12/31/2014
B2043004		TRACY	CA		06/25/2012	5.125	2,035,846	0	0	0	0	0	2,707,452	12/31/2014
B2082401	CF	TRACY	CA		09/28/2012	5.875	1,516,411	0	0	0	0	0	2,096,789	12/31/2014
A4020503		TRUCKEE	CA		04/28/2004	6.250	584,853	0	0	0	0	0	1,343,000	12/31/2014
A4020504		TRUCKEE	CA		04/28/2004	6.250	563,340	0	0	0	0	0	1,457,000	12/31/2014
A4042302		TRUCKEE	CA		12/31/2006	6.625	956,678	0	0	0	0	0	2,220,030	12/31/2014
A8071804		TRUCKEE	CA		01/28/2009	6.875	1,639,614	0	0	0	0	0	2,949,785	12/31/2014
B3083004		TRUCKEE	CA		11/21/2013	5.000	240,476	0	0	0	0	0	326,988	12/31/2014
A5080507		TULARE	CA		10/25/2005	6.000	1,251,457	0	0	0	0	0	2,319,480	12/31/2014
A6080801		TULARE	CA		12/31/2006	6.625	205,199	0	0	0	0	0	1,448,910	12/31/2014
A7080907		TURLOCK	CA		10/22/2007	4.750	265,038	0	0	0	0	0	583,200	12/31/2014
A4082702		TUSTIN	CA		11/29/2004	6.000	183,211	0	0	0	0	0	1,746,240	12/31/2014
A6070602		TUSTIN	CA		08/30/2006	6.625	816,141	0	0	0	0	0	827,220	12/31/2014
B0032509		TUSTIN	CA		05/26/2010	4.125	726,800	0	0	0	0	0	860,508	12/31/2014
B2062501		TUSTIN	CA		09/05/2012	4.750	787,578	0	0	0	0	0	792,354	12/31/2014
B2111903		TUSTIN	CA		01/16/2013	4.875	62,528	0	0	0	0	0	158,195	12/31/2014
A8012902		TWENTYNINE PALMS	CA		04/14/2008	6.125	1,491,833	0	0	0	0	0	2,069,317	12/31/2014
B4112501		UKIAH	CA		01/27/2015	4.750	492,696	0	0	0	0	0	670,560	01/27/2015
A1021604		UNION CITY	CA		03/29/2001	7.500	72,776	0	0	0	0	0	4,112,000	12/31/2014
A7043004		UNION CITY	CA		07/11/2007	4.500	476,547	0	0	0	0	0	2,499,821	12/31/2014
A7043005		UNION CITY	CA		07/11/2007	4.500	331,508	0	0	0	0	0	2,117,734	12/31/2014
A7092115		UNION CITY	CA		12/05/2007	6.400	829,932	0	0	0	0	0	775,098	12/31/2014
A3030702		UPLAND	CA		05/21/2003	6.000	119,567	0	0	0	0	0	1,968,600	12/31/2014
B0090702		UPLAND	CA		11/22/2010	4.125	398,414	0	0	0	0	0	820,160	12/31/2014
B1020104		UPLAND	CA		03/31/2011	6.000	544,194	0	0	0	0	0	920,000	12/31/2014
B4121506		UPLAND	CA		02/02/2015	4.250	1,018,260	0	0	0	0	0	1,401,930	02/02/2015
A4122402		VACAVILLE	CA		03/15/2005	6.000	303,624	0	0	0	0	0	793,560	12/31/2014
A4122403		VACAVILLE	CA		03/15/2005	6.000	262,473	0	0	0	0	0	642,600	12/31/2014
A6040303		VACAVILLE	CA		06/01/2006	6.375	1,639,291	0	0	0	0	0	1,589,000	12/31/2014
B4121701		VACAVILLE	CA		02/23/2015	3.875	414,771	0	0	0	0	0	703,000	02/23/2015
B5071602		VACAVILLE	CA		10/21/2015	4.500	332,847	0	0	0	0	0	639,522	10/21/2015
B1012607	CF	VALENCIA	CA		02/28/2011	5.625	5,447,426	0	0	0	0	0	7,602,000	12/31/2014
A8121203		VALLEJO	CA		02/20/2009	7.375	189,960	0	0	0	0	0	393,872	12/31/2014
B0060303		VALLEJO	CA		07/20/2010	6.500	1,204,477	0	0	0	0	0	3,122,982	12/31/2014
B5013006		VALLEJO	CA		04/06/2015	3.900	868,808	0	0	0	0	0	1,177,470	04/06/2015
A2091606		VAN NUYS	CA		12/16/2002	6.500	253,367	0	0	0	0	0	722,000	12/31/2014
A2091607		VAN NUYS	CA		12/16/2002	6.500	253,367	0	0	0	0	0	858,000	12/31/2014
A6112701		VAN NUYS	CA		02/16/2007	6.250	719,866	0	0	0	0	0	868,020	12/31/2014
A6112702		VAN NUYS	CA		02/16/2007	6.250	678,770	0	0	0	0	0	1,040,910	12/31/2014
A9032701		VAN NUYS	CA		06/10/2009	6.875	1,252,981	0	0	0	0	0	1,503,890	12/31/2014
B1042102		VAN NUYS	CA		07/06/2011	5.750	337,129	0	0	0	0	0	439,274	12/31/2014
B1062802		VAN NUYS	CA		10/11/2011	5.625	537,793	0	0	0	0	0	1,431,700	12/31/2014
B2010504		VAN NUYS	CA		03/15/2012	5.125	1,027,746	0	0	0	0	0	1,745,149	12/31/2014
B2031401		VAN NUYS	CA		07/06/2012	4.875	207,635	0	0	0	0	0	323,468	12/31/2014
B2051105		VAN NUYS	CA		07/13/2012	4.625	431,109	0	0	0	0	0	631,764	12/31/2014
B2100301		VAN NUYS	CA		11/29/2012	4.875	278,592	0	0	0	0	0	559,160	12/31/2014
B3032801		VAN NUYS	CA		05/29/2013	4.375	1,785,061	0	0	0	0	0	2,688,866	12/31/2014
B3043001		VAN NUYS	CA		07/15/2013	4.250	1,470,244	0	0	0	0	0	2,497,380	12/31/2014
B4010803		VAN NUYS	CA		02/27/2014	5.000	555,624	0	0	0	0	0	777,584	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4012901		VAN NUYS	CA		03/31/2014	5.250	779,524	0	0	0	0	0	1,004,454	12/31/2014
B4050601		VAN NUYS	CA		07/30/2014	4.375	778,483	0	0	0	0	0	1,217,134	12/31/2014
B5081101		VAN NUYS	CA		10/29/2015	4.500	910,950	0	0	0	0	0	1,362,933	10/29/2015
A2061804		VENICE	CA		09/03/2002	7.500	501,749	0	0	0	0	0	2,904,000	12/31/2014
A3021915		VENTURA	CA		05/15/2003	6.375	168,197	0	0	0	0	0	1,718,000	12/31/2014
A3062706		VENTURA	CA		09/16/2003	5.750	732,581	0	0	0	0	0	1,273,470	12/31/2014
A4032302		VENTURA	CA		05/10/2004	4.500	473,702	0	0	0	0	0	445,000	12/31/2014
A4100114		VENTURA	CA		02/01/2005	5.625	12,857	0	0	0	0	0	66,000	12/31/2014
A6011204		VENTURA	CA		03/16/2006	5.750	536,701	0	0	0	0	0	1,003,600	12/31/2014
A7040606		VENTURA	CA		10/03/2007	6.000	426,755	0	0	0	0	0	1,323,129	12/31/2014
A7040607		VENTURA	CA		10/03/2007	6.000	102,538	0	0	0	0	0	436,750	12/31/2014
A8110702		VENTURA	CA		01/14/2009	7.250	1,035,916	0	0	0	0	0	1,688,788	12/31/2014
B0071902		VENTURA	CA		10/25/2010	6.000	524,184	0	0	0	0	0	1,194,090	12/31/2014
B1110404		VENTURA	CA		02/17/2012	5.500	332,757	0	0	0	0	0	635,910	12/31/2014
B1113001		VENTURA	CA		02/23/2012	5.625	188,362	0	0	0	0	0	404,584	12/31/2014
B2061901		VENTURA	CA		08/30/2012	5.000	920,899	0	0	0	0	0	1,617,720	12/31/2014
B4050702		VENTURA	CA		09/18/2014	4.750	851,726	0	0	0	0	0	1,370,460	12/31/2014
B4051603		VENTURA	CA		07/29/2014	4.875	680,233	0	0	0	0	0	1,725,000	12/31/2014
B5010805		VERNON	CA		04/17/2015	4.500	471,834	0	0	0	0	0	937,170	04/17/2015
A6040601		VICTORVILLE	CA		12/31/2006	6.750	125,382	0	0	0	0	0	153,199	12/31/2014
B1022802		VICTORVILLE	CA		05/31/2011	6.000	1,532,020	0	0	0	0	0	1,508,283	12/31/2014
B2022705		VICTORVILLE	CA		04/23/2012	5.750	481,002	0	0	0	0	0	628,260	12/31/2014
B2082704		VICTORVILLE	CA		11/01/2012	4.375	692,745	0	0	0	0	0	949,410	12/31/2014
A4082704		VISALIA	CA		12/28/2004	6.250	710,404	0	0	0	0	0	1,758,720	12/31/2014
B0122202		VISALIA	CA		02/24/2011	6.375	1,168,479	0	0	0	0	0	2,299,000	12/31/2014
B0071303		VISTA	CA		09/23/2010	4.250	163,784	0	0	0	0	0	272,800	12/31/2014
B1040702		VISTA	CA		06/20/2011	6.000	684,916	0	0	0	0	0	1,190,530	12/31/2014
B1050301		VISTA	CA		06/10/2011	5.375	965,475	0	0	0	0	0	1,526,280	12/31/2014
B3041505		VISTA	CA		07/10/2013	4.375	2,024,102	0	0	0	0	0	5,271,728	12/31/2014
B3050201		VISTA	CA		07/01/2013	4.500	798,405	0	0	0	0	0	1,207,008	12/31/2014
B4021802		VISTA	CA		05/12/2014	5.375	1,466,382	0	0	0	0	0	2,328,100	12/31/2014
B4042901		VISTA	CA		06/16/2014	3.875	938,168	0	0	0	0	0	1,293,273	12/31/2014
B5012701		VISTA	CA		03/23/2015	4.125	1,795,164	0	0	0	0	0	2,839,200	03/23/2015
A9101305		WALNUT	CA		12/16/2009	7.875	380,100	0	0	0	0	0	598,580	12/31/2014
A3041107		WALNUT CREEK	CA		07/08/2003	6.250	163,347	0	0	0	0	0	1,003,680	12/31/2014
A4101905		WALNUT CREEK	CA		01/11/2005	5.875	299,235	0	0	0	0	0	639,030	12/31/2014
B0060105		WALNUT CREEK	CA		07/14/2010	7.125	485,820	0	0	0	0	0	752,978	12/31/2014
B0121004		WALNUT CREEK	CA		02/24/2011	5.875	4,517,722	0	0	0	0	0	7,206,000	12/31/2014
B1120704	CF	WALNUT CREEK	CA		02/09/2012	5.750	1,835,343	0	0	0	0	0	2,623,016	12/31/2014
A4110807		WEST COVINA	CA		01/31/2005	4.375	630,501	0	0	0	0	0	1,778,370	12/31/2014
A8111202		WEST COVINA	CA		01/27/2009	7.250	194,236	0	0	0	0	0	684,332	12/31/2014
B4122904		WEST COVINA	CA		02/26/2015	4.375	3,289,035	0	0	0	0	0	4,460,720	02/26/2015
B2030803		WEST HILLS	CA		05/01/2012	5.500	1,667,012	0	0	0	0	0	2,874,900	12/31/2014
A7070603		WEST HOLLYWOOD	CA		09/18/2007	6.600	1,264,123	0	0	0	0	0	1,371,390	12/31/2014
B2010503	CF	WEST HOLLYWOOD	CA		03/08/2012	5.000	4,105,141	0	0	0	0	0	8,109,997	12/31/2014
B2040202		WEST HOLLYWOOD	CA		06/19/2012	5.000	1,059,044	0	0	0	0	0	2,190,078	12/31/2014
B2062003		WEST HOLLYWOOD	CA		09/06/2012	4.750	2,550,332	0	0	0	0	0	4,561,082	12/31/2014
B3050801		WEST HOLLYWOOD	CA		07/23/2013	4.250	1,323,208	0	0	0	0	0	2,169,842	12/31/2014
B3062503		WEST HOLLYWOOD	CA		09/17/2013	5.000	607,206	0	0	0	0	0	1,169,820	12/31/2014
B4041402		WEST HOLLYWOOD	CA		06/26/2014	5.125	1,046,130	0	0	0	0	0	1,540,435	12/31/2014
A9021902		WEST SACRAMENTO	CA		04/28/2009	6.750	341,566	0	0	0	0	0	933,592	12/31/2014
B1051101		WEST SACRAMENTO	CA		11/15/2011	6.250	1,238,358	0	0	0	0	0	2,793,494	12/31/2014
A6120806		WESTCHESTER	CA		01/29/2007	6.125	572,305	0	0	0	0	0	792,030	12/31/2014
A2091802		WESTMINSTER	CA		11/20/2002	7.000	279,293	0	0	0	0	0	778,240	12/31/2014
A5120101		WESTMINSTER	CA		12/31/2006	5.875	13,319	0	0	0	0	0	668,610	12/31/2014
B3062107		WESTMINSTER	CA		02/05/2014	5.250	1,064,809	0	0	0	0	0	1,540,816	12/31/2014
B5050806		WESTMINSTER	CA		07/31/2015	4.750	2,100,016	0	0	0	0	0	3,755,104	07/31/2015
B0010501		WHITTIER	CA		04/12/2010	7.000	1,216,534	0	0	0	0	0	2,383,986	12/31/2014
B0072003		WHITTIER	CA		10/14/2010	6.250	223,304	0	0	0	0	0	369,315	12/31/2014
B2081304		WHITTIER	CA		11/14/2012	4.875	1,314,799	0	0	0	0	0	2,502,500	12/31/2014
B3051604		WHITTIER	CA		08/12/2013	4.500	570,937	0	0	0	0	0	1,270,920	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4030504		WHITTIER	CA		05/22/2014	4.750	1,822,231	0	0	0	0	0	2,536,230	12/31/2014
B1060902		WILDOMAR	CA		07/25/2011	5.750	2,220,340	0	0	0	0	0	3,773,968	12/31/2014
B2043001		WILDOMAR	CA		06/08/2012	5.250	621,393	0	0	0	0	0	1,207,602	12/31/2014
B3100201		WILDOMAR	CA		01/02/2014	5.375	819,627	0	0	0	0	0	1,551,978	12/31/2014
B3122604		WILMINGTON	CA		03/05/2014	5.500	232,519	0	0	0	0	0	404,206	12/31/2014
A4012004		WOODLAND	CA		05/03/2004	5.375	18,279	0	0	0	0	0	25,700	12/31/2014
A5062203		WOODLAND	CA		09/06/2005	5.750	212,356	0	0	0	0	0	603,840	12/31/2014
A9020305		WOODLAND	CA		04/01/2009	6.875	666,629	0	0	0	0	0	1,324,580	12/31/2014
A3041109		WOODLAND HILLS	CA		07/02/2003	6.500	382,691	0	0	0	0	0	1,174,530	12/31/2014
A8050603		WOODLAND HILLS	CA		07/15/2008	6.375	99,373	0	0	0	0	0	696,000	12/31/2014
B0052501		WOODLAND HILLS	CA		10/01/2010	6.500	613,290	0	0	0	0	0	1,385,388	12/31/2014
B1070619	CF	WOODLAND HILLS	CA		09/29/2011	6.000	1,615,122	0	0	0	0	0	2,533,718	12/31/2014
B3031810	CF	WOODLAND HILLS	CA		05/30/2013	4.500	2,639,036	0	0	0	0	0	5,383,195	12/31/2014
B3071101		WOODLAND HILLS	CA		09/24/2013	5.125	584,132	0	0	0	0	0	1,077,300	12/31/2014
B4021804		WOODLAND HILLS	CA		05/01/2014	5.000	839,836	0	0	0	0	0	1,764,090	12/31/2014
A2013103		YORBA LINDA	CA		05/01/2002	7.750	61,526	0	0	0	0	0	1,443,300	12/31/2014
B2013104		YORBA LINDA	CA		04/12/2012	4.875	358,884	0	0	0	0	0	856,509	12/31/2014
B1022801		YUBA CITY	CA		04/15/2011	6.375	433,324	0	0	0	0	0	736,000	12/31/2014
A6080701		YUCCA VALLEY	CA		09/28/2006	6.625	1,107,267	0	0	0	0	0	1,914,498	12/31/2014
B1012705		YUCCA VALLEY	CA		04/25/2011	6.625	610,632	0	0	0	0	0	829,816	12/31/2014
A6020203		ARVADA	CO		12/31/2006	6.250	96,695	0	0	0	0	0	205,219	12/31/2014
A6031005		ARVADA	CO		12/31/2006	6.125	338,896	0	0	0	0	0	700,230	12/31/2014
B1031402		ASPEN	CO		05/12/2011	6.000	6,201,147	0	0	0	0	0	8,533,854	12/31/2014
A4072205		AURORA	CO		09/29/2004	6.250	524,751	0	0	0	0	0	3,009,000	12/31/2014
A5092102		AURORA	CO		12/31/2006	5.500	318,716	0	0	0	0	0	1,109,760	12/31/2014
A7110501		AURORA	CO		01/30/2008	6.250	194,774	0	0	0	0	0	393,011	12/31/2014
A7112105		AURORA	CO		01/22/2008	6.250	564,915	0	0	0	0	0	995,923	12/31/2014
B1111701		AURORA	CO		01/31/2012	6.000	493,548	0	0	0	0	0	977,000	12/31/2014
B2031309		AURORA	CO		06/26/2012	4.875	548,746	0	0	0	0	0	779,328	12/31/2014
B2051602		AURORA	CO		07/19/2012	4.600	1,159,256	0	0	0	0	0	1,745,884	12/31/2014
B3031401	CF	AURORA	CO		05/30/2013	4.625	1,903,968	0	0	0	0	0	2,673,845	12/31/2014
B3051302		AURORA	CO		07/30/2013	4.375	354,110	0	0	0	0	0	583,776	12/31/2014
B5072707		AURORA	CO		10/05/2015	4.625	278,549	0	0	0	0	0	411,723	10/05/2015
A8041803		BOULDER	CO		06/12/2008	6.750	155,141	0	0	0	0	0	582,884	12/31/2014
B1070603	CF	BOULDER	CO		09/16/2011	6.375	1,590,783	0	0	0	0	0	3,030,720	12/31/2014
B2091105	CF	BOULDER	CO		11/08/2012	4.750	1,626,795	0	0	0	0	0	2,209,900	06/01/2015
B3022707		BOULDER	CO		04/29/2013	4.375	725,144	0	0	0	0	0	992,303	12/31/2014
A4111902		BROOMFIELD	CO		02/07/2005	4.500	428,100	0	0	0	0	0	736,440	12/31/2014
B2042404		CASTLE ROCK	CO		06/14/2012	4.875	412,414	0	0	0	0	0	981,288	12/31/2014
B2101807		CASTLE ROCK	CO		12/21/2012	5.500	312,923	0	0	0	0	0	503,370	12/31/2014
A4090909		CENTENNIAL	CO		11/15/2004	4.250	529,323	0	0	0	0	0	734,000	12/31/2014
B1033105		CENTENNIAL	CO		06/30/2011	5.750	723,258	0	0	0	0	0	1,093,500	12/31/2014
B2032601		CENTENNIAL	CO		05/17/2012	5.125	1,436,450	0	0	0	0	0	1,895,880	12/31/2014
B2051002	CF	CENTENNIAL	CO		07/19/2012	4.750	1,908,476	0	0	0	0	0	2,740,220	12/31/2014
B4010801		CENTENNIAL	CO		03/17/2014	4.500	462,673	0	0	0	0	0	1,251,492	12/31/2014
W5101901		CENTENNIAL	CO		11/23/2015	6.750	5,990,679	0	0	0	0	0	10,012,000	11/23/2015
A3010902		COLORADO SPRINGS	CO		12/31/2006	5.500	546,265	0	0	0	0	0	622,200	12/31/2014
A4040502		COLORADO SPRINGS	CO		06/30/2004	5.875	629,863	0	0	0	0	0	1,352,000	12/31/2014
A5042204		COLORADO SPRINGS	CO		07/12/2005	4.000	471,220	0	0	0	0	0	1,582,020	12/31/2014
A5121602		COLORADO SPRINGS	CO		02/07/2006	6.125	832,877	0	0	0	0	0	1,728,195	12/31/2014
A6070708		COLORADO SPRINGS	CO		09/15/2006	6.750	267,058	0	0	0	0	0	465,813	12/31/2014
A6090701		COLORADO SPRINGS	CO		11/03/2006	6.375	557,968	0	0	0	0	0	812,940	05/22/2015
A6102701		COLORADO SPRINGS	CO		01/17/2007	5.750	1,342,758	0	0	0	0	0	747,660	12/31/2014
A7051808		COLORADO SPRINGS	CO		07/27/2007	6.125	374,482	0	0	0	0	0	527,340	12/31/2014
A7070602		COLORADO SPRINGS	CO		09/10/2007	6.500	760,030	0	0	0	0	0	726,750	12/31/2014
A7071103		COLORADO SPRINGS	CO		09/24/2007	6.625	254,035	0	0	0	0	0	285,600	12/31/2014
A8020101		COLORADO SPRINGS	CO		04/09/2008	4.875	592,656	0	0	0	0	0	1,420,800	12/31/2014
A8082902		COLORADO SPRINGS	CO		11/10/2008	6.500	1,819,555	0	0	0	0	0	2,267,450	12/31/2014
A9072101		COLORADO SPRINGS	CO		08/28/2009	8.000	308,305	0	0	0	0	0	549,585	12/31/2014
B0120701		COLORADO SPRINGS	CO		02/10/2011	6.375	1,728,291	0	0	0	0	0	2,358,000	12/31/2014
B1082904		COLORADO SPRINGS	CO		10/28/2011	6.000	767,677	0	0	0	0	0	1,463,946	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2102501		COLORADO SPRINGS	CO		12/19/2012	5.375	604,038	0	0	0	0	0	717,570	12/31/2014
B5022402		COLORADO SPRINGS	CO		04/28/2015	4.125	526,785	0	0	0	0	0	714,492	04/28/2015
B5050401		COLORADO SPRINGS	CO		09/01/2015	4.625	706,386	0	0	0	0	0	960,275	09/01/2015
B2042302		COMMERCE CITY	CO		07/18/2012	5.250	154,054	0	0	0	0	0	182,192	12/31/2014
B3013001		COMMERCE CITY	CO		03/28/2013	4.750	506,530	0	0	0	0	0	1,154,367	12/31/2014
A7041602		DELTA	CO		07/24/2007	6.625	304,960	0	0	0	0	0	362,059	12/31/2014
A1111507		DENVER	CO		02/04/2002	7.500	863,713	0	0	0	0	0	1,711,000	12/31/2014
A2071901		DENVER	CO		10/23/2002	4.625	669,023	0	0	0	0	0	2,456,000	12/31/2014
A3082501		DENVER	CO		10/28/2003	7.125	55,529	0	0	0	0	0	912,000	12/31/2014
A5060702		DENVER	CO		08/25/2005	5.375	2,802,747	0	0	0	0	0	5,030,000	12/31/2014
A5071401		DENVER	CO		02/23/2006	5.750	389,069	0	0	0	0	0	1,667,250	12/31/2014
A5120602		DENVER	CO		01/25/2006	6.625	110,499	0	0	0	0	0	187,170	12/31/2014
A6121101		DENVER	CO		02/16/2007	6.625	388,166	0	0	0	0	0	889,440	12/31/2014
A7091103		DENVER	CO		12/13/2007	4.500	987,656	0	0	0	0	0	2,124,497	12/31/2014
A7120412		DENVER	CO		01/18/2008	6.250	1,527,827	0	0	0	0	0	2,661,180	12/31/2014
A8082009		DENVER	CO		10/02/2008	4.875	404,230	0	0	0	0	0	633,600	12/31/2014
B1030103		DENVER	CO		04/22/2011	6.625	240,565	0	0	0	0	0	338,552	12/31/2014
B1030104		DENVER	CO		04/27/2011	5.750	1,463,893	0	0	0	0	0	2,126,656	12/31/2014
B1030105		DENVER	CO		04/22/2011	6.625	276,755	0	0	0	0	0	414,036	12/31/2014
B1030106		DENVER	CO		04/22/2011	6.625	487,965	0	0	0	0	0	764,154	12/31/2014
B1031604		DENVER	CO		07/08/2011	6.250	436,304	0	0	0	0	0	851,488	12/31/2014
B1052502		DENVER	CO		07/21/2011	6.250	546,095	0	0	0	0	0	869,528	12/31/2014
B1052503		DENVER	CO		07/21/2011	6.250	415,775	0	0	0	0	0	601,634	12/31/2014
B1062402		DENVER	CO		09/01/2011	5.750	882,592	0	0	0	0	0	1,329,112	12/31/2014
B1070602		DENVER	CO		09/22/2011	5.750	485,044	0	0	0	0	0	704,462	12/31/2014
B1070604		DENVER	CO		09/26/2011	6.250	415,310	0	0	0	0	0	727,012	12/31/2014
B1071202		DENVER	CO		09/27/2011	5.750	844,649	0	0	0	0	0	1,157,544	12/31/2014
B1110102		DENVER	CO		12/13/2011	5.875	249,576	0	0	0	0	0	414,920	12/31/2014
B2031602		DENVER	CO		06/06/2012	5.625	414,797	0	0	0	0	0	471,636	12/31/2014
B2042502		DENVER	CO		06/29/2012	4.625	2,024,830	0	0	0	0	0	2,850,377	05/18/2015
B2042502-1		DENVER	CO		05/18/2015	4.625	586,267	0	0	0	0	0	825,295	05/18/2015
B2051104		DENVER	CO		07/03/2012	5.375	485,452	0	0	0	0	0	725,144	12/31/2014
B2071901		DENVER	CO		09/18/2012	5.250	761,336	0	0	0	0	0	1,066,972	12/31/2014
B2082803		DENVER	CO		11/21/2012	4.875	481,733	0	0	0	0	0	981,750	12/31/2014
B2082804		DENVER	CO		11/21/2012	4.875	1,150,450	0	0	0	0	0	2,167,550	12/31/2014
B2091001		DENVER	CO		11/15/2012	5.125	324,314	0	0	0	0	0	591,360	12/31/2014
B2101808		DENVER	CO		12/21/2012	5.625	248,683	0	0	0	0	0	401,268	12/31/2014
B2111602		DENVER	CO		01/10/2013	5.125	347,276	0	0	0	0	0	502,554	12/31/2014
B2122001		DENVER	CO		02/20/2013	4.125	463,267	0	0	0	0	0	1,810,466	12/31/2014
B3011503		DENVER	CO		02/26/2013	4.875	578,339	0	0	0	0	0	913,568	12/31/2014
B3030503		DENVER	CO		05/15/2013	4.125	395,581	0	0	0	0	0	772,247	12/31/2014
B3040401		DENVER	CO		06/14/2013	4.750	396,124	0	0	0	0	0	575,050	12/31/2014
B3040402		DENVER	CO		06/14/2013	4.750	924,298	0	0	0	0	0	1,479,475	12/31/2014
B3040403		DENVER	CO		06/14/2013	4.750	997,659	0	0	0	0	0	1,517,450	12/31/2014
B3050204		DENVER	CO		07/19/2013	4.750	1,069,997	0	0	0	0	0	1,568,448	12/31/2014
B3071802		DENVER	CO		09/30/2013	5.750	629,804	0	0	0	0	0	913,976	12/31/2014
B4010302		DENVER	CO		03/10/2014	5.750	426,471	0	0	0	0	0	585,340	12/31/2014
B4030701		DENVER	CO		05/12/2014	5.250	1,360,106	0	0	0	0	0	1,893,630	12/31/2014
B4091201		DENVER	CO		11/07/2014	4.750	202,770	0	0	0	0	0	333,370	12/31/2014
B4091702		DENVER	CO		01/05/2015	4.875	918,314	0	0	0	0	0	1,255,372	01/05/2015
B5021002		DENVER	CO		06/04/2015	4.125	448,543	0	0	0	0	0	714,935	06/04/2015
B5050402		DENVER	CO		07/16/2015	5.000	533,012	0	0	0	0	0	715,520	07/16/2015
B5060403		DENVER	CO		08/14/2015	4.500	2,362,774	0	0	0	0	0	3,197,860	08/22/2015
W5021101		DENVER	CO		05/13/2015	5.000	10,000,000	0	0	0	0	0	36,700,000	05/13/2015
B1021703		ENGLEWOOD	CO		03/17/2011	5.875	1,131,832	0	0	0	0	0	1,550,000	12/31/2014
B2051103		ENGLEWOOD	CO		07/03/2012	5.375	395,553	0	0	0	0	0	637,560	12/31/2014
B2060601		ENGLEWOOD	CO		09/27/2012	4.875	598,914	0	0	0	0	0	920,778	12/31/2014
B2110601		ENGLEWOOD	CO		01/10/2013	5.125	347,276	0	0	0	0	0	503,123	12/31/2014
B2111603		ENGLEWOOD	CO		01/10/2013	5.000	579,069	0	0	0	0	0	1,210,905	12/31/2014
B3011802		ENGLEWOOD	CO		03/12/2013	4.875	1,055,322	0	0	0	0	0	1,592,555	12/31/2014
B3103002		ENGLEWOOD	CO		01/07/2014	5.750	826,774	0	0	0	0	0	1,168,837	12/31/2014

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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		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
B5031903		ENGLEWOOD	CO		05/15/2015	4.625	711,661	0	0	0	0	0	959,418	05/15/2015
B5031904		ENGLEWOOD	CO		05/15/2015	4.625	549,918	0	0	0	0	0	742,944	05/15/2015
B5050403		ENGLEWOOD	CO		07/16/2015	5.000	471,510	0	0	0	0	0	632,272	07/16/2015
W4101601		ENGLEWOOD	CO		11/21/2014	6.375	4,350,580	0	0	0	0	0	6,828,000	12/31/2014
A5060601		FIRESTONE	CO		08/24/2005	5.750	521,274	0	0	0	0	0	922,610	12/31/2014
A4020601		FORT COLLINS	CO		04/20/2004	5.875	213,537	0	0	0	0	0	1,161,780	12/31/2014
A8080806		FORT COLLINS	CO		10/28/2008	7.125	2,970,628	0	0	0	0	0	5,242,424	12/31/2014
B0072903		FREDERICK	CO		10/20/2010	5.750	548,353	0	0	0	0	0	1,156,230	12/31/2014
B2091103		GLENWOOD SPRINGS	CO		11/29/2012	3.875	1,073,308	0	0	0	0	0	1,781,780	12/31/2014
B2091104	CF	GOLDEN	CO		11/08/2012	4.750	2,154,546	0	0	0	0	0	3,654,420	12/31/2014
B5071001		GOLDEN	CO		09/17/2015	4.500	512,885	0	0	0	0	0	690,475	09/17/2015
A8061308		GREELEY	CO		08/25/2008	4.250	235,157	0	0	0	0	0	350,095	12/31/2014
A3060302		GREENWOOD VILLAGE	CO		08/14/2003	6.000	204,867	0	0	0	0	0	1,394,000	12/31/2014
A6122303		HENDERSON	CO		03/29/2007	6.625	1,239,063	0	0	0	0	0	2,008,890	12/31/2014
B2053101		LAFAYETTE	CO		10/05/2012	5.250	1,985,327	0	0	0	0	0	3,038,913	12/31/2014
B4021202		LAFAYETTE	CO		03/27/2014	5.000	656,526	0	0	0	0	0	916,000	12/31/2014
B4021203		LAFAYETTE	CO		03/27/2014	5.000	308,956	0	0	0	0	0	449,000	12/31/2014
A7022602		LAKEWOOD	CO		05/02/2007	6.000	494,841	0	0	0	0	0	985,830	12/31/2014
A8050801		LAKEWOOD	CO		09/30/2008	4.375	744,396	0	0	0	0	0	1,050,544	12/31/2014
A1111302		LITTLETON	CO		01/16/2002	7.750	59,386	0	0	0	0	0	1,070,000	12/31/2014
A6120403		LITTLETON	CO		01/26/2007	5.875	477,080	0	0	0	0	0	740,010	12/31/2014
A9042704		LITTLETON	CO		07/17/2009	4.750	85,822	0	0	0	0	0	258,110	12/31/2014
B1071401		LITTLETON	CO		09/29/2011	6.500	326,642	0	0	0	0	0	917,334	12/31/2014
B2052203		LITTLETON	CO		08/02/2012	5.125	445,273	0	0	0	0	0	703,391	12/31/2014
B2102204		LITTLETON	CO		12/19/2012	4.750	808,779	0	0	0	0	0	1,334,466	12/31/2014
W5032401		LITTLETON	CO		05/21/2015	5.625	7,541,881	0	0	0	0	0	10,756,231	05/21/2015
A9120302		LONE TREE	CO		01/29/2010	6.750	1,574,601	0	0	0	0	0	4,411,696	12/31/2014
A6120802		LONGMONT	CO		02/01/2007	6.125	338,268	0	0	0	0	0	364,650	12/31/2014
A7033002		LONGMONT	CO		06/15/2007	6.000	575,529	0	0	0	0	0	1,019,490	12/31/2014
B5012201		LONGMONT	CO		04/06/2015	4.000	526,654	0	0	0	0	0	712,890	04/06/2015
A4030303		LOUISVILLE	CO		05/11/2004	4.250	411,799	0	0	0	0	0	1,052,640	12/31/2014
B5030605		LOVELAND	CO		05/15/2015	4.000	4,071,713	0	0	0	0	0	7,906,860	05/15/2015
B4041403		NORTHGLENN	CO		06/18/2014	4.750	403,929	0	0	0	0	0	557,278	12/31/2014
A6070601		PARKER	CO		09/08/2006	6.875	445,714	0	0	0	0	0	764,748	12/31/2014
B2042405		PARKER	CO		06/14/2012	4.875	568,380	0	0	0	0	0	797,148	12/31/2014
B2042406		PARKER	CO		06/14/2012	4.875	541,955	0	0	0	0	0	754,974	12/31/2014
B2051102		PARKER	CO		06/27/2012	5.000	225,047	0	0	0	0	0	469,854	12/31/2014
B2052202		PARKER	CO		08/02/2012	5.375	1,214,593	0	0	0	0	0	2,064,179	12/31/2014
B2062802		PARKER	CO		08/30/2012	4.750	881,789	0	0	0	0	0	1,226,771	12/31/2014
B5011601		PARKER	CO		02/27/2015	3.875	944,630	0	0	0	0	0	1,288,340	02/27/2015
A8080805		PLATTEVILLE	CO		10/28/2008	7.125	509,600	0	0	0	0	0	948,248	12/31/2014
A7080705		PUEBLO	CO		10/05/2007	6.600	509,521	0	0	0	0	0	582,624	12/31/2014
B4082501		PUEBLO	CO		12/05/2014	4.500	386,404	0	0	0	0	0	586,670	12/31/2014
A2070301		THORNTON	CO		12/02/2002	4.375	928,521	0	0	0	0	0	2,434,000	12/31/2014
B4071701		THORNTON	CO		09/26/2014	4.000	136,327	0	0	0	0	0	392,756	12/31/2014
A7050103		WESTMINSTER	CO		07/18/2007	6.250	383,139	0	0	0	0	0	654,412	12/31/2014
A8061001		WESTMINSTER	CO		08/27/2008	7.000	1,119,219	0	0	0	0	0	1,534,850	12/31/2014
B0080302		WESTMINSTER	CO		10/14/2010	6.000	292,764	0	0	0	0	0	669,204	12/31/2014
B2061801		WESTMINSTER	CO		08/13/2012	4.625	1,064,112	0	0	0	0	0	1,551,901	12/31/2014
A4031803		WHEAT RIDGE	CO		05/18/2004	5.125	1,158,989	0	0	0	0	0	2,478,000	12/31/2014
A5101206		WHEAT RIDGE	CO		12/31/2006	6.250	100,180	0	0	0	0	0	357,510	12/31/2014
A7033001		WHEAT RIDGE	CO		05/29/2007	5.250	410,218	0	0	0	0	0	582,930	12/31/2014
A6010501		WINDSOR	CO		12/31/2006	6.000	139,183	0	0	0	0	0	634,950	12/31/2014
B3013003		WOODLAND PARK	CO		08/29/2013	5.000	791,022	0	0	0	0	0	1,273,000	12/31/2014
A8061208		BETHEL	CT		08/12/2008	6.875	245,602	0	0	0	0	0	282,469	12/31/2014
A7121902		DANBURY	CT		02/12/2008	6.500	632,889	0	0	0	0	0	708,512	12/31/2014
A7021604		KENT	CT		04/26/2007	6.250	219,267	0	0	0	0	0	337,620	12/31/2014
A3101002		NORWALK	CT		02/12/2004	4.250	434,195	0	0	0	0	0	1,046,010	12/31/2014
B0080612		STRATFORD	CT		10/26/2010	4.125	163,423	0	0	0	0	0	467,712	12/31/2014
A8112602		WINDSOR	CT		01/30/2009	4.500	378,030	0	0	0	0	0	1,468,475	12/31/2014
A8081501		WINDSOR LOCKS	CT		10/06/2008	6.875	1,400,537	0	0	0	0	0	1,532,891	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A8081501A		WINDSOR LOCKS	CT		10/20/2015	10.875	5,997	0	0	0	0	0	6,564	12/31/2014
A2090401		WASHINGTON	DC		11/20/2002	6.750	877,623	0	0	0	0	0	2,944,640	12/31/2014
A4040226		WASHINGTON	DC		07/30/2004	5.625	609,440	0	0	0	0	0	3,901,000	12/31/2014
A5030402		WASHINGTON	DC		06/29/2005	6.375	897,338	0	0	0	0	0	1,904,850	12/31/2014
A5091206		WASHINGTON	DC		12/05/2005	5.875	842,200	0	0	0	0	0	1,686,060	12/31/2014
B0040901		WASHINGTON	DC		06/22/2010	4.000	379,586	0	0	0	0	0	736,032	12/31/2014
B1011106		WASHINGTON	DC		03/11/2011	6.250	539,830	0	0	0	0	0	2,014,000	12/31/2014
B1110901		WASHINGTON	DC		12/22/2011	5.500	704,218	0	0	0	0	0	4,236,694	12/31/2014
B3070302		WASHINGTON	DC		09/26/2013	5.000	454,325	0	0	0	0	0	677,768	12/31/2014
B4110602		WASHINGTON	DC		01/23/2015	5.125	571,134	0	0	0	0	0	803,212	01/23/2015
B4121201		WASHINGTON	DC		03/16/2015	4.000	3,781,121	0	0	0	0	0	6,169,884	03/16/2015
B4121702		WASHINGTON	DC		02/25/2015	4.750	1,019,488	0	0	0	0	0	1,598,770	02/25/2015
B5040301		WASHINGTON	DC		05/26/2015	3.875	6,874,986	0	0	0	0	0	14,044,758	06/09/2015
B5080401		WASHINGTON	DC		09/25/2015	4.500	764,022	0	0	0	0	0	1,022,400	09/25/2015
A5050901		BEAR	DE		08/05/2005	4.375	851,026	0	0	0	0	0	1,513,775	12/31/2014
B0120815		DOVER	DE		03/21/2011	5.750	990,010	0	0	0	0	0	2,042,000	12/31/2014
B0120817		HARRINGTON	DE		03/21/2011	5.750	1,500,072	0	0	0	0	0	1,936,000	12/31/2014
A7022805		LEWES	DE		05/10/2007	6.375	238,892	0	0	0	0	0	481,440	12/31/2014
A7022806		LEWES	DE		05/10/2007	6.375	238,892	0	0	0	0	0	403,920	12/31/2014
A1082202		NEW CASTLE	DE		11/29/2001	5.500	613,406	0	0	0	0	0	2,606,000	12/31/2014
B1101301		ALTAMONTE SPRINGS	FL		12/20/2011	4.125	600,211	0	0	0	0	0	996,628	12/31/2014
B5090904		APOPKA	FL		12/23/2015	4.375	1,025,000	0	0	0	0	0	1,387,000	12/23/2015
A7021202		ATLANTIC BEACH	FL		04/24/2007	5.750	452,529	0	0	0	0	0	596,190	12/31/2014
B0120802		ATLANTIS	FL		03/01/2011	6.000	1,569,422	0	0	0	0	0	2,364,870	12/31/2014
B3013101		AUBURNDALE	FL		04/22/2013	4.625	652,810	0	0	0	0	0	936,354	12/31/2014
A6020903		BARTOW	FL		12/31/2006	6.125	173,425	0	0	0	0	0	510,510	12/31/2014
B5072705		BOCA RATON	FL		10/05/2015	4.625	502,791	0	0	0	0	0	677,781	10/05/2015
B5030506		BRADENTON	FL		06/01/2015	3.750	2,161,473	0	0	0	0	0	2,949,673	06/01/2015
B2100103		BRANDON	FL		12/14/2012	4.750	1,401,492	0	0	0	0	0	3,008,796	12/31/2014
B2122104		BRANDON	FL		03/20/2013	4.500	815,003	0	0	0	0	0	1,507,744	12/31/2014
B2013101		BROOKSVILLE	FL		03/28/2012	5.250	1,580,574	0	0	0	0	0	2,619,318	12/31/2014
B5030508		BUSHNELL	FL		06/01/2015	3.750	2,025,240	0	0	0	0	0	2,737,300	06/01/2015
A4031703		CAPE CORAL	FL		06/16/2004	5.750	834,730	0	0	0	0	0	1,781,000	12/31/2014
B5031901		CAPE CORAL	FL		06/15/2015	4.500	1,474,541	0	0	0	0	0	2,220,504	06/15/2015
B2113002		CASSELBERRY	FL		01/30/2013	4.750	1,224,782	0	0	0	0	0	2,757,225	12/31/2014
A5070602		CHIEFLAND	FL		09/22/2005	5.625	641,298	0	0	0	0	0	1,554,480	12/31/2014
A3051907		CLEARWATER	FL		08/14/2003	6.250	427,372	0	0	0	0	0	993,000	12/31/2014
A4112403		CLEARWATER	FL		02/17/2005	4.750	225,457	0	0	0	0	0	477,870	12/31/2014
A5061303		CLEARWATER	FL		08/31/2005	5.500	203,363	0	0	0	0	0	724,710	12/31/2014
B3090501		CLEARWATER	FL		11/22/2013	5.375	514,184	0	0	0	0	0	898,938	12/31/2014
A4120203		CLERMONT	FL		03/24/2005	5.875	249,225	0	0	0	0	0	1,346,000	12/31/2014
A8021104		COCONUT CREEK	FL		04/25/2008	6.125	1,271,531	0	0	0	0	0	1,747,200	12/31/2014
A4040230		CORAL GABLES	FL		07/08/2004	4.625	570,346	0	0	0	0	0	1,050,983	07/15/2015
A4040230-2		CORAL GABLES	FL		07/15/2015	4.625	605,639	0	0	0	0	0	1,116,017	07/15/2015
A6040405		CORAL GABLES	FL		12/31/2006	6.500	92,074	0	0	0	0	0	367,781	12/31/2014
A7112701		CORAL GABLES	FL		01/18/2008	4.750	229,494	0	0	0	0	0	329,287	12/31/2014
A8022214		CORAL GABLES	FL		05/12/2008	6.250	496,341	0	0	0	0	0	612,153	12/31/2014
A8022215		CORAL GABLES	FL		05/12/2008	6.250	188,418	0	0	0	0	0	287,672	12/31/2014
A8022216		CORAL GABLES	FL		05/12/2008	6.250	259,103	0	0	0	0	0	794,999	12/31/2014
A8022217		CORAL GABLES	FL		05/12/2008	6.250	201,873	0	0	0	0	0	415,304	12/31/2014
B2012901		CORAL GABLES	FL		03/22/2012	5.625	379,250	0	0	0	0	0	856,622	12/31/2014
B2083004		CORAL GABLES	FL		11/20/2012	4.500	443,959	0	0	0	0	0	918,610	12/31/2014
A3050602		CORAL SPRINGS	FL		07/31/2003	6.375	744,067	0	0	0	0	0	1,861,000	12/31/2014
B0051304		CORAL SPRINGS	FL		06/30/2010	4.125	1,284,853	0	0	0	0	0	2,007,852	12/31/2014
B1029922		CRESTVIEW	FL		03/31/2011	6.000	624,850	0	0	0	0	0	636,000	12/31/2014
B1029955		CRESTVIEW	FL		10/07/2011	5.750	720,513	0	0	0	0	0	826,567	12/31/2014
B5010902		DANIA	FL		04/10/2015	4.500	1,303,101	0	0	0	0	0	1,831,104	04/10/2015
A6042105		DAYTONA BEACH	FL		12/31/2006	6.625	150,858	0	0	0	0	0	334,560	12/31/2014
B1062302		DAYTONA BEACH	FL		08/05/2011	5.625	987,344	0	0	0	0	0	1,491,006	12/31/2014
B5072704		DELAND	FL		10/05/2015	4.625	251,220	0	0	0	0	0	397,683	10/05/2015
A8022219		DELRAY BEACH	FL		05/15/2008	6.100	152,638	0	0	0	0	0	298,335	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3020801		DELRAY BEACH	FL		04/05/2013	4.750	508,990	0	0	0	0	0	904,954	12/31/2014
B1080201		DELTONA	FL		10/13/2011	5.625	798,647	0	0	0	0	0	1,520,772	12/31/2014
B1029915		DESTIN	FL		05/24/2011	6.500	997,539	0	0	0	0	0	1,171,644	12/31/2014
B1029945		DESTIN	FL		05/24/2011	6.500	1,130,927	0	0	0	0	0	1,629,364	12/31/2014
B3030703		EDGEWATER	FL		05/30/2013	4.750	515,977	0	0	0	0	0	803,656	12/31/2014
B3081904		FLORIDA CITY	FL		11/05/2013	4.750	378,330	0	0	0	0	0	681,318	12/31/2014
B5021702		FLORIDA CITY	FL		05/22/2015	4.000	617,786	0	0	0	0	0	1,636,180	05/22/2015
A3060601	CF	FORT MYERS	FL		08/15/2003	6.125	1,604,197	0	0	0	0	0	3,613,000	12/31/2014
A5083106		FORT MYERS	FL		12/31/2006	4.625	300,413	0	0	0	0	0	356,854	12/31/2014
A50831063		FORT MYERS	FL		12/21/2007	4.625	265,024	0	0	0	0	0	314,816	12/31/2014
A7042505		FORT MYERS	FL		07/31/2007	6.500	218,302	0	0	0	0	0	188,190	12/31/2014
B1030701		FORT MYERS	FL		05/20/2011	6.750	406,338	0	0	0	0	0	789,796	12/31/2014
B1110702		FORT MYERS	FL		01/18/2012	5.375	414,487	0	0	0	0	0	699,952	12/31/2014
B3030402		FORT MYERS	FL		05/13/2013	5.000	314,912	0	0	0	0	0	489,568	12/31/2014
B3032803		FORT MYERS	FL		06/13/2013	5.250	780,487	0	0	0	0	0	1,077,250	12/31/2014
B3052301		FORT MYERS	FL		08/05/2013	5.000	798,203	0	0	0	0	0	1,202,121	12/31/2014
B3081302		FORT MYERS	FL		10/25/2013	5.500	151,074	0	0	0	0	0	201,610	12/31/2014
B3103103		FORT MYERS	FL		01/24/2014	5.000	458,199	0	0	0	0	0	718,889	12/31/2014
B3120301		FORT MYERS	FL		02/11/2014	5.625	337,838	0	0	0	0	0	487,600	12/31/2014
B4021404		FORT MYERS	FL		05/02/2014	5.500	2,045,729	0	0	0	0	0	3,129,870	12/31/2014
B4021405		FORT MYERS	FL		05/02/2014	5.875	1,322,578	0	0	0	0	0	1,933,050	12/31/2014
B4051601		FORT MYERS	FL		07/16/2014	4.500	887,086	0	0	0	0	0	1,357,178	12/31/2014
A7060501		FORT PIERCE	FL		08/15/2007	4.500	219,060	0	0	0	0	0	461,040	12/31/2014
B1091303		FORT PIERCE	FL		11/23/2011	5.500	1,253,368	0	0	0	0	0	2,275,746	12/31/2014
B2062004		FORT WALTON BEACH	FL		10/31/2012	6.000	428,927	0	0	0	0	0	610,000	12/31/2014
B1029929		FREEPORT	FL		05/24/2011	6.500	1,095,534	0	0	0	0	0	1,234,866	12/31/2014
A2032603		FT LAUDERDALE	FL		05/30/2002	8.250	134,003	0	0	0	0	0	1,169,000	12/31/2014
A3021912		FT LAUDERDALE	FL		04/15/2003	6.250	216,130	0	0	0	0	0	440,640	12/31/2014
A5071903		FT LAUDERDALE	FL		12/31/2006	5.750	733,910	0	0	0	0	0	1,374,705	12/31/2014
A6052601		GAINESVILLE	FL		12/31/2006	6.750	889,664	0	0	0	0	0	1,683,255	12/31/2014
A6080301		GAINESVILLE	FL		09/28/2006	6.625	1,391,939	0	0	0	0	0	1,927,638	12/31/2014
A8052001		GAINESVILLE	FL		07/15/2008	6.875	491,537	0	0	0	0	0	468,180	12/31/2014
A8071101		GAINESVILLE	FL		09/10/2008	6.700	624,571	0	0	0	0	0	679,381	12/31/2014
B1029937		GULF BREEZE	FL		05/06/2011	6.875	408,955	0	0	0	0	0	573,000	12/31/2014
A9042004		HAINES CITY	FL		06/30/2009	7.125	735,157	0	0	0	0	0	1,299,870	12/31/2014
A7061403		HALLANDALE	FL		08/28/2007	6.625	1,266,932	0	0	0	0	0	2,095,590	12/31/2014
A4022002		HIALEAH	FL		05/04/2004	4.500	839,957	0	0	0	0	0	1,464,000	12/31/2014
A4033018		HIALEAH	FL		06/17/2004	5.625	689,493	0	0	0	0	0	2,688,000	12/31/2014
A4100711		HIALEAH	FL		11/10/2004	6.000	270,845	0	0	0	0	0	580,000	12/31/2014
A4100712		HIALEAH	FL		11/10/2004	6.000	301,349	0	0	0	0	0	609,000	12/31/2014
B0020801		HIALEAH	FL		03/30/2010	5.000	863,206	0	0	0	0	0	1,663,000	12/31/2014
B4071401		HIALEAH	FL		09/23/2014	5.250	391,069	0	0	0	0	0	921,648	12/31/2014
A3060604		HIALEAH GARDENS	FL		12/31/2006	5.750	129,043	0	0	0	0	0	751,740	12/31/2014
A2110407		HOLLYWOOD	FL		01/24/2003	4.500	373,997	0	0	0	0	0	1,487,000	12/31/2014
A4033019		HOLLYWOOD	FL		08/23/2004	5.750	167,532	0	0	0	0	0	1,033,000	12/31/2014
A9021203		HOLLYWOOD	FL		04/16/2009	7.125	365,739	0	0	0	0	0	730,064	12/31/2014
B4030306		HUDSON	FL		05/20/2014	4.250	541,470	0	0	0	0	0	786,930	12/31/2014
B5030507		HUDSON	FL		06/01/2015	3.750	2,474,018	0	0	0	0	0	3,363,500	06/01/2015
A2092705		JACKSONVILLE	FL		12/12/2002	6.500	269,610	0	0	0	0	0	912,800	12/31/2014
A3030305		JACKSONVILLE	FL		05/20/2003	6.375	263,328	0	0	0	0	0	740,000	12/31/2014
A4030905		JACKSONVILLE	FL		05/27/2004	4.250	385,340	0	0	0	0	0	903,000	12/31/2014
A6021602		JACKSONVILLE	FL		12/31/2006	5.875	238,610	0	0	0	0	0	508,980	12/31/2014
A6031401		JACKSONVILLE	FL		12/31/2006	6.250	148,583	0	0	0	0	0	197,880	12/31/2014
A7013005		JACKSONVILLE	FL		03/30/2007	6.625	229,706	0	0	0	0	0	409,020	12/31/2014
A7032304		JACKSONVILLE	FL		05/30/2007	5.750	410,897	0	0	0	0	0	626,790	12/31/2014
A7052901		JACKSONVILLE	FL		07/16/2007	6.625	296,891	0	0	0	0	0	869,040	12/31/2014
A7100402		JACKSONVILLE	FL		11/30/2007	6.500	259,803	0	0	0	0	0	369,342	12/31/2014
A7120701		JACKSONVILLE	FL		02/26/2008	6.125	437,191	0	0	0	0	0	577,422	12/31/2014
B1012704	CF	JACKSONVILLE	FL		03/25/2011	6.500	2,634,721	0	0	0	0	0	4,157,000	12/31/2014
B1062301		JACKSONVILLE	FL		09/23/2011	5.625	742,038	0	0	0	0	0	1,287,154	12/31/2014
B3032501		JACKSONVILLE	FL		06/04/2013	4.750	518,711	0	0	0	0	0	1,432,200	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3041901		JACKSONVILLE	FL		06/28/2013	4.625	580,890	0	0	0	0	0	1,376,400	12/31/2014
B3112102		JACKSONVILLE	FL		01/03/2014	4.875	1,549,696	0	0	0	0	0	2,337,674	12/31/2014
B3121801		JACKSONVILLE	FL		03/18/2014	4.250	361,599	0	0	0	0	0	595,232	12/31/2014
B4051201		JACKSONVILLE	FL		07/31/2014	4.250	713,216	0	0	0	0	0	1,305,442	12/31/2014
B5010502		JACKSONVILLE	FL		03/25/2015	4.875	254,790	0	0	0	0	0	442,520	03/25/2015
B5011901		JACKSONVILLE	FL		03/25/2015	4.500	1,133,011	0	0	0	0	0	1,938,560	03/25/2015
B5031301		JACKSONVILLE	FL		05/28/2015	4.375	475,327	0	0	0	0	0	641,574	05/28/2015
B5041405		JACKSONVILLE	FL		06/05/2015	3.750	1,216,827	0	0	0	0	0	1,895,710	07/16/2015
B5041505		JACKSONVILLE	FL		06/30/2015	4.000	855,584	0	0	0	0	0	1,506,863	06/30/2015
B5060202		JACKSONVILLE	FL		07/30/2015	4.625	1,560,850	0	0	0	0	0	2,421,072	07/30/2015
B0070103		JENSEN BEACH	FL		09/10/2010	6.125	681,755	0	0	0	0	0	1,155,200	12/31/2014
A2111508		JUPITER	FL		12/31/2006	6.250	126,281	0	0	0	0	0	1,424,940	12/31/2014
A7090702		KISSIMMEE	FL		10/16/2007	6.500	685,852	0	0	0	0	0	998,000	12/31/2014
A8121018		KISSIMMEE	FL		03/30/2009	7.875	511,360	0	0	0	0	0	713,000	12/31/2014
A9090914		KISSIMMEE	FL		09/30/2009	7.250	791,331	0	0	0	0	0	1,196,000	12/31/2014
B0080402		KISSIMMEE	FL		11/30/2010	4.375	1,478,517	0	0	0	0	0	5,897,760	12/31/2014
B1011403		KISSIMMEE	FL		04/05/2011	6.500	966,508	0	0	0	0	0	1,972,328	12/31/2014
B3061302		KISSIMMEE	FL		09/06/2013	4.500	1,112,704	0	0	0	0	0	1,680,056	12/31/2014
B2082901		LAKE CITY	FL		12/07/2012	5.125	549,124	0	0	0	0	0	758,982	12/31/2014
B2050904		LAKE MARY	FL		07/20/2012	5.125	702,420	0	0	0	0	0	1,145,032	12/31/2014
B4120302		LAKE MARY	FL		02/02/2015	5.250	473,872	0	0	0	0	0	681,540	02/02/2015
B2090402		LAKE WORTH	FL		10/31/2012	5.125	881,191	0	0	0	0	0	1,615,184	12/31/2014
B4042102		LAKE WORTH	FL		06/25/2014	5.125	473,974	0	0	0	0	0	946,400	12/31/2014
B2031307		LAKELAND	FL		04/11/2012	6.000	537,856	0	0	0	0	0	822,000	12/31/2014
B2032301		LAKELAND	FL		06/29/2012	5.000	837,993	0	0	0	0	0	1,283,634	12/31/2014
B2061401		LAKELAND	FL		08/24/2012	4.875	1,420,915	0	0	0	0	0	1,949,194	12/31/2014
B3020601		LAKELAND	FL		04/09/2013	5.000	850,405	0	0	0	0	0	1,299,705	12/31/2014
B4110601		LAKELAND	FL		01/23/2015	4.250	310,759	0	0	0	0	0	481,008	01/23/2015
A4112301		LARGO	FL		01/28/2005	5.000	315,524	0	0	0	0	0	344,720	12/31/2014
B1042702		LARGO	FL		07/14/2011	4.000	539,256	0	0	0	0	0	809,992	12/31/2014
B5030511		LARGO	FL		06/01/2015	3.750	1,953,328	0	0	0	0	0	2,730,340	06/01/2015
A2110405		LAUDERHILL	FL		01/22/2003	4.750	238,663	0	0	0	0	0	739,500	12/31/2014
B3020704		LAUDERHILL	FL		05/22/2013	4.375	222,232	0	0	0	0	0	288,467	12/31/2014
B1050401		LIVE OAK	FL		06/15/2011	5.875	1,027,910	0	0	0	0	0	1,716,670	12/31/2014
A4081104		LYNN HAVEN	FL		11/16/2004	6.375	378,817	0	0	0	0	0	1,052,000	12/31/2014
W5090101		LYNN HAVEN	FL		11/03/2015	6.125	3,021,922	0	0	0	0	0	5,306,000	11/03/2015
B2010501	CF	MADEIRA BEACH	FL		04/11/2012	5.375	1,810,749	0	0	0	0	0	2,893,400	12/31/2014
A7042006		MAITLAND	FL		06/28/2007	6.375	619,915	0	0	0	0	0	990,930	12/31/2014
A7080910		MEDLEY	FL		10/05/2007	6.500	182,693	0	0	0	0	0	704,850	12/31/2014
B3100302		MEDLEY	FL		12/11/2013	5.375	1,027,026	0	0	0	0	0	1,568,358	12/31/2014
A6062305		MELBOURNE	FL		09/08/2006	6.625	263,560	0	0	0	0	0	512,460	12/31/2014
A8030713		MELBOURNE	FL		06/25/2008	6.375	164,939	0	0	0	0	0	264,002	12/31/2014
B1092201		MELBOURNE	FL		11/18/2011	5.375	1,006,944	0	0	0	0	0	1,830,158	12/31/2014
B2110902		MELBOURNE	FL		02/27/2013	4.500	428,790	0	0	0	0	0	697,967	12/31/2014
B4011302		MELBOURNE	FL		04/30/2014	4.625	944,800	0	0	0	0	0	1,844,670	12/31/2014
B4022001		MELBOURNE	FL		04/28/2014	4.875	2,069,767	0	0	0	0	0	2,922,300	12/31/2014
B4081504		MELBOURNE	FL		10/31/2014	5.000	818,262	0	0	0	0	0	1,027,650	12/31/2014
B2101502		MERRITT ISLAND	FL		12/19/2012	4.875	583,067	0	0	0	0	0	1,061,004	12/31/2014
B2122106		MERRITT ISLAND	FL		03/20/2013	4.250	473,038	0	0	0	0	0	917,435	12/31/2014
A2072505		MIAMI	FL		10/09/2002	5.250	1,478,217	0	0	0	0	0	2,468,000	12/31/2014
A3030705		MIAMI	FL		05/14/2003	6.250	254,420	0	0	0	0	0	1,665,660	12/31/2014
A3061909		MIAMI	FL		09/18/2003	6.250	271,012	0	0	0	0	0	1,146,000	12/31/2014
A3061911		MIAMI	FL		09/18/2003	6.250	216,810	0	0	0	0	0	1,042,000	12/31/2014
A3091503		MIAMI	FL		11/25/2003	6.125	196,382	0	0	0	0	0	1,271,430	12/31/2014
A4012904		MIAMI	FL		06/09/2004	5.500	467,135	0	0	0	0	0	2,266,000	12/31/2014
A6030603		MIAMI	FL		12/31/2006	6.125	410,290	0	0	0	0	0	555,834	12/31/2014
A6040403		MIAMI	FL		12/31/2006	6.500	71,065	0	0	0	0	0	110,803	12/31/2014
A6040404		MIAMI	FL		12/31/2006	6.500	133,292	0	0	0	0	0	360,239	12/31/2014
A6040406		MIAMI	FL		12/31/2006	6.500	115,495	0	0	0	0	0	265,042	12/31/2014
A6122702		MIAMI	FL		03/19/2007	6.250	192,079	0	0	0	0	0	505,920	12/31/2014
A7082203		MIAMI	FL		11/07/2007	6.750	331,181	0	0	0	0	0	457,516	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7103102		MIAMI	FL		01/16/2008	6.500	348,257	0	0	0	0	0	542,829	12/31/2014
A7103103		MIAMI	FL		01/16/2008	6.500	348,257	0	0	0	0	0	542,829	12/31/2014
A7103104		MIAMI	FL		01/16/2008	6.500	174,129	0	0	0	0	0	271,544	12/31/2014
A7103105		MIAMI	FL		01/16/2008	6.500	174,129	0	0	0	0	0	271,544	12/31/2014
A7120502		MIAMI	FL		02/11/2008	5.000	144,028	0	0	0	0	0	221,345	12/31/2014
A8030506		MIAMI	FL		05/23/2008	4.500	273,213	0	0	0	0	0	434,700	04/10/2015
A8080101		MIAMI	FL		10/23/2008	6.875	305,099	0	0	0	0	0	389,250	12/31/2014
B1063009		MIAMI	FL		09/26/2011	5.750	946,394	0	0	0	0	0	1,783,254	12/31/2014
B2053002		MIAMI	FL		12/07/2012	4.875	272,878	0	0	0	0	0	973,944	12/31/2014
B2121301		MIAMI	FL		02/15/2013	4.375	1,709,349	0	0	0	0	0	2,382,969	12/31/2014
B3011501		MIAMI	FL		03/08/2013	4.500	817,637	0	0	0	0	0	1,631,594	12/31/2014
B3032002		MIAMI	FL		05/29/2013	4.625	224,254	0	0	0	0	0	523,708	12/31/2014
B3091601		MIAMI	FL		12/05/2013	5.250	533,664	0	0	0	0	0	889,644	12/31/2014
B5032501		MIAMI	FL		06/30/2015	4.125	640,777	0	0	0	0	0	1,329,585	06/30/2015
B3042904		MIAMI GARDENS	FL		07/31/2013	4.625	516,064	0	0	0	0	0	1,028,516	12/31/2014
B3042905		MIAMI GARDENS	FL		07/31/2013	4.500	1,178,460	0	0	0	0	0	2,849,036	12/31/2014
B1041903		MIDDLEBURG	FL		06/28/2011	6.625	1,385,170	0	0	0	0	0	2,020,030	12/31/2014
A7011702		MINNEOLA	FL		03/27/2007	6.500	207,540	0	0	0	0	0	389,130	12/31/2014
A5111502		MIRAMAR	FL		01/20/2006	5.875	181,542	0	0	0	0	0	1,268,370	12/31/2014
A7052408		NAPLES	FL		08/15/2007	6.375	327,468	0	0	0	0	0	345,780	12/31/2014
B1051102		NAPLES	FL		07/15/2011	6.250	426,089	0	0	0	0	0	641,322	12/31/2014
B3022203		NAPLES	FL		05/01/2013	5.000	664,668	0	0	0	0	0	1,012,309	12/31/2014
A8030601		NAVARRE	FL		09/18/2008	4.750	872,642	0	0	0	0	0	1,256,130	12/31/2014
A5042004		NEW PORT RICHEY	FL		07/29/2005	6.125	147,532	0	0	0	0	0	685,950	12/31/2014
A7082702		NEW SMYRNA BEACH	FL		10/18/2007	6.500	239,782	0	0	0	0	0	679,450	12/31/2014
B5031302		NORTH FORT MYERS	FL		08/31/2015	4.250	3,621,831	0	0	0	0	0	5,158,392	08/31/2015
B5052701		NORTH FORT MYERS	FL		08/28/2015	4.250	2,141,771	0	0	0	0	0	2,961,640	08/28/2015
A2013102		NORTH MIAMI	FL		02/28/2002	7.375	179,394	0	0	0	0	0	2,622,000	12/31/2014
A8093003		OCALA	FL		11/01/2008	4.875	1,384,420	0	0	0	0	0	2,046,015	12/31/2014
B3030704		OCALA	FL		05/16/2013	5.000	549,284	0	0	0	0	0	1,109,550	12/31/2014
A7050701		OCOEE	FL		07/20/2007	6.000	497,757	0	0	0	0	0	898,620	12/31/2014
A7051803		OCOEE	FL		07/10/2007	4.875	528,041	0	0	0	0	0	492,150	12/31/2014
A9103007		ORANGE PARK	FL		12/29/2009	7.875	633,438	0	0	0	0	0	1,175,000	12/31/2014
B0011902		ORANGE PARK	FL		03/22/2010	4.500	691,004	0	0	0	0	0	1,262,800	12/31/2014
B3122008		ORANGE PARK	FL		03/18/2014	5.500	1,021,098	0	0	0	0	0	1,527,790	12/31/2014
A2100210		ORLANDO	FL		12/19/2002	6.500	163,500	0	0	0	0	0	1,466,500	12/31/2014
A2100211		ORLANDO	FL		12/19/2002	6.500	143,497	0	0	0	0	0	907,200	12/31/2014
A3040702		ORLANDO	FL		06/27/2003	6.625	498,670	0	0	0	0	0	1,249,000	12/31/2014
A4021301		ORLANDO	FL		03/30/2004	6.250	829,143	0	0	0	0	0	1,308,000	12/31/2014
A5071303		ORLANDO	FL		10/13/2005	6.000	1,087,771	0	0	0	0	0	1,498,890	12/31/2014
A6060101		ORLANDO	FL		08/18/2006	6.625	416,091	0	0	0	0	0	729,097	12/31/2014
A6062205		ORLANDO	FL		09/29/2006	6.750	422,915	0	0	0	0	0	512,040	12/31/2014
A8022212		ORLANDO	FL		04/23/2008	5.000	362,698	0	0	0	0	0	387,809	12/31/2014
A8022213		ORLANDO	FL		05/13/2008	6.250	119,922	0	0	0	0	0	348,014	12/31/2014
A8082903		ORLANDO	FL		11/13/2008	6.875	2,587,456	0	0	0	0	0	2,602,620	12/31/2014
A9100601		ORLANDO	FL		12/23/2009	4.000	547,507	0	0	0	0	0	1,830,994	12/31/2014
B0022303		ORLANDO	FL		08/02/2010	4.000	892,871	0	0	0	0	0	1,670,054	12/31/2014
B0072606		ORLANDO	FL		11/30/2010	6.250	2,016,007	0	0	0	0	0	6,126,560	12/31/2014
B1042805		ORLANDO	FL		07/15/2011	5.750	469,520	0	0	0	0	0	637,364	12/31/2014
B2091201	CF	ORLANDO	FL		12/11/2012	4.625	1,999,788	0	0	0	0	0	2,938,110	12/31/2014
B3041902		ORLANDO	FL		07/11/2013	5.000	704,357	0	0	0	0	0	1,230,018	12/31/2014
B4010802		ORLANDO	FL		04/04/2014	5.250	2,698,258	0	0	0	0	0	4,352,340	12/31/2014
B4013001		ORLANDO	FL		04/23/2014	5.250	567,742	0	0	0	0	0	944,520	12/31/2014
B5041504		PALATKA	FL		06/30/2015	4.250	957,545	0	0	0	0	0	1,351,583	06/30/2015
A6031001		PALM BAY	FL		12/31/2006	6.375	155,471	0	0	0	0	0	596,700	12/31/2014
B3020502		PALM BAY	FL		05/28/2013	5.000	452,350	0	0	0	0	0	3,486,377	12/31/2014
B3042902		PALM BAY	FL		07/29/2013	5.000	528,585	0	0	0	0	0	754,660	12/31/2014
B1050602		PALM COAST	FL		07/20/2011	6.125	393,854	0	0	0	0	0	762,190	12/31/2014
B1070502		PALMETTO	FL		09/08/2011	5.750	701,777	0	0	0	0	0	1,296,174	12/31/2014
A7011207		PANAMA CITY	FL		05/18/2007	6.125	738,148	0	0	0	0	0	2,079,270	12/31/2014
B1029901		PANAMA CITY	FL		05/25/2011	6.500	1,493,371	0	0	0	0	0	1,606,053	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5091703		PANAMA CITY	FL		11/06/2015	4.500	570,000	0	0	0	0	0	788,880	11/06/2015
B5091704		PANAMA CITY	FL		11/06/2015	4.500	855,000	0	0	0	0	0	1,215,810	11/06/2015
B5091705		PANAMA CITY	FL		11/06/2015	4.500	1,440,000	0	0	0	0	0	2,068,560	11/06/2015
B1029906		PANAMA CITY BEACH	FL		05/25/2011	6.500	2,165,392	0	0	0	0	0	2,501,956	12/31/2014
B1029909		PANAMA CITY BEACH	FL		05/25/2011	6.500	1,170,241	0	0	0	0	0	1,632,718	12/31/2014
B1029949		PANAMA CITY BEACH	FL		10/14/2011	5.750	737,059	0	0	0	0	0	937,734	12/31/2014
B0033102		PASADENA	FL		05/28/2010	6.750	531,858	0	0	0	0	0	857,802	12/31/2014
A2051701		PEMBROKE PINES	FL		10/09/2002	7.250	168,712	0	0	0	0	0	1,766,000	12/31/2014
A8080407		PEMBROKE PINES	FL		10/23/2008	4.500	2,274,589	0	0	0	0	0	6,774,922	12/31/2014
B0032606		PEMBROKE PINES	FL		06/14/2010	4.000	1,320,204	0	0	0	0	0	2,649,160	12/31/2014
A7040503		PENSACOLA	FL		05/25/2007	6.500	336,116	0	0	0	0	0	429,420	12/31/2014
A7091403		PENSACOLA	FL		01/14/2008	4.500	212,514	0	0	0	0	0	298,595	12/31/2014
B1029961		PENSACOLA	FL		05/06/2011	6.875	607,052	0	0	0	0	0	1,026,000	12/31/2014
B5021705		PENSACOLA	FL		04/15/2015	4.000	995,377	0	0	0	0	0	1,377,720	04/15/2015
A9040706		PERRY	FL		06/16/2009	4.750	340,006	0	0	0	0	0	607,288	12/31/2014
B0010604		PLANT CITY	FL		03/24/2010	4.750	925,207	0	0	0	0	0	1,172,600	12/31/2014
A7060801		POMPANO BEACH	FL		08/28/2007	6.500	1,000,039	0	0	0	0	0	950,130	12/31/2014
B0111503		POMPANO BEACH	FL		02/28/2011	6.375	397,272	0	0	0	0	0	422,790	12/31/2014
B2112904		POMPANO BEACH	FL		01/31/2013	5.000	1,515,718	0	0	0	0	0	2,339,946	12/31/2014
B4031301		POMPANO BEACH	FL		06/05/2014	4.500	1,452,350	0	0	0	0	0	1,973,075	12/31/2014
A7091903		PORT CHARLOTTE	FL		11/27/2007	6.375	198,189	0	0	0	0	0	290,792	12/31/2014
A8022220		PORT CHARLOTTE	FL		05/15/2008	6.100	628,786	0	0	0	0	0	1,294,673	12/31/2014
B5030510		PORT CHARLOTTE	FL		06/01/2015	3.750	2,558,542	0	0	0	0	0	3,671,078	06/01/2015
A9070101		PORT ORANGE	FL		09/22/2009	8.250	899,971	0	0	0	0	0	1,481,900	12/31/2014
A6030801		PORT RICHEY	FL		12/31/2006	6.250	170,852	0	0	0	0	0	189,460	12/31/2014
A6092001		PORT ST LUCIE	FL		11/30/2006	7.063	582,799	0	0	0	0	0	699,720	12/31/2014
B1052402		PORT ST LUCIE	FL		08/18/2011	6.125	1,655,641	0	0	0	0	0	2,056,683	12/31/2014
B1052402-1		PORT ST LUCIE	FL		11/19/2014	4.625	573,532	0	0	0	0	0	712,457	12/31/2014
B1029931		PORT ST. JOE	FL		05/25/2011	6.500	816,791	0	0	0	0	0	1,073,987	12/31/2014
B1091302		ROCKLEDGE	FL		11/23/2011	5.500	837,987	0	0	0	0	0	2,237,862	12/31/2014
A7060804		ROSEMARY BEACH	FL		09/07/2007	6.625	338,735	0	0	0	0	0	499,800	12/31/2014
B5022002		SAINT CLOUD	FL		05/15/2015	4.250	973,312	0	0	0	0	0	1,568,292	05/15/2015
B3052104		SAINT PETERSBURG	FL		07/09/2013	4.750	464,386	0	0	0	0	0	706,176	12/31/2014
A6061304		SANFORD	FL		08/22/2006	6.750	1,366,473	0	0	0	0	0	1,848,240	12/31/2014
B1029950		SANTA ROSA	FL		05/24/2011	6.500	1,634,993	0	0	0	0	0	1,908,765	12/31/2014
A7051604		SANTA ROSA BEACH	FL		08/02/2007	6.625	1,217,483	0	0	0	0	0	1,487,160	12/31/2014
A6030704		SARASOTA	FL		12/31/2006	6.375	483,198	0	0	0	0	0	1,036,830	12/31/2014
A7102017		SARASOTA	FL		04/17/2008	5.000	10,179,372	0	0	0	0	0	13,180,000	12/31/2014
B1080802		SARASOTA	FL		10/20/2011	5.875	502,885	0	0	0	0	0	822,624	12/31/2014
B2042005		SARASOTA	FL		06/28/2012	6.000	923,998	0	0	0	0	0	1,440,450	12/31/2014
B2091702	CF	SEBASTIAN	FL		12/17/2012	4.875	1,670,375	0	0	0	0	0	3,277,260	12/31/2014
B3011801		SEMINOLE	FL		03/29/2013	4.875	1,109,592	0	0	0	0	0	1,539,380	12/31/2014
A8012303		SPRING HILL	FL		04/14/2008	6.500	1,012,083	0	0	0	0	0	1,332,000	12/31/2014
B2031304		SPRING HILL	FL		07/18/2012	5.250	1,208,267	0	0	0	0	0	2,411,000	12/31/2014
A7073103		ST AUGUSTINE	FL		10/05/2007	4.625	76,334	0	0	0	0	0	152,875	12/31/2014
A7041704		ST PETERSBURG	FL		06/14/2007	6.500	282,640	0	0	0	0	0	497,250	12/31/2014
B1100102		ST. AUGUSTINE	FL		11/18/2011	6.250	500,297	0	0	0	0	0	1,185,228	12/31/2014
B3120302		ST. PETERSBURG	FL		02/04/2014	5.250	230,703	0	0	0	0	0	291,088	12/31/2014
B3071001		STUART	FL		09/23/2013	5.750	866,945	0	0	0	0	0	1,188,488	12/31/2014
B2101201		SUNRISE	FL		12/20/2012	5.000	652,193	0	0	0	0	0	1,042,440	12/31/2014
A7060403		TALLAHASSEE	FL		09/28/2007	6.375	364,986	0	0	0	0	0	386,769	12/31/2014
A8021502		TALLAHASSEE	FL		04/25/2008	6.375	1,359,357	0	0	0	0	0	2,444,800	12/31/2014
B1032201		TALLAHASSEE	FL		05/10/2011	4.250	1,452,580	0	0	0	0	0	2,096,217	12/31/2014
B2112703		TALLAHASSEE	FL		02/08/2013	5.000	1,764,051	0	0	0	0	0	3,012,529	12/31/2014
B3031805		TALLAHASSEE	FL		06/07/2013	5.125	358,864	0	0	0	0	0	803,675	12/31/2014
B3031807	CF	TALLAHASSEE	FL		05/30/2013	4.750	1,718,845	0	0	0	0	0	2,939,454	12/31/2014
B0120803		TAMARAC	FL		03/01/2011	6.000	1,361,723	0	0	0	0	0	2,143,020	12/31/2014
A4021103		TAMPA	FL		04/19/2004	6.125	185,175	0	0	0	0	0	927,000	12/31/2014
A5112303		TAMPA	FL		12/31/2006	6.000	326,634	0	0	0	0	0	879,240	12/31/2014
A7112102		TAMPA	FL		01/31/2008	6.500	266,698	0	0	0	0	0	322,830	12/31/2014
A8061701		TAMPA	FL		08/22/2008	6.625	230,013	0	0	0	0	0	592,620	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A8081102		TAMPA	FL		10/02/2008	4.375	418,572	0	0	0	0	0	1,053,536	12/31/2014
A8082008		TAMPA	FL		10/20/2008	6.700	2,171,197	0	0	0	0	0	2,954,050	12/31/2014
A8082204		TAMPA	FL		10/31/2008	5.500	569,410	0	0	0	0	0	665,550	12/31/2014
A9040806		TAMPA	FL		06/10/2009	6.875	375,404	0	0	0	0	0	621,708	12/31/2014
B0010605		TAMPA	FL		03/24/2010	4.750	1,126,344	0	0	0	0	0	1,544,224	12/31/2014
B0011401		TAMPA	FL		03/30/2010	7.125	833,761	0	0	0	0	0	1,813,922	12/31/2014
B0080301		TAMPA	FL		09/27/2010	6.375	558,185	0	0	0	0	0	998,200	12/31/2014
B0082505		TAMPA	FL		11/23/2010	6.500	1,514,196	0	0	0	0	0	2,405,040	12/31/2014
B0111605		TAMPA	FL		02/04/2011	6.125	549,937	0	0	0	0	0	650,000	12/31/2014
B1060203		TAMPA	FL		08/11/2011	6.375	792,932	0	0	0	0	0	1,548,734	12/31/2014
B1063013		TAMPA	FL		08/08/2011	5.625	1,310,077	0	0	0	0	0	2,021,382	12/31/2014
B1082202		TAMPA	FL		10/11/2011	5.500	990,476	0	0	0	0	0	1,742,760	12/31/2014
B2100102		TAMPA	FL		12/14/2012	4.750	1,134,553	0	0	0	0	0	2,126,292	12/31/2014
B2112905		TAMPA	FL		01/31/2013	4.825	1,094,059	0	0	0	0	0	1,948,250	12/31/2014
B3082303		TAMPA	FL		11/20/2013	4.750	800,346	0	0	0	0	0	1,073,034	12/31/2014
B3100704		TAMPA	FL		12/30/2013	5.125	5,188,820	0	0	0	0	0	7,471,194	12/31/2014
B4012403		TAMPA	FL		04/15/2014	4.875	455,835	0	0	0	0	0	576,810	12/31/2014
B4031002		TAMPA	FL		06/12/2014	5.375	261,027	0	0	0	0	0	423,345	08/14/2015
B5022601		TAMPA	FL		04/13/2015	4.250	726,543	0	0	0	0	0	1,287,474	04/13/2015
B5031602		TAMPA	FL		05/28/2015	4.500	937,912	0	0	0	0	0	1,298,844	05/28/2015
B5031902		TAMPA	FL		06/10/2015	4.125	3,991,244	0	0	0	0	0	5,794,675	06/10/2015
B5060802		TAMPA	FL		08/27/2015	4.250	631,413	0	0	0	0	0	1,035,685	09/01/2015
A6041203		TARPON SPRINGS	FL		12/31/2006	6.875	494,566	0	0	0	0	0	422,402	12/31/2014
B2122105		TITUSVILLE	FL		03/20/2013	4.250	393,997	0	0	0	0	0	762,622	12/31/2014
B3011001		VALRICO	FL		03/15/2013	5.000	1,262,218	0	0	0	0	0	2,363,254	12/31/2014
B2082203		VENICE	FL		10/26/2012	4.750	1,007,550	0	0	0	0	0	1,692,462	12/31/2014
B2121201		VENICE	FL		02/14/2013	4.875	873,539	0	0	0	0	0	1,330,924	12/31/2014
B3021301		VENICE	FL		04/25/2013	4.350	911,237	0	0	0	0	0	1,351,796	12/31/2014
B2072402		VERO BEACH	FL		09/21/2012	5.350	4,339,692	0	0	0	0	0	9,750,554	12/31/2014
B3071002		VERO BEACH	FL		09/23/2013	5.750	675,704	0	0	0	0	0	1,052,828	12/31/2014
B3121803		VERO BEACH	FL		03/19/2014	4.625	241,559	0	0	0	0	0	361,152	12/31/2014
A7102306		WESLEY CHAPEL	FL		12/21/2007	6.875	306,452	0	0	0	0	0	593,288	12/31/2014
B2052204		WEST PALM BEACH	FL		08/17/2012	5.000	533,602	0	0	0	0	0	758,901	12/31/2014
B2100104		WEST PALM BEACH	FL		12/05/2012	5.375	283,234	0	0	0	0	0	425,544	12/31/2014
B3101504		WEST PALM BEACH	FL		01/13/2014	4.750	657,799	0	0	0	0	0	902,180	12/31/2014
A7051804		WINTER GARDEN	FL		07/10/2007	4.875	272,839	0	0	0	0	0	229,500	12/31/2014
A1033001		WINTER HAVEN	FL		08/01/2001	7.750	41,841	0	0	0	0	0	697,000	12/31/2014
A7042704		WINTER HAVEN	FL		07/11/2007	6.500	209,900	0	0	0	0	0	459,000	12/31/2014
A5090101		WINTER PARK	FL		11/03/2005	6.500	299,673	0	0	0	0	0	456,450	12/31/2014
A9100602		WINTER PARK	FL		12/23/2009	4.000	610,174	0	0	0	0	0	1,592,462	12/31/2014
B0052702	CF	WINTER PARK	FL		08/26/2010	6.875	2,623,362	0	0	0	0	0	3,427,091	12/31/2014
B2031903		WINTER PARK	FL		05/10/2012	5.250	969,539	0	0	0	0	0	1,616,937	12/31/2014
A6042901		ACWORTH	GA		07/06/2006	6.875	584,539	0	0	0	0	0	862,436	12/31/2014
B1042001		ACWORTH	GA		07/08/2011	6.250	666,826	0	0	0	0	0	943,892	12/31/2014
B3040201		ACWORTH	GA		05/30/2013	4.875	629,141	0	0	0	0	0	931,339	12/31/2014
A6100713		ADAIRSVILLE	GA		11/29/2006	6.200	399,872	0	0	0	0	0	1,545,288	12/31/2014
A5120901		ALAPHARETTA	GA		02/15/2006	6.250	387,076	0	0	0	0	0	378,420	12/31/2014
99061502		ALPHARETTA	GA		11/09/1999	8.000	449,600	0	0	0	0	0	1,517,000	12/31/2014
A2100206		ALPHARETTA	GA		12/19/2002	6.750	461,179	0	0	0	0	0	665,000	12/31/2014
A3100703		ALPHARETTA	GA		12/18/2003	6.375	113,701	0	0	0	0	0	288,150	12/31/2014
A4021701		ALPHARETTA	GA		04/15/2004	5.125	949,863	0	0	0	0	0	2,140,000	12/31/2014
A5090901		ALPHARETTA	GA		12/01/2005	4.625	444,301	0	0	0	0	0	686,460	12/31/2014
A8021905		ALPHARETTA	GA		05/13/2008	6.250	295,136	0	0	0	0	0	285,671	12/31/2014
A8030401		ALPHARETTA	GA		05/15/2008	6.250	2,443,065	0	0	0	0	0	3,826,156	12/31/2014
A9022301		ALPHARETTA	GA		04/23/2009	5.250	1,047,453	0	0	0	0	0	1,016,816	12/31/2014
B1040107		ALPHARETTA	GA		06/01/2011	5.875	709,141	0	0	0	0	0	1,707,600	12/18/2015
B2071902		ALPHARETTA	GA		09/20/2012	4.500	874,757	0	0	0	0	0	1,545,130	12/31/2014
B2100302		ALPHARETTA	GA		11/28/2012	4.750	1,220,917	0	0	0	0	0	1,694,000	12/31/2014
B2103115		ALPHARETTA	GA		01/31/2013	4.625	448,955	0	0	0	0	0	1,016,334	12/31/2014
B3050102		ALPHARETTA	GA		08/14/2013	4.375	621,876	0	0	0	0	0	807,003	12/31/2014
B3050103		ALPHARETTA	GA		08/14/2013	4.375	317,146	0	0	0	0	0	457,207	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5072801		ALPHARETTA	GA		09/29/2015	5.125	849,185	0	0	0	0	0	1,138,840	09/29/2015
B2020904		ALTANTA	GA		04/11/2012	4.625	229,283	0	0	0	0	0	647,129	12/31/2014
A6041103		AMERICUS	GA		12/31/2006	6.500	205,238	0	0	0	0	0	435,540	12/31/2014
A7091705		ATHENS	GA		12/03/2007	6.500	1,628,213	0	0	0	0	0	2,730,790	12/31/2014
A7091706		ATHENS	GA		11/20/2007	6.375	280,647	0	0	0	0	0	523,061	09/03/2015
B0090801		ATHENS	GA		11/18/2010	6.875	742,429	0	0	0	0	0	1,295,360	12/31/2014
B0090802		ATHENS	GA		11/18/2010	6.875	681,805	0	0	0	0	0	1,323,520	12/31/2014
B1042604		ATHENS	GA		07/07/2011	6.500	692,877	0	0	0	0	0	758,582	12/31/2014
B2012101		ATHENS	GA		04/26/2012	5.750	224,857	0	0	0	0	0	313,020	12/31/2014
B2070304		ATHENS	GA		09/10/2012	5.375	894,171	0	0	0	0	0	1,353,705	12/31/2014
B3112001		ATHENS	GA		02/04/2014	5.750	349,921	0	0	0	0	0	492,384	12/31/2014
B5022709		ATHENS	GA		05/15/2015	4.125	905,015	0	0	0	0	0	1,240,638	05/15/2015
B5022710		ATHENS	GA		05/15/2015	4.125	730,476	0	0	0	0	0	1,033,320	05/15/2015
B5031305		ATHENS	GA		05/21/2015	4.250	575,449	0	0	0	0	0	782,838	05/21/2015
A3112601		ATLANTA	GA		01/23/2004	6.250	353,698	0	0	0	0	0	2,537,000	12/31/2014
A4072601		ATLANTA	GA		10/12/2004	6.000	273,302	0	0	0	0	0	2,273,000	12/31/2014
A6042902		ATLANTA	GA		06/29/2006	6.875	1,149,585	0	0	0	0	0	1,892,172	12/31/2014
A6042903		ATLANTA	GA		06/29/2006	6.875	564,913	0	0	0	0	0	1,040,256	12/31/2014
A6042904		ATLANTA	GA		06/29/2006	6.875	297,259	0	0	0	0	0	526,282	12/31/2014
A7020602		ATLANTA	GA		04/05/2007	6.500	457,994	0	0	0	0	0	537,030	12/31/2014
A7032006		ATLANTA	GA		05/14/2007	6.250	402,829	0	0	0	0	0	613,530	12/31/2014
A7032801		ATLANTA	GA		07/06/2007	6.000	866,124	0	0	0	0	0	846,900	12/31/2014
A7041003		ATLANTA	GA		06/27/2007	6.000	889,220	0	0	0	0	0	1,514,700	12/31/2014
A7052108		ATLANTA	GA		07/20/2007	6.375	586,127	0	0	0	0	0	742,560	12/31/2014
A7081002		ATLANTA	GA		09/06/2007	6.500	355,320	0	0	0	0	0	338,650	12/31/2014
A7081605		ATLANTA	GA		10/31/2007	4.625	550,039	0	0	0	0	0	1,181,735	12/31/2014
A7120602		ATLANTA	GA		02/28/2008	6.375	110,963	0	0	0	0	0	170,340	12/31/2014
A8020801		ATLANTA	GA		04/15/2008	6.000	967,898	0	0	0	0	0	3,501,600	12/31/2014
A8021501		ATLANTA	GA		04/21/2008	6.250	196,668	0	0	0	0	0	351,915	12/31/2014
A8030501		ATLANTA	GA		04/28/2008	5.875	1,944,086	0	0	0	0	0	2,572,643	12/31/2014
A8050201		ATLANTA	GA		07/24/2008	4.250	346,331	0	0	0	0	0	369,342	12/31/2014
A8072812		ATLANTA	GA		09/18/2008	7.375	797,485	0	0	0	0	0	1,176,060	12/31/2014
A8081101		ATLANTA	GA		10/02/2008	6.750	1,101,351	0	0	0	0	0	1,151,550	12/31/2014
A8082010		ATLANTA	GA		11/12/2008	6.500	670,152	0	0	0	0	0	1,733,085	12/31/2014
A9081801		ATLANTA	GA		11/10/2009	7.750	161,447	0	0	0	0	0	363,620	12/31/2014
B0051102		ATLANTA	GA		06/30/2010	4.000	706,116	0	0	0	0	0	1,252,878	12/31/2014
B1012104		ATLANTA	GA		03/22/2011	4.125	1,337,864	0	0	0	0	0	4,494,000	12/31/2014
B1031701		ATLANTA	GA		05/31/2011	5.625	482,953	0	0	0	0	0	843,453	12/31/2014
B1062403		ATLANTA	GA		08/18/2011	5.375	1,073,990	0	0	0	0	0	2,547,248	12/31/2014
B1062404		ATLANTA	GA		08/18/2011	5.375	386,729	0	0	0	0	0	467,236	12/31/2014
B1071501		ATLANTA	GA		09/29/2011	6.000	289,847	0	0	0	0	0	347,270	12/31/2014
B1082402		ATLANTA	GA		10/28/2011	5.500	819,604	0	0	0	0	0	1,117,756	12/31/2014
B1120703		ATLANTA	GA		02/01/2012	5.500	1,934,298	0	0	0	0	0	2,381,280	12/31/2014
B2011301	CF	ATLANTA	GA		03/07/2012	4.875	2,007,444	0	0	0	0	0	2,978,238	12/31/2014
B2020902		ATLANTA	GA		04/11/2012	4.500	1,030,131	0	0	0	0	0	2,246,744	12/31/2014
B2030701		ATLANTA	GA		05/01/2012	5.250	1,315,778	0	0	0	0	0	2,456,097	12/31/2014
B2040406		ATLANTA	GA		05/24/2012	5.125	577,700	0	0	0	0	0	688,226	12/31/2014
B2060811		ATLANTA	GA		07/31/2012	5.375	162,573	0	0	0	0	0	289,156	12/31/2014
B2072602		ATLANTA	GA		10/25/2012	4.875	1,394,802	0	0	0	0	0	2,225,751	12/31/2014
B2082002		ATLANTA	GA		10/12/2012	5.500	505,510	0	0	0	0	0	869,554	12/31/2014
B2102901		ATLANTA	GA		01/17/2013	4.750	775,213	0	0	0	0	0	1,288,221	12/31/2014
B2121903		ATLANTA	GA		02/20/2013	4.625	757,427	0	0	0	0	0	1,068,073	12/31/2014
B3052902		ATLANTA	GA		08/21/2013	4.875	416,092	0	0	0	0	0	549,666	12/31/2014
B3053101		ATLANTA	GA		08/21/2013	4.375	760,062	0	0	0	0	0	1,011,852	12/31/2014
B3111201		ATLANTA	GA		01/28/2014	5.375	313,947	0	0	0	0	0	573,855	12/31/2014
B4021101		ATLANTA	GA		04/22/2014	5.000	882,675	0	0	0	0	0	1,253,070	12/31/2014
B4042101		ATLANTA	GA		06/24/2014	4.750	624,601	0	0	0	0	0	900,348	12/31/2014
B4042501		ATLANTA	GA		06/27/2014	5.250	287,325	0	0	0	0	0	457,145	12/31/2014
B5032001		ATLANTA	GA		05/29/2015	4.250	2,456,978	0	0	0	0	0	3,316,434	05/29/2015
B5052801		ATLANTA	GA		08/31/2015	5.250	837,273	0	0	0	0	0	1,125,855	08/31/2015
B5052802		ATLANTA	GA		08/31/2015	5.250	1,690,346	0	0	0	0	0	2,266,950	08/31/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A5100401		AUGUSTA	GA		12/31/2006	6.000	383,007	0	0	0	0	0	995,520	12/31/2014
A6032704		AUGUSTA	GA		06/22/2006	5.750	1,815,127	0	0	0	0	0	3,208,000	12/31/2014
B2071102		AUGUSTA	GA		09/27/2012	5.000	1,722,649	0	0	0	0	0	4,683,045	12/31/2014
B2100202		AUGUSTA	GA		12/18/2012	5.500	1,206,070	0	0	0	0	0	1,838,550	12/31/2014
B3061203		AUGUSTA	GA		09/12/2013	4.625	1,619,906	0	0	0	0	0	2,285,472	12/31/2014
B4082001		AUGUSTA	GA		11/07/2014	5.250	405,666	0	0	0	0	0	588,702	12/31/2014
B0060204		AUSTELL	GA		12/20/2010	6.750	812,572	0	0	0	0	0	1,324,980	12/31/2014
B3042501		AUSTELL	GA		07/30/2013	4.375	1,118,458	0	0	0	0	0	1,822,076	12/31/2014
B1120801		BALDWIN	GA		03/14/2012	6.500	484,139	0	0	0	0	0	685,936	12/31/2014
A6042906		BETHLEHEM	GA		06/30/2006	6.875	985,122	0	0	0	0	0	1,906,828	12/31/2014
B3040904		BLUE RIDGE	GA		07/01/2013	5.000	614,644	0	0	0	0	0	848,448	12/31/2014
B1090702		BRUNSWICK	GA		11/18/2011	5.688	563,413	0	0	0	0	0	795,564	12/31/2014
A5121501		BUFORD	GA		03/06/2006	6.125	304,621	0	0	0	0	0	550,800	12/31/2014
A7080209		BUFORD	GA		09/28/2007	6.875	1,068,576	0	0	0	0	0	1,412,100	12/31/2014
A7080210		BUFORD	GA		09/28/2007	6.875	982,739	0	0	0	0	0	1,251,900	12/31/2014
A7080214		BUFORD	GA		09/28/2007	6.875	1,365,095	0	0	0	0	0	1,484,100	12/31/2014
B4033101		BUFORD	GA		06/10/2014	4.750	611,636	0	0	0	0	0	835,637	12/31/2014
A5083107		CALHOUN	GA		12/31/2006	6.000	173,829	0	0	0	0	0	967,980	12/31/2014
A6100716		CALHOUN	GA		11/30/2006	6.200	383,395	0	0	0	0	0	1,155,348	12/31/2014
A6101411		CALHOUN	GA		01/31/2007	6.250	129,377	0	0	0	0	0	298,350	12/31/2014
A7121205		CALHOUN	GA		04/25/2008	6.750	233,156	0	0	0	0	0	298,990	12/31/2014
A8041802		CALHOUN	GA		06/19/2008	4.375	237,601	0	0	0	0	0	386,769	12/31/2014
A6042907		CANTON	GA		06/30/2006	6.875	761,864	0	0	0	0	0	1,863,532	12/31/2014
A7080213		CANTON	GA		09/28/2007	6.875	1,198,673	0	0	0	0	0	1,113,300	12/31/2014
A8021304		CANTON	GA		03/21/2008	6.000	228,898	0	0	0	0	0	291,389	12/31/2014
B3061701		CANTON	GA		09/03/2013	4.750	470,647	0	0	0	0	0	728,800	12/31/2014
B5040901		CANTON	GA		06/19/2015	4.000	834,998	0	0	0	0	0	1,171,070	06/19/2015
A5083104		CARROLLTON	GA		12/31/2006	6.000	117,330	0	0	0	0	0	395,760	12/31/2014
A5083101		CEDARTOWN	GA		12/31/2006	6.000	126,407	0	0	0	0	0	527,850	12/31/2014
A6101426		CEDARTOWN	GA		01/31/2007	6.250	99,343	0	0	0	0	0	134,130	12/31/2014
A6121613		CEDARTOWN	GA		02/27/2007	6.250	433,453	0	0	0	0	0	910,350	12/31/2014
A8072807		CENTERVILLE	GA		09/18/2008	7.375	753,186	0	0	0	0	0	1,169,430	12/31/2014
A9090904		COLLEGE PARK	GA		11/20/2009	5.000	1,401,795	0	0	0	0	0	1,866,000	06/25/2015
B0090310		COLLEGE PARK	GA		11/30/2010	6.500	417,238	0	0	0	0	0	759,720	12/31/2014
W5090902		COLUMBUS	GA		12/22/2015	6.750	907,000	0	0	0	0	0	4,389,000	12/22/2015
A9111901		COMMERCE	GA		12/30/2009	4.250	1,980,729	0	0	0	0	0	1,874,500	12/31/2014
B0113002		CONYERS	GA		01/28/2011	6.250	1,201,786	0	0	0	0	0	2,606,000	12/31/2014
B3050701		CONYERS	GA		07/24/2013	4.750	576,346	0	0	0	0	0	904,036	12/31/2014
A1120503		CUMMING	GA		03/01/2002	7.500	53,862	0	0	0	0	0	2,047,650	12/31/2014
A6042908		CUMMING	GA		07/06/2006	6.875	427,284	0	0	0	0	0	956,812	12/31/2014
A6042909		CUMMING	GA		06/30/2006	6.875	938,820	0	0	0	0	0	1,967,262	12/31/2014
A7080206		CUMMING	GA		09/28/2007	6.875	1,198,673	0	0	0	0	0	1,132,200	12/31/2014
A7080207		CUMMING	GA		09/28/2007	6.875	630,451	0	0	0	0	0	877,200	12/31/2014
A7122602		CUMMING	GA		03/11/2008	6.500	256,512	0	0	0	0	0	354,256	12/31/2014
B1110203		CUMMING	GA		02/29/2012	5.250	429,242	0	0	0	0	0	1,260,094	12/31/2014
B3112501		CUMMING	GA		02/04/2014	4.875	1,210,534	0	0	0	0	0	1,757,496	12/31/2014
A7080211		DACULA	GA		09/28/2007	6.875	923,080	0	0	0	0	0	1,209,600	12/31/2014
A7080212		DACULA	GA		09/28/2007	6.875	1,198,200	0	0	0	0	0	1,501,200	12/31/2014
A8021303		DACULA	GA		03/21/2008	6.000	250,940	0	0	0	0	0	367,634	12/31/2014
A8022702	CF	DACULA	GA		05/16/2008	6.250	3,533,102	0	0	0	0	0	5,118,682	12/31/2014
A8072805		DACULA	GA		09/18/2008	7.375	753,186	0	0	0	0	0	1,089,870	12/31/2014
A8072806		DALLAS	GA		09/18/2008	7.375	708,831	0	0	0	0	0	1,165,860	12/31/2014
B1101303		DALLAS	GA		12/22/2011	5.625	305,261	0	0	0	0	0	598,928	12/31/2014
A5083103		DALTON	GA		12/31/2006	6.000	237,033	0	0	0	0	0	970,020	12/31/2014
A1103102		DECATUR	GA		02/01/2002	7.250	73,081	0	0	0	0	0	944,000	12/31/2014
A6042910		DECATUR	GA		06/29/2006	6.875	1,270,973	0	0	0	0	0	1,877,062	12/31/2014
A7080217		DECATUR	GA		09/28/2007	6.875	837,856	0	0	0	0	0	1,178,610	12/31/2014
A8082502		DECATUR	GA		11/12/2008	4.625	993,173	0	0	0	0	0	1,111,500	12/31/2014
A9081802		DECATUR	GA		11/10/2009	7.750	60,760	0	0	0	0	0	154,760	12/31/2014
A9081803		DECATUR	GA		11/10/2009	7.750	196,571	0	0	0	0	0	431,766	12/31/2014
A9081809		DECATUR	GA		11/10/2009	7.750	52,222	0	0	0	0	0	221,605	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B0022204		DECATUR	GA		04/29/2010	7.750	444,162	0	0	0	0	0	928,158	12/31/2014
B0070202		DECATUR	GA		08/26/2010	4.250	640,595	0	0	0	0	0	932,778	12/31/2014
B0072901		DECATUR	GA		11/15/2010	6.375	1,352,440	0	0	0	0	0	2,138,400	01/30/2015
B2060812		DECATUR	GA		07/31/2012	5.625	599,726	0	0	0	0	0	888,720	12/31/2014
B2081501		DECATUR	GA		10/25/2012	4.375	567,420	0	0	0	0	0	901,680	12/31/2014
B2081602		DECATUR	GA		11/14/2012	4.500	381,515	0	0	0	0	0	552,090	12/31/2014
B2081603		DECATUR	GA		11/14/2012	4.500	291,323	0	0	0	0	0	409,640	12/31/2014
B3052901		DECATUR	GA		09/03/2013	4.875	669,393	0	0	0	0	0	887,981	12/31/2014
B3082805		DECATUR	GA		11/13/2013	4.875	413,830	0	0	0	0	0	568,044	12/31/2014
B0010705		DORAVILLE	GA		03/05/2010	7.375	935,782	0	0	0	0	0	1,634,424	12/31/2014
B2031305		DORAVILLE	GA		05/03/2012	5.125	955,037	0	0	0	0	0	1,366,694	12/31/2014
A7022303		DOUGLASVILLE	GA		04/24/2007	6.500	645,406	0	0	0	0	0	668,610	12/31/2014
B1051901		DOUGLASVILLE	GA		07/26/2011	5.875	947,183	0	0	0	0	0	1,996,126	12/31/2014
B2052907		DOUGLASVILLE	GA		08/02/2012	4.625	560,805	0	0	0	0	0	1,391,376	12/31/2014
B3013004		DOUGLASVILLE	GA		04/29/2013	5.500	320,776	0	0	0	0	0	514,480	12/31/2014
B4090801		DOUGLASVILLE	GA		11/10/2014	4.500	514,054	0	0	0	0	0	715,080	12/31/2014
A8020604		DULUTH	GA		04/01/2008	4.375	1,147,356	0	0	0	0	0	1,913,678	12/31/2014
B2031902		DULUTH	GA		05/30/2012	5.500	1,024,509	0	0	0	0	0	1,529,913	12/31/2014
B2082001		DULUTH	GA		10/31/2012	4.875	1,035,767	0	0	0	0	0	1,897,145	12/31/2014
B3112203		DULUTH	GA		02/27/2014	5.500	908,492	0	0	0	0	0	1,403,552	12/31/2014
B4020701		DULUTH	GA		04/30/2014	4.375	3,023,916	0	0	0	0	0	4,287,570	12/31/2014
B5030601		DULUTH	GA		05/20/2015	3.875	2,584,661	0	0	0	0	0	3,496,284	05/20/2015
A8090505		DUNWOODY	GA		10/16/2008	6.500	577,978	0	0	0	0	0	847,800	12/31/2014
A3070203		EAST ELLIJAY	GA		12/31/2006	6.000	72,301	0	0	0	0	0	376,890	12/31/2014
A7092113		EAST ELLIJAY	GA		12/18/2007	6.375	270,760	0	0	0	0	0	492,150	12/31/2014
A2053101		EAST POINT	GA		09/16/2002	7.750	91,976	0	0	0	0	0	546,000	12/31/2014
A2090505		EAST POINT	GA		11/19/2002	4.750	257,549	0	0	0	0	0	532,350	12/31/2014
A6042911		ELLENWOOD	GA		06/29/2006	6.875	884,638	0	0	0	0	0	1,622,698	12/31/2014
A6042912		ELLENWOOD	GA		06/30/2006	6.875	866,625	0	0	0	0	0	1,379,158	12/31/2014
A6042913		ELLENWOOD	GA		06/29/2006	6.875	938,820	0	0	0	0	0	1,520,772	12/31/2014
A6042914		ELLENWOOD	GA		06/29/2006	6.875	895,446	0	0	0	0	0	1,659,680	12/31/2014
A6042915		ELLENWOOD	GA		06/30/2006	6.875	570,497	0	0	0	0	0	813,604	12/31/2014
B0060103		EVANS	GA		08/31/2010	6.500	2,684,137	0	0	0	0	0	3,834,664	12/31/2014
A7060802		FAIRBURN	GA		08/21/2007	6.750	847,058	0	0	0	0	0	1,074,060	12/31/2014
A8072804		FAIRBURN	GA		09/18/2008	7.375	708,831	0	0	0	0	0	1,282,140	12/31/2014
A8072810		FOREST PARK	GA		09/18/2008	7.375	753,186	0	0	0	0	0	1,103,640	12/31/2014
B3061403		FORT VALLEY	GA		08/22/2013	4.875	1,316,877	0	0	0	0	0	1,881,549	12/31/2014
A6101415		FRANKLIN	GA		01/31/2007	6.250	85,182	0	0	0	0	0	233,070	12/31/2014
B1110202		GAINESVILLE	GA		02/29/2012	5.250	370,555	0	0	0	0	0	1,472,966	12/31/2014
B3031808		GAINESVILLE	GA		06/06/2013	4.500	935,805	0	0	0	0	0	1,581,000	12/31/2014
B2051101		GARDEN CITY	GA		07/09/2012	4.750	1,369,547	0	0	0	0	0	2,393,748	12/31/2014
A7080215		GRIFFIN	GA		09/28/2007	6.875	968,248	0	0	0	0	0	1,135,800	12/31/2014
B3032103		GROVETOWN	GA		06/05/2013	5.000	1,075,497	0	0	0	0	0	1,971,600	12/31/2014
A7082304		HAMPTON	GA		10/19/2007	5.375	340,499	0	0	0	0	0	454,660	12/31/2014
A9081805		HAPEVILLE	GA		11/10/2009	7.750	63,613	0	0	0	0	0	153,719	12/31/2014
B3061703		HARTWELL	GA		09/20/2013	4.375	444,730	0	0	0	0	0	827,260	12/31/2014
A5102406		HEPHZIBAH	GA		12/31/2006	6.125	258,341	0	0	0	0	0	492,109	12/31/2014
A6042916		HOLLY SPRINGS	GA		06/29/2006	6.875	794,287	0	0	0	0	0	1,427,866	12/31/2014
A6042917		HOSCHTON	GA		06/29/2006	6.875	624,679	0	0	0	0	0	483,472	12/31/2014
A6042918		JEFFERSON	GA		06/29/2006	6.875	1,043,438	0	0	0	0	0	2,070,090	12/31/2014
B0052806		JOHNS CREEK	GA		08/06/2010	6.375	1,276,910	0	0	0	0	0	2,022,955	12/31/2014
B1100601		JOHNS CREEK	GA		01/31/2012	5.625	976,935	0	0	0	0	0	1,562,264	12/31/2014
B1100602		JOHNS CREEK	GA		01/31/2012	5.625	996,858	0	0	0	0	0	1,679,724	12/31/2014
A5062901		JONESBORO	GA		12/31/2006	5.875	1,186,738	0	0	0	0	0	2,534,933	12/31/2014
A5062901-1		JONESBORO	GA		12/01/2014	5.950	191,614	0	0	0	0	0	409,297	12/31/2014
A6042919		JONESBORO	GA		06/29/2006	6.875	1,140,994	0	0	0	0	0	1,211,386	12/31/2014
A6042920		JONESBORO	GA		06/29/2006	6.875	974,846	0	0	0	0	0	1,646,150	12/31/2014
A6042921		JONESBORO	GA		06/30/2006	6.875	678,861	0	0	0	0	0	1,040,908	12/31/2014
A9081804		JONESBORO	GA		11/10/2009	7.750	94,005	0	0	0	0	0	153,199	12/31/2014
B3051305		JONESBORO	GA		08/16/2013	5.625	333,106	0	0	0	0	0	512,000	12/31/2014
B2060809		KENNESAW	GA		08/30/2012	5.375	918,673	0	0	0	0	0	1,272,765	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4111101		KENNESAW	GA		01/23/2015	4.500	388,716	0	0	0	0	0	530,112	01/23/2015
B5060301		KENNESAW	GA		08/27/2015	4.250	631,413	0	0	0	0	0	1,054,735	08/27/2015
B0062504		KINGSLAND	GA		09/17/2010	6.375	407,237	0	0	0	0	0	825,600	12/31/2014
A8020702		LAVONIA	GA		04/04/2008	4.250	244,551	0	0	0	0	0	324,081	12/31/2014
A3091102		LAWRENCEVILLE	GA		12/17/2003	6.750	172,866	0	0	0	0	0	1,598,850	12/31/2014
A7011101		LAWRENCEVILLE	GA		03/30/2007	6.250	226,873	0	0	0	0	0	361,080	12/31/2014
A7041601		LAWRENCEVILLE	GA		06/13/2007	6.000	723,496	0	0	0	0	0	904,230	12/31/2014
A7080208		LAWRENCEVILLE	GA		09/28/2007	6.875	709,229	0	0	0	0	0	996,030	12/31/2014
B0020105		LAWRENCEVILLE	GA		03/31/2010	6.550	977,955	0	0	0	0	0	1,491,440	12/31/2014
B1041901		LAWRENCEVILLE	GA		05/31/2011	5.500	1,688,517	0	0	0	0	0	2,716,992	12/31/2014
B3121802		LAWRENCEVILLE	GA		02/26/2014	5.000	974,780	0	0	0	0	0	1,206,672	12/31/2014
B4060501		LAWRENCEVILLE	GA		09/12/2014	5.500	448,708	0	0	0	0	0	981,344	12/31/2014
B5041508		LAWRENCEVILLE	GA		07/21/2015	4.125	1,464,425	0	0	0	0	0	2,101,152	07/21/2015
B5050605		LAWRENCEVILLE	GA		07/15/2015	4.000	2,120,446	0	0	0	0	0	3,312,032	07/15/2015
B4111005		LILBURN	GA		01/29/2015	4.250	2,603,043	0	0	0	0	0	4,168,560	01/29/2015
A5080804		LITHIA SPRINGS	GA		12/31/2006	5.750	135,676	0	0	0	0	0	1,291,320	12/31/2014
B3041503		LITHIA SPRINGS	GA		06/21/2013	4.750	492,235	0	0	0	0	0	733,925	12/31/2014
B4121101		LITHIA SPRINGS	GA		02/19/2015	4.500	927,911	0	0	0	0	0	1,262,070	02/19/2015
B5021102		LITHIA SPRINGS	GA		04/22/2015	4.250	550,185	0	0	0	0	0	749,736	04/22/2015
A7082406		LITHONIA	GA		10/31/2007	6.500	805,683	0	0	0	0	0	967,832	12/31/2014
A9081808		LITHONIA	GA		11/10/2009	7.750	75,956	0	0	0	0	0	256,199	12/31/2014
B2102401		LITHONIA	GA		12/28/2012	4.750	1,514,035	0	0	0	0	0	2,522,562	12/31/2014
B3071701		LITHONIA	GA		10/10/2013	5.500	293,056	0	0	0	0	0	391,639	12/31/2014
A7080216		LOCUST GROVE	GA		09/28/2007	6.875	1,252,094	0	0	0	0	0	1,709,100	12/31/2014
A6071901		LOGANVILLE	GA		08/24/2006	6.500	633,323	0	0	0	0	0	1,502,280	12/31/2014
A3071604		MABLETON	GA		10/10/2003	6.000	973,265	0	0	0	0	0	2,227,000	12/31/2014
A7081303		MABLETON	GA		11/20/2007	6.750	320,195	0	0	0	0	0	528,870	12/31/2014
A8072811		MABLETON	GA		09/18/2008	7.375	753,186	0	0	0	0	0	1,153,620	12/31/2014
A3071601		MACON	GA		10/06/2003	6.375	113,277	0	0	0	0	0	628,320	12/31/2014
A4110404		MACON	GA		01/26/2005	5.750	488,509	0	0	0	0	0	1,359,150	12/31/2014
A6101418		MACON	GA		01/29/2007	6.250	379,125	0	0	0	0	0	1,147,500	12/31/2014
A7062705		MACON	GA		08/23/2007	6.875	909,314	0	0	0	0	0	1,289,280	12/31/2014
B0090210		MACON	GA		11/18/2010	4.500	445,012	0	0	0	0	0	741,000	12/31/2014
B4072401		MACON	GA		09/24/2014	4.875	210,648	0	0	0	0	0	485,576	12/31/2014
B5041401		MACON	GA		06/25/2015	4.250	2,098,911	0	0	0	0	0	2,827,390	06/25/2015
A7100103		MARIETTA	GA		04/25/2008	6.750	283,261	0	0	0	0	0	548,680	12/31/2014
A7120303		MARIETTA	GA		01/30/2008	5.000	5,200,293	0	0	0	0	0	4,994,916	12/31/2014
A8092201		MARIETTA	GA		10/30/2008	5.500	2,906,117	0	0	0	0	0	5,204,540	12/31/2014
A9031001		MARIETTA	GA		05/06/2009	7.375	624,997	0	0	0	0	0	1,152,410	12/31/2014
B2061902		MARIETTA	GA		08/24/2012	4.750	1,010,946	0	0	0	0	0	1,442,467	12/31/2014
B2062001		MARIETTA	GA		09/24/2012	5.250	911,179	0	0	0	0	0	1,527,361	12/31/2014
B3030801		MARIETTA	GA		05/14/2013	4.125	749,855	0	0	0	0	0	1,168,271	12/31/2014
B3040902		MARIETTA	GA		06/28/2013	4.750	572,389	0	0	0	0	0	836,225	12/31/2014
B3062502		MARIETTA	GA		09/12/2013	4.875	194,023	0	0	0	0	0	324,865	12/31/2014
B3080101		MARIETTA	GA		10/21/2013	5.000	379,862	0	0	0	0	0	538,825	12/31/2014
B0042802		MARTINEZ	GA		07/30/2010	6.875	1,321,919	0	0	0	0	0	2,183,100	12/31/2014
B0060102	CF	MARTINEZ	GA		08/31/2010	6.500	2,236,760	0	0	0	0	0	3,594,428	12/31/2014
B0060104		MARTINEZ	GA		08/31/2010	6.500	2,013,103	0	0	0	0	0	3,992,888	12/31/2014
B4031001		MARTINEZ	GA		05/13/2014	5.375	292,661	0	0	0	0	0	474,810	12/31/2014
A6042922		MCDONOUGH	GA		06/30/2006	6.875	552,341	0	0	0	0	0	830,742	12/31/2014
A6042923		MCDONOUGH	GA		06/30/2006	6.875	841,264	0	0	0	0	0	1,302,488	12/31/2014
A6042924		MCDONOUGH	GA		07/27/2006	6.875	399,051	0	0	0	0	0	722,880	12/31/2014
A8020602		MORROW	GA		03/17/2008	6.250	324,400	0	0	0	0	0	425,646	12/31/2014
W5100101		MORROW	GA		11/16/2015	6.250	5,610,000	0	0	0	0	0	8,847,000	11/16/2015
A8030502		NEWNAN	GA		06/05/2008	6.125	228,587	0	0	0	0	0	332,163	12/31/2014
A3021405		NORCROSS	GA		04/24/2003	6.500	429,261	0	0	0	0	0	811,920	12/31/2014
A7022007		NORCROSS	GA		04/16/2007	6.375	731,505	0	0	0	0	0	1,580,490	12/31/2014
A8072809		NORCROSS	GA		09/25/2008	7.375	753,186	0	0	0	0	0	943,500	12/31/2014
B2082801		NORCROSS	GA		10/30/2012	5.000	1,659,481	0	0	0	0	0	2,073,980	12/31/2014
B3070301		NORCROSS	GA		09/03/2013	4.375	1,955,198	0	0	0	0	0	3,299,748	12/31/2014
A6022101		PEACHTREE CITY	GA		12/31/2006	6.250	423,431	0	0	0	0	0	614,096	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4061302		PEACHTREE CITY	GA		07/30/2014	4.000	292,748	0	0	0	0	0	386,442	12/31/2014
A9123002		POOLER	GA		03/22/2010	7.000	781,022	0	0	0	0	0	1,262,800	12/31/2014
A6042925		POWDER SPRINGS	GA		06/30/2006	6.875	675,116	0	0	0	0	0	917,334	12/31/2014
A6042926		REX	GA		06/30/2006	6.875	592,113	0	0	0	0	0	884,862	12/31/2014
A4012604		RICHMOND HILL	GA		04/20/2004	6.000	204,291	0	0	0	0	0	763,000	12/31/2014
A5083102		RINGGOLD	GA		12/31/2006	6.000	117,330	0	0	0	0	0	335,580	12/31/2014
A6100712		RINGGOLD	GA		11/29/2006	6.200	383,395	0	0	0	0	0	559,584	12/31/2014
A9081807		RIVERDALE	GA		11/10/2009	7.750	58,881	0	0	0	0	0	231,229	12/31/2014
B2071204		RIVERDALE	GA		09/05/2012	5.500	1,086,886	0	0	0	0	0	1,743,017	12/31/2014
B3082304		RIVERDALE	GA		10/30/2013	6.000	600,057	0	0	0	0	0	748,042	12/31/2014
B2022803		ROCKMART	GA		04/30/2012	5.625	480,350	0	0	0	0	0	674,140	12/31/2014
A6100701		ROME	GA		11/30/2006	6.200	338,023	0	0	0	0	0	1,026,708	12/31/2014
A6100702		ROME	GA		11/30/2006	6.200	247,280	0	0	0	0	0	716,364	12/31/2014
A6100707		ROME	GA		11/29/2006	6.200	325,607	0	0	0	0	0	733,248	12/31/2014
A6100710		ROME	GA		11/29/2006	6.200	338,023	0	0	0	0	0	735,660	12/31/2014
A6100711		ROME	GA		11/29/2006	6.200	383,395	0	0	0	0	0	1,005,000	12/31/2014
A6100717		ROME	GA		11/29/2006	6.200	350,439	0	0	0	0	0	282,204	12/31/2014
A6100718		ROME	GA		11/29/2006	6.200	309,129	0	0	0	0	0	714,756	12/31/2014
A6101401		ROME	GA		01/26/2007	6.250	70,949	0	0	0	0	0	125,970	12/31/2014
A6101402		ROME	GA		01/26/2007	6.250	137,978	0	0	0	0	0	216,750	12/31/2014
A6101403		ROME	GA		01/26/2007	6.250	87,059	0	0	0	0	0	283,050	12/31/2014
A6101404		ROME	GA		01/26/2007	6.250	129,923	0	0	0	0	0	339,150	12/31/2014
A6101405		ROME	GA		01/26/2007	6.250	84,398	0	0	0	0	0	183,600	12/31/2014
A6101406		ROME	GA		01/26/2007	6.250	68,288	0	0	0	0	0	185,130	12/31/2014
A6101407		ROME	GA		01/26/2007	6.250	43,339	0	0	0	0	0	153,000	12/31/2014
A6101408		ROME	GA		01/26/2007	6.250	121,084	0	0	0	0	0	278,460	12/31/2014
A6101409		ROME	GA		01/26/2007	6.250	63,203	0	0	0	0	0	185,640	12/31/2014
A6101410		ROME	GA		02/27/2007	6.375	144,164	0	0	0	0	0	154,020	12/31/2014
A6101412		ROME	GA		02/27/2007	6.250	163,071	0	0	0	0	0	363,630	12/31/2014
A6101416		ROME	GA		01/31/2007	6.250	142,279	0	0	0	0	0	455,940	12/31/2014
A6101421		ROME	GA		01/31/2007	6.250	42,318	0	0	0	0	0	185,640	12/31/2014
A6101423		ROME	GA		01/30/2007	6.250	53,581	0	0	0	0	0	238,680	12/31/2014
A6101424		ROME	GA		01/30/2007	6.250	84,398	0	0	0	0	0	137,190	12/31/2014
A6101427		ROME	GA		01/30/2007	6.250	69,619	0	0	0	0	0	244,290	12/31/2014
A6101428		ROME	GA		01/30/2007	6.250	266,334	0	0	0	0	0	785,910	12/31/2014
A6101430		ROME	GA		01/30/2007	6.250	308,105	0	0	0	0	0	558,960	12/31/2014
A6101431		ROME	GA		02/27/2007	6.250	74,497	0	0	0	0	0	263,670	12/31/2014
A6101432		ROME	GA		01/31/2007	6.250	314,829	0	0	0	0	0	423,810	12/31/2014
A6101433		ROME	GA		01/30/2007	6.250	85,729	0	0	0	0	0	115,770	12/31/2014
A6101434		ROME	GA		01/30/2007	6.250	80,335	0	0	0	0	0	133,620	12/31/2014
A6101435		ROME	GA		01/30/2007	6.250	101,529	0	0	0	0	0	235,620	12/31/2014
A6121601		ROME	GA		02/27/2007	6.250	41,922	0	0	0	0	0	117,300	12/31/2014
A6121603		ROME	GA		02/27/2007	6.250	44,684	0	0	0	0	0	195,330	12/31/2014
A6121604		ROME	GA		02/27/2007	6.250	196,367	0	0	0	0	0	410,040	12/31/2014
A6121606		ROME	GA		02/27/2007	6.250	46,582	0	0	0	0	0	123,930	12/31/2014
A6121607		ROME	GA		02/28/2007	6.250	92,059	0	0	0	0	0	438,788	12/31/2014
A6121607-1		ROME	GA		10/16/2014	6.250	72,291	0	0	0	0	0	344,572	12/31/2014
A6121609		ROME	GA		02/27/2007	6.250	89,368	0	0	0	0	0	215,220	12/31/2014
A6121610		ROME	GA		02/27/2007	6.250	69,044	0	0	0	0	0	126,480	12/31/2014
A6121611		ROME	GA		02/27/2007	6.250	68,491	0	0	0	0	0	212,670	12/31/2014
A6121614		ROME	GA		02/27/2007	6.250	59,555	0	0	0	0	0	277,950	12/31/2014
A6121615		ROME	GA		02/27/2007	6.250	53,041	0	0	0	0	0	82,000	12/31/2014
A6121616		ROME	GA		02/27/2007	6.250	53,180	0	0	0	0	0	160,000	12/31/2014
A6121617		ROME	GA		02/28/2007	6.250	65,008	0	0	0	0	0	143,820	12/31/2014
A6121618		ROME	GA		02/27/2007	6.250	115,073	0	0	0	0	0	84,660	12/31/2014
A6121619		ROME	GA		02/27/2007	6.250	40,577	0	0	0	0	0	218,790	12/31/2014
A6121621		ROME	GA		02/27/2007	6.250	88,022	0	0	0	0	0	198,900	12/31/2014
A7032107		ROME	GA		06/28/2007	6.000	420,446	0	0	0	0	0	831,300	12/31/2014
B1020701		ROME	GA		04/28/2011	5.750	3,293,848	0	0	0	0	0	5,315,832	12/31/2014
B4120801		ROME	GA		05/29/2015	6.250	374,673	0	0	0	0	0	619,467	05/29/2015
B4120801-1		ROME	GA		09/30/2015	6.250	101,287	0	0	0	0	0	167,463	05/29/2015

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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		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
A7082409		ROSWELL	GA		11/26/2007	4.500	283,372	0	0	0	0	0	396,132	12/31/2014
A8070303		ROSWELL	GA		08/28/2008	6.625	266,614	0	0	0	0	0	505,895	12/31/2014
A8082007		ROSWELL	GA		10/23/2008	5.000	384,283	0	0	0	0	0	589,006	12/31/2014
B0051403		ROSWELL	GA		06/30/2010	6.250	922,850	0	0	0	0	0	1,800,392	12/31/2014
B3062501		ROSWELL	GA		09/12/2013	4.875	644,888	0	0	0	0	0	1,038,996	12/31/2014
B3030802		SANDY SPRINGS	GA		05/03/2013	4.375	1,286,524	0	0	0	0	0	1,803,360	12/31/2014
A7120401		SAVANNAH	GA		01/31/2008	6.500	310,847	0	0	0	0	0	867,434	12/31/2014
A9123001		SAVANNAH	GA		03/23/2010	7.000	979,294	0	0	0	0	0	1,620,894	12/31/2014
W5090901		SAVANNAH	GA		12/22/2015	6.750	2,841,000	0	0	0	0	0	6,680,000	12/22/2015
A6042927		SMYRNA	GA		06/30/2006	6.875	1,119,378	0	0	0	0	0	2,214,410	12/31/2014
A7060404		SMYRNA	GA		08/14/2007	6.375	430,275	0	0	0	0	0	659,430	12/31/2014
A8012901		SMYRNA	GA		04/04/2008	5.750	951,972	0	0	0	0	0	930,633	12/31/2014
A8120504		SMYRNA	GA		02/02/2009	7.000	674,734	0	0	0	0	0	2,071,124	12/31/2014
B2052906		SMYRNA	GA		07/31/2012	4.625	420,627	0	0	0	0	0	758,712	12/31/2014
B3082305		SMYRNA	GA		10/30/2013	5.750	138,142	0	0	0	0	0	196,370	12/31/2014
B4012301		SMYRNA	GA		03/27/2014	4.375	249,522	0	0	0	0	0	414,238	12/31/2014
B4062003		SMYRNA	GA		09/25/2014	4.750	561,448	0	0	0	0	0	874,328	12/31/2014
A3040202		STATESBORO	GA		06/17/2003	4.375	1,285,868	0	0	0	0	0	3,311,000	12/31/2014
A6101417		STATESBORO	GA		01/29/2007	6.250	137,978	0	0	0	0	0	387,090	12/31/2014
B1122102		STOCKBRIDGE	GA		03/01/2012	5.750	948,832	0	0	0	0	0	1,415,740	12/31/2014
A3110302		STONE MOUNTAIN	GA		01/20/2004	5.250	455,900	0	0	0	0	0	921,000	12/31/2014
A8082803		STONE MOUNTAIN	GA		10/29/2008	4.250	479,936	0	0	0	0	0	816,536	12/31/2014
A9081806		STONE MOUNTAIN	GA		11/10/2009	7.750	86,419	0	0	0	0	0	153,459	12/31/2014
B0042102		STONE MOUNTAIN	GA		06/01/2010	7.250	687,177	0	0	0	0	0	1,557,754	12/31/2014
A8053003		SUGAR HILL	GA		08/15/2008	6.625	938,223	0	0	0	0	0	1,200,362	12/31/2014
A6101413		SUMMERVILLE	GA		01/31/2007	6.250	97,466	0	0	0	0	0	295,800	12/31/2014
A2121704		SUWANEE	GA		02/26/2003	4.750	419,577	0	0	0	0	0	1,079,400	12/31/2014
A7022106		SUWANEE	GA		04/24/2007	6.375	996,200	0	0	0	0	0	1,183,200	12/31/2014
B2100101		SUWANEE	GA		12/06/2012	5.250	536,338	0	0	0	0	0	1,051,008	12/31/2014
B4080105		SUWANEE	GA		09/30/2014	4.500	1,285,642	0	0	0	0	0	1,729,364	12/31/2014
A7082205		TIFTON	GA		10/18/2007	6.500	790,688	0	0	0	0	0	820,420	12/31/2014
B2110726		TIFTON	GA		12/28/2012	4.875	116,999	0	0	0	0	0	182,784	12/31/2014
B0111504		TUCKER	GA		12/28/2010	5.750	1,144,995	0	0	0	0	0	2,189,430	12/31/2014
B4091903		TUCKER	GA		11/24/2014	4.500	151,957	0	0	0	0	0	215,414	12/31/2014
B5021103		TUCKER	GA		03/27/2015	3.875	780,292	0	0	0	0	0	1,059,240	03/27/2015
A7080218		UNION CITY	GA		09/28/2007	6.875	1,032,685	0	0	0	0	0	1,673,100	12/31/2014
B1092907		UNION CITY	GA		12/19/2011	5.625	539,275	0	0	0	0	0	752,268	12/31/2014
B2072002		UNION CITY	GA		10/24/2012	5.125	942,940	0	0	0	0	0	1,748,158	12/31/2014
B1061703		VILLA RICA	GA		08/19/2011	5.750	585,076	0	0	0	0	0	846,978	12/31/2014
A7120305		WARNER ROBINS	GA		02/08/2008	6.150	931,124	0	0	0	0	0	1,172,531	12/31/2014
B2100207		WARNER ROBINS	GA		12/28/2012	4.625	416,796	0	0	0	0	0	565,488	12/31/2014
B3122004		WARNER ROBINS	GA		03/11/2014	5.375	404,146	0	0	0	0	0	705,166	12/31/2014
B4030602		WARNER ROBINS	GA		06/11/2014	4.875	758,136	0	0	0	0	0	1,503,678	12/31/2014
A8012301		WATKINSVILLE	GA		03/24/2008	6.000	996,426	0	0	0	0	0	1,146,327	12/31/2014
A8030503		WATKINSVILLE	GA		06/19/2008	6.125	223,592	0	0	0	0	0	318,903	12/31/2014
A8030504		WATKINSVILLE	GA		06/30/2008	6.125	278,791	0	0	0	0	0	396,143	12/31/2014
B3062801		WATKINSVILLE	GA		09/27/2013	4.375	413,800	0	0	0	0	0	925,680	12/31/2014
B2041211		WAYCROSS	GA		08/13/2012	5.250	519,019	0	0	0	0	0	774,761	12/31/2014
A8072808		WINDER	GA		09/18/2008	7.375	708,831	0	0	0	0	0	1,595,280	12/31/2014
A6022102		WOODSTOCK	GA		12/31/2006	6.250	515,288	0	0	0	0	0	523,321	12/31/2014
A7092601		WOODSTOCK	GA		12/13/2007	6.625	785,146	0	0	0	0	0	2,175,737	12/31/2014
A8012304		WOODSTOCK	GA		04/22/2008	6.000	2,960,553	0	0	0	0	0	3,430,400	12/31/2014
B2060810		WOODSTOCK	GA		07/31/2012	5.375	159,877	0	0	0	0	0	296,884	12/31/2014
B2122802		WOODSTOCK	GA		02/26/2013	4.125	784,324	0	0	0	0	0	1,310,408	12/31/2014
B3081903		WOODSTOCK	GA		10/04/2013	5.125	684,688	0	0	0	0	0	1,022,593	12/31/2014
B4091901		WOODSTOCK	GA		12/11/2014	4.625	1,932,733	0	0	0	0	0	2,879,613	12/31/2014
B5041402		WOODSTOCK	GA		07/10/2015	4.500	2,042,607	0	0	0	0	0	4,387,376	07/10/2015
A3092502		COUNCIL BLUFFS	IA		12/12/2003	6.500	103,986	0	0	0	0	0	463,590	12/31/2014
B3031804		COUNCIL BLUFFS	IA		05/30/2013	4.125	1,504,956	0	0	0	0	0	4,051,735	12/31/2014
A7121901		DES MOINES	IA		02/08/2008	6.750	170,050	0	0	0	0	0	274,926	12/31/2014
B3041504		DES MOINES	IA		06/03/2013	4.125	1,242,967	0	0	0	0	0	2,072,235	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7060102		MARSHALLTOWN	IA		08/10/2007	6.250	1,337,942	0	0	0	0	0	2,167,500	12/31/2014
A4033009		AMMON	ID		12/31/2006	6.000	371,871	0	0	0	0	0	777,750	12/31/2014
A4030503		BOISE	ID		12/31/2006	5.875	1,006,802	0	0	0	0	0	2,607,120	12/31/2014
A7100203		BOISE	ID		12/20/2007	6.500	427,305	0	0	0	0	0	395,092	12/31/2014
A8021403		BOISE	ID		04/08/2008	6.000	433,905	0	0	0	0	0	1,031,058	12/31/2014
A8111102		BOISE	ID		01/20/2009	7.250	288,235	0	0	0	0	0	458,968	12/31/2014
A9122202		BOISE	ID		03/12/2010	6.875	772,031	0	0	0	0	0	702,658	12/31/2014
B2060501		BOISE	ID		08/02/2012	4.875	217,876	0	0	0	0	0	315,726	12/31/2014
B2070305		BOISE	ID		09/06/2012	5.000	704,593	0	0	0	0	0	1,049,202	12/31/2014
B4120803		BOISE	ID		01/30/2015	4.375	4,151,119	0	0	0	0	0	6,417,840	01/30/2015
A6010602		COEUR D ALENE	ID		12/31/2006	6.125	297,086	0	0	0	0	0	561,000	12/31/2014
B1082502		COEUR D ALENE	ID		12/22/2011	5.500	4,781,100	0	0	0	0	0	8,118,902	12/31/2014
A8052003		EAGLE	ID		08/13/2008	6.650	305,649	0	0	0	0	0	192,734	12/31/2014
B2061904	CF	GARDEN CITY	ID		09/26/2012	4.625	3,000,560	0	0	0	0	0	4,656,390	12/31/2014
B0042703		GRANGEVILLE	ID		06/24/2010	7.500	1,022,666	0	0	0	0	0	1,869,846	12/31/2014
A6032905		HAYDEN	ID		12/31/2006	6.500	386,012	0	0	0	0	0	440,130	12/31/2014
B3031503		HOMEDALE	ID		05/22/2013	4.875	261,264	0	0	0	0	0	1,016,689	12/31/2014
A7012902		IDAHO FALLS	ID		04/05/2007	6.250	552,405	0	0	0	0	0	897,090	12/31/2014
B4121504		IDAHO FALLS	ID		01/30/2015	5.250	670,882	0	0	0	0	0	921,888	01/30/2015
A9022706		KETCHUM	ID		05/21/2009	4.500	1,195,411	0	0	0	0	0	1,638,725	12/31/2014
A6072502		MERIDIAN	ID		12/07/2006	6.875	415,485	0	0	0	0	0	726,750	12/31/2014
A2122603		NAMPA	ID		02/26/2003	4.750	292,092	0	0	0	0	0	828,820	12/31/2014
A6100304		NAMPA	ID		12/04/2006	6.500	1,629,459	0	0	0	0	0	3,820,740	12/31/2014
A7012905		NAMPA	ID		04/30/2007	6.375	415,055	0	0	0	0	0	344,250	12/31/2014
A4033010		POCATELLO	ID		06/22/2005	6.510	649,809	0	0	0	0	0	1,330,080	12/31/2014
A5090603		POCATELLO	ID		12/06/2005	5.625	326,716	0	0	0	0	0	560,490	12/31/2014
A7011704		POCATELLO	ID		04/10/2007	6.500	307,053	0	0	0	0	0	247,860	12/31/2014
A7030108		POCATELLO	ID		04/30/2007	5.250	1,075,298	0	0	0	0	0	2,272,560	12/31/2014
A9100101		POCATELLO	ID		12/10/2009	4.000	1,156,592	0	0	0	0	0	2,107,590	12/31/2014
A7101901		POST FALLS	ID		11/28/2007	6.500	1,060,713	0	0	0	0	0	1,054,445	12/31/2014
A5070503		REXBURG	ID		09/29/2005	5.875	284,726	0	0	0	0	0	873,630	12/31/2014
B1060802		ALGONQUIN	IL		09/09/2011	6.125	1,202,728	0	0	0	0	0	1,997,028	12/31/2014
B1041507		ALSIP	IL		08/25/2011	5.750	576,840	0	0	0	0	0	744,150	12/31/2014
A5012901		ALTON	IL		04/28/2005	6.625	170,562	0	0	0	0	0	501,000	12/31/2014
B0120302		ARLINGTON HEIGHTS	IL		02/25/2011	6.375	1,061,292	0	0	0	0	0	1,648,000	12/31/2014
B1022405		ARLINGTON HEIGHTS	IL		05/31/2011	4.500	835,002	0	0	0	0	0	1,212,589	12/31/2014
B1031605		ARLINGTON HEIGHTS	IL		06/08/2011	6.125	1,513,069	0	0	0	0	0	1,923,650	12/31/2014
A4091501		AURORA	IL		12/31/2006	6.500	354,044	0	0	0	0	0	839,970	12/31/2014
B3051708		BEDFORD	IL		07/25/2013	4.750	474,610	0	0	0	0	0	786,664	12/31/2014
B4031205		BENSENVILLE	IL		05/30/2014	4.875	264,149	0	0	0	0	0	422,280	12/31/2014
B5052003		BERKELEY	IL		08/19/2015	4.500	1,452,545	0	0	0	0	0	2,063,115	08/19/2015
A9092502		BOLINGBROOK	IL		12/15/2009	7.750	1,580,607	0	0	0	0	0	2,231,548	12/31/2014
B4031203		BOURBONNAIS	IL		06/10/2014	4.750	487,393	0	0	0	0	0	667,128	12/31/2014
B5022712		BRADLEY	IL		05/07/2015	4.500	866,759	0	0	0	0	0	1,173,276	05/07/2015
A2062602		BRIDGEVIEW	IL		09/11/2002	7.375	384,516	0	0	0	0	0	1,773,000	12/31/2014
B2090501		BUFFALO GROVE	IL		11/28/2012	4.500	936,471	0	0	0	0	0	1,769,460	12/31/2014
B4011401		CALUMET CITY	IL		03/11/2014	4.375	1,035,295	0	0	0	0	0	1,432,068	12/31/2014
A7040608		CHAMPAIGN	IL		06/18/2007	5.750	432,645	0	0	0	0	0	376,890	12/31/2014
A7040609		CHAMPAIGN	IL		06/18/2007	6.375	297,287	0	0	0	0	0	479,910	12/31/2014
A4051004		CHANNAHON	IL		12/31/2006	6.375	413,753	0	0	0	0	0	2,559,690	12/31/2014
A2091001		CHICAGO	IL		12/16/2002	6.625	601,697	0	0	0	0	0	1,883,400	12/31/2014
A2121703		CHICAGO	IL		02/28/2003	6.625	507,067	0	0	0	0	0	1,977,000	12/31/2014
A7022807		CHICAGO	IL		05/24/2007	5.950	514,797	0	0	0	0	0	837,930	12/31/2014
A7022808		CHICAGO	IL		05/24/2007	5.950	1,132,566	0	0	0	0	0	1,318,350	12/31/2014
A7030703		CHICAGO	IL		05/29/2007	5.750	1,679,805	0	0	0	0	0	2,625,990	12/31/2014
A8022107		CHICAGO	IL		05/19/2008	6.125	2,935,138	0	0	0	0	0	4,556,858	12/31/2014
A8071805		CHICAGO	IL		09/17/2008	4.375	166,740	0	0	0	0	0	234,090	12/31/2014
A9061701		CHICAGO	IL		09/03/2009	6.000	360,114	0	0	0	0	0	546,862	12/31/2014
A90617013		CHICAGO	IL		08/31/2010	6.000	831,509	0	0	0	0	0	1,262,714	12/31/2014
B0060404		CHICAGO	IL		08/19/2010	6.125	1,001,032	0	0	0	0	0	1,814,196	12/31/2014
B0060802		CHICAGO	IL		09/30/2010	6.750	956,091	0	0	0	0	0	2,472,000	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1011401		CHICAGO	IL		03/31/2011	5.875	1,030,639	0	0	0	0	0	1,448,000	12/31/2014
B1030107	CF	CHICAGO	IL		05/12/2011	6.500	1,468,181	0	0	0	0	0	2,035,341	12/31/2014
B1041202		CHICAGO	IL		06/30/2011	6.500	1,414,577	0	0	0	0	0	2,022,043	12/03/2015
B1041202-1		CHICAGO	IL		12/03/2015	4.625	525,000	0	0	0	0	0	750,452	12/03/2015
B1041303		CHICAGO	IL		07/21/2011	6.000	659,906	0	0	0	0	0	895,686	12/31/2014
B1041304		CHICAGO	IL		07/29/2011	6.000	329,926	0	0	0	0	0	544,808	12/31/2014
B1061604	CF	CHICAGO	IL		08/11/2011	5.750	1,895,347	0	0	0	0	0	3,153,392	12/31/2014
B1061605		CHICAGO	IL		08/11/2011	5.750	1,936,528	0	0	0	0	0	3,239,082	12/31/2014
B1061606		CHICAGO	IL		08/11/2011	5.750	846,914	0	0	0	0	0	1,213,752	12/31/2014
B1070607		CHICAGO	IL		01/31/2012	5.375	994,843	0	0	0	0	0	1,472,064	12/31/2014
B1070608		CHICAGO	IL		12/14/2011	5.750	569,276	0	0	0	0	0	772,500	12/31/2014
B1070609		CHICAGO	IL		12/14/2011	5.750	521,827	0	0	0	0	0	716,468	12/31/2014
B1082603		CHICAGO	IL		09/28/2011	5.625	1,442,910	0	0	0	0	0	1,847,296	12/31/2014
B1082604		CHICAGO	IL		09/28/2011	5.625	1,179,058	0	0	0	0	0	1,761,606	12/31/2014
B2012704		CHICAGO	IL		04/19/2012	5.250	3,280,833	0	0	0	0	0	4,984,640	12/31/2014
B2031204	CF	CHICAGO	IL		06/21/2012	5.000	1,538,598	0	0	0	0	0	2,292,840	12/31/2014
B2032302		CHICAGO	IL		06/22/2012	5.125	784,874	0	0	0	0	0	1,212,948	12/31/2014
B2060101		CHICAGO	IL		07/26/2012	4.375	827,719	0	0	0	0	0	1,115,370	12/31/2014
B2061805		CHICAGO	IL		09/14/2012	5.000	999,073	0	0	0	0	0	1,498,763	12/31/2014
B2062901		CHICAGO	IL		07/31/2012	4.750	2,597,346	0	0	0	0	0	3,399,000	12/31/2014
B2071203		CHICAGO	IL		08/17/2012	5.125	736,532	0	0	0	0	0	1,038,037	12/31/2014
B2111401		CHICAGO	IL		12/31/2012	5.000	668,920	0	0	0	0	0	905,352	12/31/2014
B2111402		CHICAGO	IL		12/31/2012	5.000	364,563	0	0	0	0	0	506,940	12/31/2014
B2111403		CHICAGO	IL		12/31/2012	4.750	704,083	0	0	0	0	0	996,030	12/31/2014
B2111404		CHICAGO	IL		12/31/2012	4.750	767,501	0	0	0	0	0	1,095,276	12/31/2014
B3061209		CHICAGO	IL		11/26/2013	5.250	587,694	0	0	0	0	0	772,000	12/31/2014
B3081502		CHICAGO	IL		10/30/2013	4.375	351,953	0	0	0	0	0	467,670	12/31/2014
B3103012		CHICAGO	IL		01/23/2014	4.875	822,850	0	0	0	0	0	1,574,818	12/31/2014
B4031202		CHICAGO	IL		06/10/2014	4.500	335,473	0	0	0	0	0	589,810	12/31/2014
B5022502		CHICAGO	IL		05/11/2015	3.625	514,204	0	0	0	0	0	1,088,910	05/11/2015
B5052002		CHICAGO	IL		09/16/2015	4.500	848,913	0	0	0	0	0	1,148,780	09/16/2015
A8011002		CRYSTAL LAKE	IL		03/31/2008	6.375	305,505	0	0	0	0	0	558,955	12/31/2014
B5070902		DARIEN	IL		10/22/2015	4.750	840,932	0	0	0	0	0	1,132,326	10/22/2015
B5102302		DARIEN	IL		12/08/2015	4.375	1,600,000	0	0	0	0	0	2,138,000	12/08/2015
B1032404		DOWNERS GROVE	IL		06/13/2011	5.750	880,413	0	0	0	0	0	1,554,720	12/31/2014
B3061201		DOWNERS GROVE	IL		08/29/2013	4.750	783,462	0	0	0	0	0	1,043,766	12/31/2014
B0011201		ELGIN	IL		02/26/2010	4.250	1,059,674	0	0	0	0	0	1,713,800	12/31/2014
A9101302		ELMHURST	IL		12/29/2009	4.375	2,301,149	0	0	0	0	0	3,466,962	11/13/2015
B2060402	CF	ELMHURST	IL		08/22/2012	4.500	2,436,869	0	0	0	0	0	3,315,533	12/31/2014
B1041106		FOX RIVER GROVE	IL		06/10/2011	6.250	1,301,809	0	0	0	0	0	1,771,180	12/31/2014
B1041508		FRANKFORT	IL		08/25/2011	5.750	576,840	0	0	0	0	0	690,030	12/31/2014
A8010802		GALESBURG	IL		03/13/2008	6.375	162,787	0	0	0	0	0	129,790	12/31/2014
A9071401		GENEVA	IL		09/30/2009	8.125	1,286,311	0	0	0	0	0	1,523,638	12/31/2014
B1082207		GENEVA	IL		06/29/2012	5.500	122,112	0	0	0	0	0	154,024	12/31/2014
B2091801		GLENVIEW	IL		10/25/2012	4.375	903,700	0	0	0	0	0	1,246,198	12/31/2014
B3061210		HARWOOD HEIGHTS	IL		11/26/2013	5.250	535,986	0	0	0	0	0	892,000	12/31/2014
B0011202		HINSDALE	IL		03/26/2010	6.750	511,997	0	0	0	0	0	584,496	12/31/2014
A9042708		HOFFMAN ESTATES	IL		07/16/2009	4.750	981,963	0	0	0	0	0	969,760	12/31/2014
B4021801		HOFFMAN ESTATES	IL		05/15/2014	4.750	1,332,310	0	0	0	0	0	1,839,570	12/31/2014
A4032504		HOMEWOOD	IL		12/31/2006	4.375	257,156	0	0	0	0	0	415,140	12/31/2014
B1070610		HOMEWOOD	IL		12/14/2011	5.750	834,937	0	0	0	0	0	1,048,540	12/31/2014
B2032803		HUNTLEY	IL		04/26/2012	5.750	1,045,072	0	0	0	0	0	1,742,700	12/31/2014
W5040101		JOLIET	IL		07/31/2015	5.750	2,585,372	0	0	0	0	0	3,903,532	07/31/2015
A7060806		LAKE IN THE HILLS	IL		07/30/2007	6.450	605,719	0	0	0	0	0	1,029,180	12/31/2014
B5041301		LAKE ZURICH	IL		07/15/2015	4.000	2,730,480	0	0	0	0	0	3,675,296	07/15/2015
B5041302		LAKE ZURICH	IL		07/15/2015	4.250	809,129	0	0	0	0	0	1,099,424	07/15/2015
B2012705		LOMBARD	IL		04/13/2012	5.000	770,088	0	0	0	0	0	1,087,800	12/31/2014
B2012706		LOMBARD	IL		04/13/2012	5.000	294,927	0	0	0	0	0	389,240	12/31/2014
B0052101		LOVES PARK	IL		07/21/2010	6.750	169,159	0	0	0	0	0	263,028	12/31/2014
A9030413		MACHESNEY PARK	IL		04/29/2009	6.625	399,643	0	0	0	0	0	774,690	12/31/2014
B2110725		MARKHAM	IL		02/26/2013	4.625	689,975	0	0	0	0	0	1,071,278	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1031606		MUNDELEIN	IL		06/28/2011	6.125	1,371,139	0	0	0	0	0	1,917,000	12/31/2014
B1070605		MUNDELEIN	IL		01/31/2012	5.500	840,150	0	0	0	0	0	1,095,096	12/31/2014
B5052001		MUNDELEIN	IL		08/19/2015	4.500	947,312	0	0	0	0	0	1,619,885	08/19/2015
A7062801		NAPERVILLE	IL		09/12/2007	6.750	238,218	0	0	0	0	0	340,731	12/31/2014
B4021303		NAPERVILLE	IL		05/22/2014	5.375	463,526	0	0	0	0	0	1,009,290	12/31/2014
B1061603		NILES	IL		08/11/2011	5.750	824,028	0	0	0	0	0	1,641,640	12/31/2014
B1070606		NILES	IL		01/31/2012	5.375	870,487	0	0	0	0	0	1,280,840	12/31/2014
B1110804		NILES	IL		04/20/2012	5.250	576,624	0	0	0	0	0	815,674	12/31/2014
A8031008		NORMAL	IL		06/20/2008	4.250	949,609	0	0	0	0	0	1,684,020	12/31/2014
B2061807		NORRIDGE	IL		12/27/2012	5.375	687,918	0	0	0	0	0	1,034,586	12/31/2014
B2012402		NORTHFIELD	IL		03/15/2012	4.500	629,537	0	0	0	0	0	1,466,786	12/31/2014
B3101602		O'FALLON	IL		01/13/2014	4.875	639,555	0	0	0	0	0	1,024,374	12/31/2014
B1022406		ORLAND PARK	IL		05/31/2011	4.500	1,433,744	0	0	0	0	0	2,173,113	12/31/2014
B2070205		OSWEGO	IL		09/05/2012	4.125	586,212	0	0	0	0	0	885,430	12/31/2014
B1022304		PLAINFIELD	IL		05/31/2011	6.500	954,330	0	0	0	0	0	1,428,183	12/31/2014
B2110724		ROCK ISLAND	IL		12/28/2012	4.875	740,123	0	0	0	0	0	1,158,108	12/31/2014
B3071104		ROCK ISLAND	IL		09/18/2013	4.875	426,230	0	0	0	0	0	860,151	12/31/2014
A5091501		ROCKFORD	IL		12/31/2006	6.125	117,262	0	0	0	0	0	342,720	12/31/2014
A9030414		ROCKFORD	IL		04/29/2009	6.625	388,553	0	0	0	0	0	749,190	12/31/2014
B0090208		ROLLING MEADOWS	IL		12/13/2010	6.250	723,472	0	0	0	0	0	866,000	12/31/2014
B4031206		SOUTH ELGIN	IL		05/29/2014	4.000	917,035	0	0	0	0	0	1,467,270	12/31/2014
B3080701		SOUTH HOLLAND	IL		10/30/2013	4.500	121,363	0	0	0	0	0	168,623	12/31/2014
A7013006		SPRINGFIELD	IL		04/13/2007	6.500	322,703	0	0	0	0	0	481,950	12/31/2014
B3022202		TINLEY PARK	IL		04/17/2013	4.875	1,092,295	0	0	0	0	0	1,903,576	12/31/2014
A6030709		VILLA PARK	IL		12/31/2006	6.375	374,415	0	0	0	0	0	580,589	12/31/2014
B0040702		WAUKEGAN	IL		06/21/2010	4.000	4,445,935	0	0	0	0	0	5,960,416	12/31/2014
B0071208		WEST CHICAGO	IL		10/29/2010	4.375	470,674	0	0	0	0	0	668,390	12/31/2014
A5021802		YORKVILLE	IL		05/06/2005	5.875	488,844	0	0	0	0	0	1,037,340	12/31/2014
A8012306		ANGOLA	IN		03/05/2008	6.125	141,048	0	0	0	0	0	152,159	12/31/2014
A2081503		BATESVILLE	IN		12/31/2006	6.625	104,385	0	0	0	0	0	373,320	12/31/2014
A7010903		BATESVILLE	IN		03/26/2007	5.500	473,804	0	0	0	0	0	482,000	12/31/2014
B3111302		BLOOMINGTON	IN		02/12/2014	5.000	3,680,000	0	0	0	0	0	4,614,352	12/31/2014
B3122606		BLUFFTON	IN		04/21/2014	5.000	739,654	0	0	0	0	0	1,338,240	12/31/2014
B0062506		BROWNSBURG	IN		09/28/2010	4.250	2,012,906	0	0	0	0	0	4,956,800	12/31/2014
A6082802		CARMEL	IN		10/10/2006	6.625	1,509,262	0	0	0	0	0	1,816,000	12/31/2014
A8080804		CHESTERFIELD	IN		10/28/2008	7.125	492,596	0	0	0	0	0	614,264	12/31/2014
A7031903		CLARKSVILLE	IN		06/14/2007	6.125	170,473	0	0	0	0	0	569,670	12/31/2014
B3070906		COLUMBUS	IN		09/30/2013	5.250	1,079,473	0	0	0	0	0	1,669,948	12/31/2014
A8012104		CROWN POINT	IN		04/15/2008	6.125	303,243	0	0	0	0	0	459,650	12/31/2014
B0070702		EVANSVILLE	IN		09/29/2010	6.125	667,402	0	0	0	0	0	1,346,950	12/31/2014
B3121002		EVANSVILLE	IN		03/03/2014	5.250	1,428,157	0	0	0	0	0	2,061,640	12/31/2014
B5050504		EVANSVILLE	IN		09/01/2015	4.375	810,053	0	0	0	0	0	1,257,765	09/01/2015
B1091903		FISHERS	IN		12/15/2011	5.875	928,958	0	0	0	0	0	1,483,612	12/31/2014
B3030502		FISHERS	IN		05/28/2013	4.750	382,809	0	0	0	0	0	589,536	12/31/2014
A7011905		FORT WAYNE	IN		03/30/2007	6.500	415,150	0	0	0	0	0	650,250	12/31/2014
B0082504	CF	FORT WAYNE	IN		11/30/2010	6.000	2,374,148	0	0	0	0	0	6,198,720	12/31/2014
B5072103		FORT WAYNE	IN		09/04/2015	4.750	389,136	0	0	0	0	0	521,495	09/04/2015
A4112902		GARY	IN		02/17/2005	6.125	168,543	0	0	0	0	0	460,530	12/31/2014
B4041103		GARY	IN		07/25/2014	4.375	771,993	0	0	0	0	0	1,387,060	12/31/2014
A2081501		GREENDALE	IN		12/31/2006	6.625	223,718	0	0	0	0	0	587,520	12/31/2014
A1121301		GREENFIELD	IN		04/03/2002	5.250	1,486,211	0	0	0	0	0	4,956,000	12/31/2014
A7082704		GREENSBURG	IN		11/20/2007	6.500	456,350	0	0	0	0	0	761,940	12/31/2014
B4052801		GREENWOOD	IN		10/24/2014	4.125	312,716	0	0	0	0	0	402,690	12/31/2014
B3122003		HAMMOND	IN		04/08/2014	4.375	798,771	0	0	0	0	0	1,098,030	12/31/2014
A2010203		INDIANAPOLIS	IN		04/03/2002	5.250	503,403	0	0	0	0	0	758,000	12/31/2014
A4112901		INDIANAPOLIS	IN		02/17/2005	6.125	265,251	0	0	0	0	0	703,800	12/31/2014
A5070102		INDIANAPOLIS	IN		09/01/2005	4.250	262,943	0	0	0	0	0	647,190	12/31/2014
A6013002		INDIANAPOLIS	IN		12/31/2006	6.125	228,014	0	0	0	0	0	395,612	12/31/2014
A6102401		INDIANAPOLIS	IN		12/14/2006	6.375	668,946	0	0	0	0	0	766,920	12/31/2014
A7102401		INDIANAPOLIS	IN		12/20/2007	6.625	418,323	0	0	0	0	0	518,160	12/31/2014
A8031006		INDIANAPOLIS	IN		06/20/2008	4.250	412,759	0	0	0	0	0	747,150	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A8031007		INDIANAPOLIS	IN		06/20/2008	4.250	855,484	0	0	0	0	0	1,509,090	12/31/2014
A8090802		INDIANAPOLIS	IN		11/05/2008	4.625	507,772	0	0	0	0	0	947,340	12/31/2014
B1030804		INDIANAPOLIS	IN		04/29/2011	6.000	1,503,489	0	0	0	0	0	2,280,000	12/31/2014
B1071104		INDIANAPOLIS	IN		09/15/2011	5.375	608,209	0	0	0	0	0	924,528	12/31/2014
B1122005		INDIANAPOLIS	IN		03/01/2012	5.375	1,325,106	0	0	0	0	0	1,966,084	12/31/2014
B2103111		INDIANAPOLIS	IN		01/16/2013	4.750	625,705	0	0	0	0	0	1,168,268	12/31/2014
B2110705		INDIANAPOLIS	IN		12/28/2012	4.875	1,485,777	0	0	0	0	0	2,326,926	12/31/2014
B3032602		INDIANAPOLIS	IN		06/25/2013	5.000	1,276,256	0	0	0	0	0	3,039,550	12/31/2014
B3041804		INDIANAPOLIS	IN		06/10/2013	5.000	8,934,437	0	0	0	0	0	13,634,000	12/31/2014
B3052001		INDIANAPOLIS	IN		09/13/2013	5.875	298,857	0	0	0	0	0	1,194,606	12/31/2014
B3100801		INDIANAPOLIS	IN		12/13/2013	5.000	563,636	0	0	0	0	0	856,002	12/31/2014
B3112101		INDIANAPOLIS	IN		01/17/2014	4.875	548,558	0	0	0	0	0	830,234	12/31/2014
B4050504		INDIANAPOLIS	IN		07/17/2014	4.875	1,083,526	0	0	0	0	0	1,451,284	12/31/2014
B5030402		INDIANAPOLIS	IN		05/21/2015	4.375	711,375	0	0	0	0	0	962,034	05/21/2015
B5072102		INDIANAPOLIS	IN		10/30/2015	4.625	402,933	0	0	0	0	0	566,514	10/30/2015
B5081002		INDIANAPOLIS	IN		12/11/2015	4.500	1,625,000	0	0	0	0	0	2,201,000	12/11/2015
B1022805		JEFFERSONVILLE	IN		05/09/2011	6.625	312,463	0	0	0	0	0	583,929	12/31/2014
A8082602		LAWRENCE	IN		10/30/2008	5.000	2,633,417	0	0	0	0	0	3,242,690	12/31/2014
A7091002		LEBANON	IN		12/28/2007	6.750	267,484	0	0	0	0	0	539,580	12/31/2014
B5040304		MISHAWAKA	IN		05/29/2015	4.250	1,228,487	0	0	0	0	0	1,710,864	05/29/2015
B4082801		MOORESVILLE	IN		10/09/2014	4.500	226,905	0	0	0	0	0	511,965	12/31/2014
W4060501		PENDLETON	IN		07/22/2014	6.125	2,893,627	0	0	0	0	0	4,941,000	12/31/2014
B2041210		RUSHVILLE	IN		08/29/2012	5.250	324,819	0	0	0	0	0	458,354	12/31/2014
B1092701		SOUTH BEND	IN		12/13/2011	5.750	565,007	0	0	0	0	0	890,274	12/31/2014
B2110717		SOUTH BEND	IN		12/28/2012	4.875	1,112,051	0	0	0	0	0	1,738,590	12/31/2014
A7083104		TERRE HAUTE	IN		12/04/2007	6.500	694,536	0	0	0	0	0	1,574,370	12/31/2014
B2022101		EL DORADO	KS		05/07/2012	5.250	613,751	0	0	0	0	0	1,103,340	12/31/2014
B0062202		FAIRWAY	KS		08/31/2010	3.875	609,249	0	0	0	0	0	974,930	12/31/2014
A6032707		KANSAS CITY	KS		12/31/2006	6.500	66,660	0	0	0	0	0	75,949	12/31/2014
B2110720		KANSAS CITY	KS		12/28/2012	4.875	964,994	0	0	0	0	0	1,517,250	12/31/2014
A7100201		LANSING	KS		12/13/2007	6.625	345,744	0	0	0	0	0	551,310	12/31/2014
B3042401		LEAWOOD	KS		06/28/2013	4.125	939,862	0	0	0	0	0	1,509,090	12/31/2014
A3092201		LENEXA	KS		12/16/2003	6.500	362,582	0	0	0	0	0	1,641,000	12/31/2014
A3092202		LENEXA	KS		12/31/2006	6.500	152,289	0	0	0	0	0	703,800	12/31/2014
B1030303		LENEXA	KS		05/17/2011	5.625	761,043	0	0	0	0	0	1,170,293	12/31/2014
A4042701		MERRIAM	KS		07/21/2004	6.000	299,238	0	0	0	0	0	1,282,000	12/31/2014
A5021801		OLATHE	KS		05/13/2005	5.500	206,102	0	0	0	0	0	1,522,835	12/31/2014
A6042501		OLATHE	KS		12/31/2006	6.375	286,880	0	0	0	0	0	455,430	12/31/2014
A8011802		OLATHE	KS		02/27/2008	4.500	1,869,912	0	0	0	0	0	3,785,730	12/31/2014
A8031801		OLATHE	KS		04/30/2008	4.500	692,773	0	0	0	0	0	1,119,200	12/31/2014
B3082901		OLATHE	KS		11/20/2013	5.500	938,001	0	0	0	0	0	1,243,782	12/31/2014
B3102901		OLATHE	KS		01/21/2014	4.250	587,527	0	0	0	0	0	814,246	12/31/2014
B3102902		OLATHE	KS		01/21/2014	4.250	1,093,077	0	0	0	0	0	1,630,776	12/31/2014
B5061501		OLATHE	KS		08/10/2015	4.750	472,658	0	0	0	0	0	651,510	08/10/2015
A2011806		OVERLAND PARK	KS		03/28/2002	7.750	71,143	0	0	0	0	0	850,000	12/31/2014
A5081702		OVERLAND PARK	KS		10/27/2005	6.625	490,533	0	0	0	0	0	588,030	12/31/2014
B1013102		SHAWNEE	KS		03/17/2011	6.125	864,103	0	0	0	0	0	1,184,730	12/31/2014
A4092703		TOPEKA	KS		12/10/2004	6.000	2,818,872	0	0	0	0	0	4,911,750	09/02/2015
B0041901		WICHITA	KS		06/30/2010	8.250	4,523,426	0	0	0	0	0	11,657,000	12/31/2014
B4061115		ALMO	KY		08/14/2014	4.750	302,819	0	0	0	0	0	447,378	12/31/2014
B4061116		BARDWELL	KY		08/21/2014	4.750	250,890	0	0	0	0	0	363,940	12/31/2014
B4061146		BEAVER DAM	KY		08/21/2014	4.750	395,618	0	0	0	0	0	554,292	12/31/2014
B4061117		BOSTON	KY		08/28/2014	4.750	166,288	0	0	0	0	0	250,170	12/31/2014
A6032906		BOWLING GREEN	KY		12/31/2006	6.125	458,839	0	0	0	0	0	381,480	12/31/2014
B4061147		BOWLING GREEN	KY		08/12/2014	4.750	444,459	0	0	0	0	0	619,686	12/31/2014
A5060301		BURLINGTON	KY		10/17/2005	4.375	644,312	0	0	0	0	0	1,259,700	12/31/2014
B4061169		CADIZ	KY		10/30/2014	4.750	616,699	0	0	0	0	0	859,365	12/31/2014
B4061170		CADIZ	KY		10/30/2014	4.750	396,837	0	0	0	0	0	532,230	12/31/2014
B4061118		CAVE CITY	KY		08/12/2014	4.750	247,974	0	0	0	0	0	380,680	12/31/2014
B4061125		CAVE CITY	KY		08/21/2014	4.750	283,281	0	0	0	0	0	431,808	12/31/2014
B4061119		COLUMBIA	KY		08/28/2014	4.750	317,474	0	0	0	0	0	502,392	12/31/2014

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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		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
B4012103		CRESTVIEW HILLS	KY		04/23/2014	5.000	557,206	0	0	0	0	0	761,940	12/31/2014
A2081505		DRY RIDGE	KY		11/26/2002	6.750	204,616	0	0	0	0	0	556,220	12/31/2014
A8010801		ELIZABETHTOWN	KY		03/25/2008	6.875	479,937	0	0	0	0	0	1,904,452	12/31/2014
B4061120		EMINENCE	KY		09/10/2014	4.750	185,770	0	0	0	0	0	297,388	12/31/2014
A2091101		ERLANGER	KY		11/25/2002	6.625	360,480	0	0	0	0	0	1,130,670	12/31/2014
A4033022		ERLANGER	KY		06/28/2004	5.750	219,148	0	0	0	0	0	1,104,000	12/31/2014
A7022001		ERLANGER	KY		05/07/2007	6.125	208,897	0	0	0	0	0	1,624,350	12/31/2014
A7022104		ERLANGER	KY		05/21/2007	6.375	374,657	0	0	0	0	0	664,530	12/31/2014
A7022105		ERLANGER	KY		05/03/2007	6.375	332,998	0	0	0	0	0	562,530	12/31/2014
A4040602		FORT MITCHELL	KY		07/07/2004	5.750	395,097	0	0	0	0	0	767,040	12/31/2014
A4032307		FORT WRIGHT	KY		06/18/2004	5.750	261,984	0	0	0	0	0	1,087,000	12/31/2014
A8022209		GEORGETOWN	KY		05/14/2008	6.375	590,512	0	0	0	0	0	859,415	12/31/2014
B4061121		GLASGOW	KY		08/12/2014	4.750	307,701	0	0	0	0	0	485,784	12/31/2014
B4061122		GRAND RIVERS	KY		08/14/2014	4.750	180,874	0	0	0	0	0	279,310	12/31/2014
B4061123		GREENSBURG	KY		08/21/2014	4.750	519,288	0	0	0	0	0	801,350	12/31/2014
B4061110		HANSON	KY		08/14/2014	4.375	197,968	0	0	0	0	0	332,679	12/31/2014
B4061145		HARDIN	KY		08/14/2014	4.750	356,542	0	0	0	0	0	484,227	12/31/2014
B4061124		HAWESVILLE	KY		08/21/2014	4.750	180,874	0	0	0	0	0	277,450	12/31/2014
B4061127		KEVIL	KY		08/14/2014	4.750	204,215	0	0	0	0	0	352,160	12/31/2014
B4061128		LEITCHFIELD	KY		08/21/2014	4.750	253,978	0	0	0	0	0	418,314	12/31/2014
A9082101		LEXINGTON	KY		11/06/2009	4.375	656,393	0	0	0	0	0	1,592,072	12/31/2014
A3093002		LOUISVILLE	KY		01/29/2004	6.500	298,251	0	0	0	0	0	1,995,000	12/31/2014
A6062002		LOUISVILLE	KY		12/31/2006	6.875	108,567	0	0	0	0	0	494,190	12/31/2014
A6080201		LOUISVILLE	KY		12/31/2006	6.625	152,749	0	0	0	0	0	256,020	12/31/2014
B3042914		LOUISVILLE	KY		08/22/2013	5.000	1,717,865	0	0	0	0	0	2,672,112	12/31/2014
B3042915		LOUISVILLE	KY		09/12/2013	5.000	1,699,559	0	0	0	0	0	2,270,515	12/31/2014
B3083003		LOUISVILLE	KY		11/22/2013	5.750	1,831,516	0	0	0	0	0	3,027,585	12/31/2014
B4061151		LOUISVILLE	KY		08/28/2014	4.750	220,288	0	0	0	0	0	316,426	12/31/2014
B3093003		MADISONVILLE	KY		03/05/2014	5.750	557,880	0	0	0	0	0	898,282	12/31/2014
B4061129		MAGNOLIA	KY		08/21/2014	4.750	253,978	0	0	0	0	0	406,377	12/31/2014
B4061131		MAYFIELD	KY		08/14/2014	4.750	186,707	0	0	0	0	0	283,960	12/31/2014
B4061132		MILTON	KY		08/28/2014	4.750	244,205	0	0	0	0	0	402,225	12/31/2014
B1083104	CF	OAK GROVE	KY		11/23/2011	5.500	1,574,509	0	0	0	0	0	3,174,000	12/31/2014
B3121003		OWENSBORO	KY		02/25/2014	4.375	520,574	0	0	0	0	0	998,752	12/31/2014
B4061111		OWENSBORO	KY		08/21/2014	4.375	242,228	0	0	0	0	0	458,277	12/31/2014
B4061165		OWENTON	KY		09/10/2014	5.125	358,278	0	0	0	0	0	480,116	12/31/2014
B4061171		PADUCAH	KY		10/30/2014	5.125	406,320	0	0	0	0	0	568,390	12/31/2014
B4061133		PEMBROKE	KY		08/21/2014	4.750	154,618	0	0	0	0	0	253,580	12/31/2014
A7080306		PIKEVILLE	KY		10/22/2007	6.750	319,978	0	0	0	0	0	462,458	12/31/2014
A4091004		RADCLIFF	KY		12/10/2004	6.000	429,198	0	0	0	0	0	638,640	12/31/2014
B4061134		RUSSELL SPRINGS	KY		08/28/2014	4.750	180,874	0	0	0	0	0	270,010	12/31/2014
B4061135		SALEM	KY		08/14/2014	4.750	244,205	0	0	0	0	0	384,579	12/31/2014
B4061136		SCOTTSVILLE	KY		08/12/2014	4.750	180,874	0	0	0	0	0	263,500	12/31/2014
B4061137		SMITHS GROVE	KY		08/12/2014	4.750	189,628	0	0	0	0	0	282,410	12/31/2014
B4061138		SPOTTSVILLE	KY		08/21/2014	4.750	288,163	0	0	0	0	0	436,998	12/31/2014
B4061139		SPRINGFIELD	KY		08/28/2014	4.750	166,288	0	0	0	0	0	262,260	12/31/2014
B4061140		SUMMERSVILLE	KY		08/21/2014	4.750	172,121	0	0	0	0	0	244,900	12/31/2014
B4061141		UNIONTOWN	KY		08/14/2014	4.750	151,702	0	0	0	0	0	244,590	12/31/2014
B4061130		UTICA	KY		08/21/2014	4.750	278,398	0	0	0	0	0	403,263	12/31/2014
B4061142		UTICA	KY		08/21/2014	4.750	327,239	0	0	0	0	0	470,733	12/31/2014
A4032309		WALTON	KY		07/01/2004	5.750	606,580	0	0	0	0	0	1,815,000	12/31/2014
B4061143		WILLISBURG	KY		08/28/2014	4.750	317,474	0	0	0	0	0	448,416	12/31/2014
B4061144		WOODBURN	KY		08/21/2014	4.750	293,054	0	0	0	0	0	478,518	12/31/2014
B4120903		NEW ORLEANS	LA		01/30/2015	4.500	5,880,768	0	0	0	0	0	6,106,265	01/30/2015
B0030502		BOSTON	MA		05/14/2010	6.500	1,289,687	0	0	0	0	0	2,283,716	12/31/2014
A8012404		BRIDGEWATER	MA		03/26/2008	6.375	151,650	0	0	0	0	0	138,373	12/31/2014
A5121504		BURLINGTON	MA		12/31/2006	6.000	513,958	0	0	0	0	0	1,104,660	12/31/2014
A2101102		CAMBRIDGE	MA		01/09/2003	4.625	247,407	0	0	0	0	0	776,000	12/31/2014
A3052708		CHELMSFORD	MA		08/25/2003	6.125	689,652	0	0	0	0	0	2,420,000	12/31/2014
A5122801		DORCHESTER	MA		12/31/2006	5.875	226,486	0	0	0	0	0	252,450	12/31/2014
A5021702		HANOVER	MA		04/26/2005	4.500	668,259	0	0	0	0	0	1,618,000	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A5100506		HOLYOKE	MA		12/31/2006	6.125	210,243	0	0	0	0	0	387,090	12/31/2014
A6052604		HOLYOKE	MA		08/21/2006	6.250	307,639	0	0	0	0	0	507,450	12/31/2014
A7082703		KINGSTON	MA		11/21/2007	6.375	265,239	0	0	0	0	0	589,907	12/31/2014
A3042802		LYNN	MA		07/31/2003	6.125	894,532	0	0	0	0	0	2,098,000	12/31/2014
B0051008		MIDDLEBORO	MA		07/28/2010	4.250	174,329	0	0	0	0	0	309,948	12/31/2014
A5061304		NEW BEDFORD	MA		08/31/2005	4.500	1,086,981	0	0	0	0	0	2,014,000	12/31/2014
A8100101		NEW BEDFORD	MA		10/27/2008	6.875	448,719	0	0	0	0	0	930,898	12/31/2014
B4022803		NORWELL	MA		05/30/2014	4.250	984,503	0	0	0	0	0	1,347,420	12/31/2014
A5012502		PEABODY	MA		04/13/2005	6.375	692,089	0	0	0	0	0	1,303,050	12/31/2014
A6070701		PLYMOUTH	MA		08/31/2006	6.625	681,868	0	0	0	0	0	780,300	12/31/2014
A5092801		QUINCY	MA		12/31/2006	5.500	265,496	0	0	0	0	0	1,230,630	12/31/2014
A6053102		SAGAMORE	MA		08/22/2006	6.625	449,835	0	0	0	0	0	656,338	12/31/2014
A7073102		SALISBURY	MA		10/22/2007	6.500	593,790	0	0	0	0	0	1,566,582	12/31/2014
A6011604		SANDWICH	MA		12/31/2006	6.000	203,110	0	0	0	0	0	376,885	12/31/2014
A6031302		SAUGUS	MA		12/13/2006	6.625	1,781,983	0	0	0	0	0	1,813,000	12/31/2014
B2121202		SPRINGFIELD	MA		05/21/2013	4.500	245,033	0	0	0	0	0	439,592	12/31/2014
A4011403		STOUGHTON	MA		03/29/2004	6.250	639,674	0	0	0	0	0	1,013,000	12/31/2014
A7011214		WORCESTER	MA		03/30/2007	6.375	289,734	0	0	0	0	0	501,840	12/31/2014
B2040908		ANNAPOLIS	MD		08/21/2012	4.750	473,238	0	0	0	0	0	593,164	12/31/2014
B3050301	CF	ANNAPOLIS	MD		07/18/2013	4.250	2,172,278	0	0	0	0	0	3,144,676	12/31/2014
B5021804		ANNAPOLIS	MD		05/13/2015	3.875	643,059	0	0	0	0	0	1,808,310	05/13/2015
B2052901	CF	ARBUTUS	MD		06/27/2012	5.000	1,571,562	0	0	0	0	0	2,727,054	12/31/2014
A2081601		BALTIMORE	MD		10/31/2002	6.625	236,423	0	0	0	0	0	1,890,000	12/31/2014
A3020401		BALTIMORE	MD		05/22/2003	6.500	416,363	0	0	0	0	0	938,578	12/31/2014
A30204013		BALTIMORE	MD		09/23/2005	6.000	254,921	0	0	0	0	0	574,652	12/31/2014
A7082801		BALTIMORE	MD		12/07/2007	6.300	486,223	0	0	0	0	0	632,563	12/31/2014
B1111601		BALTIMORE	MD		01/30/2012	3.750	636,588	0	0	0	0	0	1,154,560	12/31/2014
B1122103		BALTIMORE	MD		05/17/2012	5.000	681,372	0	0	0	0	0	1,098,678	12/31/2014
B1122104		BALTIMORE	MD		05/17/2012	5.000	188,297	0	0	0	0	0	294,780	12/31/2014
B2052902		BALTIMORE	MD		06/27/2012	5.000	1,626,528	0	0	0	0	0	2,598,750	12/31/2014
B2052903		BALTIMORE	MD		06/27/2012	5.000	549,501	0	0	0	0	0	905,850	12/31/2014
B2052904		BALTIMORE	MD		06/27/2012	5.000	241,761	0	0	0	0	0	362,934	12/31/2014
B2052905		BALTIMORE	MD		06/27/2012	5.000	697,851	0	0	0	0	0	1,249,776	12/31/2014
B2121101		BALTIMORE	MD		02/12/2013	4.500	660,483	0	0	0	0	0	941,135	12/31/2014
B2121705	CF	BALTIMORE	MD		03/29/2013	4.500	2,779,907	0	0	0	0	0	3,687,915	12/31/2014
B3082302		BALTIMORE	MD		11/15/2013	4.125	1,859,834	0	0	0	0	0	3,411,612	12/31/2014
B3093009		BALTIMORE	MD		11/26/2013	4.125	1,487,862	0	0	0	0	0	2,497,050	12/31/2014
B4050801		BALTIMORE	MD		07/16/2014	4.125	1,296,036	0	0	0	0	0	1,920,476	12/31/2014
B4072402		BALTIMORE	MD		09/29/2014	3.875	338,727	0	0	0	0	0	465,962	12/31/2014
B4080602		BALTIMORE	MD		10/16/2014	4.500	2,949,820	0	0	0	0	0	4,935,045	12/31/2014
B4081302		BALTIMORE	MD		10/01/2014	4.750	556,408	0	0	0	0	0	829,560	12/31/2014
A3052701		BEL AIR	MD		08/28/2003	5.750	337,835	0	0	0	0	0	614,040	12/31/2014
A3052702		BEL AIR	MD		08/28/2003	5.750	348,545	0	0	0	0	0	663,000	12/31/2014
A3052704		BEL AIR	MD		08/28/2003	5.750	525,823	0	0	0	0	0	1,499,000	12/31/2014
A3110501		BEL AIR	MD		01/30/2004	6.250	752,427	0	0	0	0	0	1,941,760	12/31/2014
A3110502		BEL AIR	MD		01/30/2004	6.250	711,018	0	0	0	0	0	1,232,000	12/31/2014
A3110503		BEL AIR	MD		01/30/2004	6.250	335,845	0	0	0	0	0	444,000	12/31/2014
A3110504		BEL AIR	MD		01/30/2004	6.250	638,189	0	0	0	0	0	1,132,000	12/31/2014
A3110505		BEL AIR	MD		01/30/2004	6.250	151,067	0	0	0	0	0	268,000	12/31/2014
A3110506		BEL AIR	MD		01/30/2004	6.250	59,718	0	0	0	0	0	84,000	12/31/2014
A3110508		BEL AIR	MD		01/30/2004	6.250	988,942	0	0	0	0	0	2,244,480	12/31/2014
B1083101		BEL AIR	MD		12/13/2011	5.375	3,485,869	0	0	0	0	0	4,536,158	12/31/2014
B3093006		BEL AIR	MD		12/26/2013	5.875	397,855	0	0	0	0	0	565,360	12/31/2014
B2030901		BELCAMP	MD		06/22/2012	5.125	773,561	0	0	0	0	0	766,260	12/14/2015
A7100902		BELTSVILLE	MD		11/30/2007	6.500	357,250	0	0	0	0	0	536,066	12/31/2014
B2071702	CF	BELTSVILLE	MD		08/16/2012	4.500	3,004,855	0	0	0	0	0	4,857,125	12/31/2014
B2041206		BRENTWOOD	MD		07/31/2012	5.250	96,786	0	0	0	0	0	169,068	12/31/2014
B4011505		CAMBRIDGE	MD		04/18/2014	5.375	1,893,661	0	0	0	0	0	2,846,310	12/31/2014
B4040107		CAMBRIDGE	MD		06/27/2014	4.875	646,688	0	0	0	0	0	1,458,048	12/31/2014
A7022601		COLMAR MANOR	MD		05/08/2007	6.500	446,797	0	0	0	0	0	659,430	12/31/2014
B0071903		COLUMBIA	MD		09/23/2010	5.250	164,937	0	0	0	0	0	640,770	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A3041102		CROFTON	MD		06/02/2003	6.500	556,362	0	0	0	0	0	1,291,000	12/31/2014
A8092501		DISTRICT HEIGHTS	MD		11/04/2008	4.375	728,356	0	0	0	0	0	1,370,565	12/31/2014
B4031207		DISTRICT HEIGHTS	MD		05/30/2014	4.875	1,036,855	0	0	0	0	0	1,708,500	12/31/2014
B1012007		DUNKIRK	MD		03/10/2011	6.125	1,816,978	0	0	0	0	0	2,674,000	12/31/2014
B1101906		ELKRIDGE	MD		01/04/2012	5.750	3,115,274	0	0	0	0	0	5,318,192	12/31/2014
B4121001		ELKTON	MD		02/13/2015	4.625	1,455,981	0	0	0	0	0	2,872,310	02/13/2015
B2101813	CF	ELLICOTT CITY	MD		12/13/2012	4.750	1,601,717	0	0	0	0	0	2,154,852	12/31/2014
B2102402		ELLICOTT CITY	MD		12/18/2012	4.875	1,536,753	0	0	0	0	0	2,125,578	12/31/2014
B2102403		ELLICOTT CITY	MD		12/18/2012	4.875	2,004,472	0	0	0	0	0	3,167,880	12/31/2014
B2102403-1		ELLICOTT CITY	MD		11/18/2014	4.875	181,252	0	0	0	0	0	286,452	12/31/2014
A6032908		GAITHERSBURG	MD		12/31/2006	6.375	251,587	0	0	0	0	0	548,250	12/31/2014
B2072003		GAITHERSBURG	MD		10/01/2012	4.950	680,640	0	0	0	0	0	1,977,904	12/31/2014
B5032404		GAITHERSBURG	MD		05/28/2015	4.000	2,472,111	0	0	0	0	0	3,342,594	05/28/2015
B1012006		GERMANTOWN	MD		04/25/2011	6.000	4,406,342	0	0	0	0	0	6,175,544	12/31/2014
B3030120		GERMANTOWN	MD		07/31/2013	5.250	910,190	0	0	0	0	0	1,619,712	12/31/2014
A4122203		GLEN BURNIE	MD		03/18/2005	6.000	192,650	0	0	0	0	0	898,000	12/31/2014
A9031701		GLEN BURNIE	MD		05/21/2009	7.125	1,556,028	0	0	0	0	0	2,931,525	12/31/2014
B3022502		GLEN BURNIE	MD		04/12/2013	4.500	967,899	0	0	0	0	0	1,420,608	12/31/2014
B3041203		GLEN BURNIE	MD		07/09/2013	4.625	2,981,008	0	0	0	0	0	4,685,744	12/31/2014
B3100901		HAGERSTOWN	MD		01/30/2014	5.250	1,649,153	0	0	0	0	0	3,191,319	12/31/2014
B4021102		HAGERSTOWN	MD		06/02/2014	4.375	2,453,268	0	0	0	0	0	3,682,510	12/31/2014
B4032503		HAGERSTOWN	MD		06/19/2014	4.375	987,766	0	0	0	0	0	1,378,241	12/31/2014
B3082005		HALETHORPE	MD		10/15/2013	5.250	702,797	0	0	0	0	0	1,144,085	12/31/2014
A3110507		HAVRE DE GRACE	MD		01/30/2004	6.250	145,449	0	0	0	0	0	358,000	12/31/2014
B3062006		HYATTSVILLE	MD		09/17/2013	4.625	2,129,018	0	0	0	0	0	3,076,556	12/31/2014
B2111901		JEFFERSON	MD		01/29/2013	5.250	541,549	0	0	0	0	0	888,566	12/31/2014
A1090601		LANDOVER	MD		12/13/2001	5.500	474,219	0	0	0	0	0	658,071	12/31/2014
A10906013		LANDOVER	MD		02/28/2007	5.500	275,946	0	0	0	0	0	382,929	12/31/2014
B3103109		LANDOVER HILLS	MD		02/20/2014	4.875	318,805	0	0	0	0	0	1,144,848	12/31/2014
B2050208		LINTHICUM HEIGHTS	MD		06/20/2012	5.950	7,460,693	0	0	0	0	0	18,040,000	12/31/2014
B3010402		MILLERSVILE	MD		05/30/2013	5.000	836,659	0	0	0	0	0	1,345,000	12/31/2014
A5112301		OCEAN CITY	MD		12/31/2006	6.000	301,643	0	0	0	0	0	1,267,350	12/31/2014
A5112302		OCEAN CITY	MD		12/31/2006	6.125	256,525	0	0	0	0	0	1,142,910	12/31/2014
B5071302		OWINGS MILLS	MD		09/30/2015	4.500	707,427	0	0	0	0	0	1,137,065	09/30/2015
A8022009		PASADENA	MD		05/07/2008	6.125	671,186	0	0	0	0	0	1,082,671	12/31/2014
A8022010		PASADENA	MD		05/07/2008	6.125	788,643	0	0	0	0	0	1,095,874	12/31/2014
A8080601		PASADENA	MD		09/26/2008	6.625	405,555	0	0	0	0	0	1,051,064	12/31/2014
B5041304		PASADENA	MD		06/12/2015	4.375	1,535,619	0	0	0	0	0	2,073,125	06/12/2015
B3030119		PIKESVILLE	MD		04/10/2013	5.125	393,398	0	0	0	0	0	580,719	12/31/2014
B3062507		PIKESVILLE	MD		08/30/2013	4.750	1,039,301	0	0	0	0	0	1,915,812	12/31/2014
B5090301		RIVERDALE	MD		11/09/2015	4.375	2,622,000	0	0	0	0	0	3,504,930	11/24/2015
A7042304		ROCKVILLE	MD		07/06/2007	6.375	278,363	0	0	0	0	0	451,860	12/31/2014
B1100101		ROCKVILLE	MD		01/24/2012	5.500	505,569	0	0	0	0	0	941,688	12/31/2014
B1102002		ROCKVILLE	MD		01/24/2012	5.125	792,306	0	0	0	0	0	1,256,486	12/31/2014
B3012805		ROCKVILLE	MD		03/28/2013	4.750	363,271	0	0	0	0	0	489,344	12/31/2014
A4012901		ROSEDALE	MD		04/30/2004	4.875	283,437	0	0	0	0	0	1,150,050	12/31/2014
B4080603		SEVERN	MD		09/29/2014	5.750	5,788,731	0	0	0	0	0	7,822,000	12/31/2014
B4120202		TIMONIUM	MD		05/08/2015	3.875	7,228,550	0	0	0	0	0	11,622,910	05/08/2015
A4052112		TOWSON	MD		08/18/2004	6.375	345,010	0	0	0	0	0	2,289,000	12/31/2014
B3101401		TOWSON	MD		12/30/2013	4.125	2,205,402	0	0	0	0	0	2,984,526	12/31/2014
B5012703		TOWSON	MD		04/22/2015	4.125	658,481	0	0	0	0	0	1,167,324	04/22/2015
A3070101		WALDORF	MD		12/31/2006	4.500	913,798	0	0	0	0	0	1,349,970	12/31/2014
B4091905		WALDORF	MD		12/30/2014	4.500	1,762,977	0	0	0	0	0	2,439,364	12/31/2014
B4092304		WINDSOR MILL	MD		11/21/2014	4.500	2,596,181	0	0	0	0	0	3,969,402	12/31/2014
A6051901		BIDDEFORD	ME		08/08/2006	6.625	450,858	0	0	0	0	0	564,060	12/31/2014
A6121305		BIDDEFORD	ME		03/12/2007	6.125	740,246	0	0	0	0	0	871,590	12/31/2014
A8050902		BINGHAM	ME		07/31/2008	6.625	106,332	0	0	0	0	0	205,530	12/31/2014
A7052504		BREWER	ME		08/15/2007	6.375	174,221	0	0	0	0	0	424,830	12/31/2014
A6100604		LEWISTON	ME		04/30/2007	6.125	1,779,851	0	0	0	0	0	4,843,000	12/31/2014
A8050901		LEWISTON	ME		07/31/2008	6.625	134,784	0	0	0	0	0	178,169	12/31/2014
A8050903		MILBRIDGE	ME		07/31/2008	6.625	154,681	0	0	0	0	0	400,350	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A2051601		PORTLAND	ME		09/03/2002	5.750	1,490,531	0	0	0	0	0	3,749,050	12/31/2014
A6032202		PORTLAND	ME		12/31/2006	6.125	147,894	0	0	0	0	0	243,714	12/31/2014
A6062102		PORTLAND	ME		09/15/2006	6.750	503,012	0	0	0	0	0	483,990	12/31/2014
A6090806		PORTLAND	ME		12/21/2006	6.500	491,647	0	0	0	0	0	727,320	12/31/2014
A6120804		PORTLAND	ME		03/21/2007	6.125	477,061	0	0	0	0	0	776,220	12/31/2014
A7092801		PORTLAND	ME		01/18/2008	6.500	254,676	0	0	0	0	0	353,736	12/31/2014
A4031207		SACO	ME		06/14/2004	5.750	479,105	0	0	0	0	0	808,000	12/31/2014
A4031208		SACO	ME		06/14/2004	5.750	539,400	0	0	0	0	0	1,361,000	12/31/2014
A4120201		SACO	ME		02/28/2005	6.375	555,914	0	0	0	0	0	1,243,000	12/31/2014
A6100204		SANFORD	ME		12/15/2006	6.250	370,417	0	0	0	0	0	632,940	12/31/2014
A6100205		SANFORD	ME		12/15/2006	6.250	687,944	0	0	0	0	0	898,920	12/31/2014
A6031503		SCARBOROUGH	ME		06/06/2006	6.125	509,657	0	0	0	0	0	2,295,200	12/31/2014
A8030603		SCARBOROUGH	ME		06/06/2008	6.000	629,056	0	0	0	0	0	859,615	12/31/2014
B5071706		SCARBOROUGH	ME		09/03/2015	5.000	5,537,452	0	0	0	0	0	9,734,000	09/03/2015
A5041103		SOUTH PORTLAND	ME		06/17/2005	5.000	380,481	0	0	0	0	0	860,880	12/31/2014
A7062902		WATERVILLE	ME		11/09/2007	6.625	252,428	0	0	0	0	0	478,584	12/31/2014
B3100104		ADRIAN	MI		12/30/2013	6.200	3,078,551	0	0	0	0	0	4,814,130	12/31/2014
A8050904		ANN ARBOR	MI		07/14/2008	6.750	391,453	0	0	0	0	0	595,369	12/31/2014
B1021101		ANN ARBOR	MI		06/15/2011	7.000	974,544	0	0	0	0	0	1,215,020	12/31/2014
B5041601		ANN ARBOR	MI		07/16/2015	4.500	1,293,650	0	0	0	0	0	1,771,600	07/16/2015
A1032706		AUBURN HILLS	MI		06/12/2001	7.625	717,384	0	0	0	0	0	2,325,000	12/31/2014
A7052105		AUBURN HILLS	MI		08/13/2007	6.250	575,515	0	0	0	0	0	1,503,480	12/31/2014
A8081802		AUBURN HILLS	MI		11/19/2008	5.375	865,099	0	0	0	0	0	1,255,935	12/31/2014
A9031304		AUBURN HILLS	MI		04/30/2009	4.500	326,955	0	0	0	0	0	574,328	12/31/2014
B2061501		AUBURN HILLS	MI		08/07/2012	5.000	1,433,563	0	0	0	0	0	1,860,378	12/31/2014
B5050807		AUBURN HILLS	MI		07/29/2015	4.625	1,669,625	0	0	0	0	0	2,607,520	07/29/2015
B1090203		BELDING	MI		10/28/2011	6.375	1,196,706	0	0	0	0	0	2,121,504	12/31/2014
B5091402		BERKLEY	MI		12/07/2015	4.875	1,200,000	0	0	0	0	0	1,612,000	12/07/2015
B4101702		BINGHAM FARMS	MI		12/19/2014	4.750	754,655	0	0	0	0	0	972,196	12/31/2014
A8082001		BIRMINGHAM	MI		11/03/2008	6.750	718,709	0	0	0	0	0	1,031,210	12/31/2014
B1071502		BIRMINGHAM	MI		09/28/2011	6.500	598,320	0	0	0	0	0	1,546,930	12/31/2014
B2041702		BIRMINGHAM	MI		05/30/2012	6.500	983,472	0	0	0	0	0	1,393,938	12/31/2014
B2080604		BIRMINGHAM	MI		01/30/2013	5.000	294,586	0	0	0	0	0	630,467	12/31/2014
B3030103		BIRMINGHAM	MI		06/25/2013	5.250	664,587	0	0	0	0	0	964,875	12/31/2014
B3072501		BIRMINGHAM	MI		10/01/2013	6.125	623,218	0	0	0	0	0	929,730	12/31/2014
A2101702		BLOOMFIELD	MI		01/23/2003	7.000	161,994	0	0	0	0	0	948,000	12/31/2014
A8030609		BRIGHTON	MI		06/05/2008	6.125	262,057	0	0	0	0	0	243,984	12/31/2014
B1022203		BRIGHTON	MI		05/10/2011	6.750	1,227,279	0	0	0	0	0	2,246,004	12/31/2014
B3021901		BRIGHTON	MI		04/17/2013	4.875	362,730	0	0	0	0	0	544,323	12/31/2014
B3122002		BRIGHTON	MI		02/28/2014	5.375	338,688	0	0	0	0	0	494,592	12/31/2014
A8090305		CANTON	MI		11/20/2008	7.000	370,496	0	0	0	0	0	635,265	12/31/2014
B4121002		CEDAR SPRINGS	MI		02/26/2015	5.000	1,085,285	0	0	0	0	0	1,846,300	02/26/2015
B2100105	CF	CHARLEVOIX	MI		12/03/2012	6.125	2,360,931	0	0	0	0	0	3,828,468	12/31/2014
A2061201		CHESTERFIELD	MI		10/10/2002	7.625	803,042	0	0	0	0	0	1,958,020	12/31/2014
B2021502		CHESTERFIELD TOWNSHIP	MI		04/11/2012	5.500	1,713,361	0	0	0	0	0	2,546,166	12/31/2014
B2021502-1		CHESTERFIELD TOWNSHIP	MI		11/12/2014	5.500	368,607	0	0	0	0	0	547,774	12/31/2014
B4071102		CLARKSTON	MI		09/15/2014	5.250	1,038,249	0	0	0	0	0	1,357,216	12/31/2014
A9070701		CLINTON TOWNSHIP	MI		11/25/2009	4.375	157,070	0	0	0	0	0	382,867	12/31/2014
B1010703		CLINTON TOWNSHIP	MI		03/31/2011	6.250	2,190,015	0	0	0	0	0	3,553,000	12/31/2014
B1040101		CLINTON TOWNSHIP	MI		06/14/2011	6.250	408,281	0	0	0	0	0	648,590	12/31/2014
B4042801		COMMERCE TOWNSHIP	MI		07/11/2014	5.250	661,872	0	0	0	0	0	901,754	12/31/2014
A6051604		COMSTOCK PARK	MI		12/31/2006	6.500	411,477	0	0	0	0	0	1,146,001	12/31/2014
A8090310		DEARBORN HEIGHTS	MI		11/20/2008	7.000	326,029	0	0	0	0	0	321,480	12/31/2014
A2081402		DETROIT	MI		11/12/2002	6.625	465,262	0	0	0	0	0	1,098,260	12/31/2014
A4032906		DETROIT	MI		06/15/2004	5.875	503,743	0	0	0	0	0	836,910	12/31/2014
A5070701		DETROIT	MI		09/26/2005	5.875	951,753	0	0	0	0	0	2,349,000	12/31/2014
A7112907		DETROIT	MI		02/01/2008	4.000	223,835	0	0	0	0	0	273,625	12/31/2014
A7112909		DETROIT	MI		02/01/2008	4.000	193,989	0	0	0	0	0	207,040	12/31/2014
B2020305		DETROIT	MI		05/18/2012	6.125	741,740	0	0	0	0	0	1,515,150	12/31/2014
B4031801		DETROIT	MI		06/05/2014	4.850	646,609	0	0	0	0	0	922,318	12/31/2014
B4120401		DETROIT	MI		02/20/2015	4.750	831,513	0	0	0	0	0	1,407,850	02/20/2015

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5081107		DETROIT	MI		11/03/2015	5.250	285,000	0	0	0	0	0	592,230	11/03/2015
W4122201		DETROIT	MI		02/24/2015	6.500	2,735,935	0	0	0	0	0	2,900,524	02/24/2015
B1020404		DOUGLAS	MI		02/23/2011	6.000	454,503	0	0	0	0	0	712,000	12/31/2014
A8081803	CF	EAST LANSING	MI		10/31/2008	4.750	1,831,747	0	0	0	0	0	4,010,292	12/31/2014
B4030402		EAST LANSING	MI		05/23/2014	4.875	953,577	0	0	0	0	0	1,280,483	12/31/2014
B5032402		EAST LANSING	MI		06/17/2015	4.125	1,008,424	0	0	0	0	0	1,764,369	06/17/2015
B5062501		ECORSE	MI		09/10/2015	5.125	618,264	0	0	0	0	0	869,040	09/10/2015
A7080704		FARMINGTON HILLS	MI		11/20/2007	6.375	185,301	0	0	0	0	0	346,290	12/31/2014
A8031402		FARMINGTON HILLS	MI		05/30/2008	6.250	519,877	0	0	0	0	0	1,256,950	12/31/2014
A9021002	CF	FARMINGTON HILLS	MI		03/31/2009	7.750	1,481,007	0	0	0	0	0	2,671,190	12/31/2014
B2052403		FARMINGTON HILLS	MI		10/30/2012	5.875	382,911	0	0	0	0	0	789,491	12/31/2014
B4072803		FARMINGTON HILLS	MI		10/08/2014	5.500	780,422	0	0	0	0	0	1,157,685	12/31/2014
B4082101		FARMINGTON HILLS	MI		12/10/2014	5.000	441,206	0	0	0	0	0	677,248	12/31/2014
B4102401		FARMINGTON HILLS	MI		01/30/2015	4.875	1,158,131	0	0	0	0	0	1,719,168	01/30/2015
B5021703		FARMINGTON HILLS	MI		05/08/2015	4.750	319,427	0	0	0	0	0	544,128	05/08/2015
B3030105		FENTON	MI		05/15/2013	5.250	1,577,948	0	0	0	0	0	4,256,575	12/31/2014
B5040801		FENTON	MI		08/31/2015	4.000	515,066	0	0	0	0	0	702,104	08/31/2015
A6051603		FLINT	MI		12/31/2006	6.500	212,036	0	0	0	0	0	394,052	12/31/2014
B4031804		FLINT	MI		06/05/2014	5.000	1,188,546	0	0	0	0	0	1,857,664	12/31/2014
B4070901		GARDEN CITY	MI		10/01/2014	4.875	698,808	0	0	0	0	0	897,450	12/31/2014
B2022302		GAYLORD	MI		04/25/2012	5.750	431,346	0	0	0	0	0	1,056,720	12/31/2014
B2030802		GRAND RAPIDS	MI		05/02/2012	5.500	1,319,733	0	0	0	0	0	2,203,572	12/31/2014
B2030804		GRAND RAPIDS	MI		05/02/2012	5.500	1,146,057	0	0	0	0	0	1,874,901	12/31/2014
B3061902		GRAND RAPIDS	MI		09/06/2013	5.125	268,725	0	0	0	0	0	383,648	12/31/2014
B3061903		GRAND RAPIDS	MI		09/06/2013	5.125	1,450,769	0	0	0	0	0	2,867,004	12/31/2014
B3091701		GRAND RAPIDS	MI		12/10/2013	6.625	884,511	0	0	0	0	0	1,386,264	12/31/2014
B3120402		GRAND RAPIDS	MI		02/13/2014	5.250	338,411	0	0	0	0	0	575,552	12/31/2014
B4011703		GRAND RAPIDS	MI		03/24/2014	5.000	887,462	0	0	0	0	0	1,524,028	12/31/2014
B4061802		GRAND RAPIDS	MI		09/05/2014	4.500	1,410,632	0	0	0	0	0	2,232,776	12/31/2014
B5033002		GRAND RAPIDS	MI		06/22/2015	4.625	734,525	0	0	0	0	0	1,264,885	06/22/2015
B5043001		GRAND RAPIDS	MI		07/24/2015	4.625	2,315,294	0	0	0	0	0	3,122,832	07/24/2015
B5060201		GRAND RAPIDS	MI		08/20/2015	4.875	787,848	0	0	0	0	0	1,083,310	08/20/2015
W4111001		GRAND RAPIDS	MI		03/13/2015	6.375	2,676,001	0	0	0	0	0	2,676,001	03/13/2015
A8081904		HASTINGS	MI		10/31/2008	7.000	239,790	0	0	0	0	0	265,950	12/31/2014
B3112601		HIGHLAND PARK	MI		02/13/2014	4.875	306,347	0	0	0	0	0	563,776	12/31/2014
B1061302		HIGHLAND TOWNSHIP	MI		08/11/2011	5.250	584,455	0	0	0	0	0	880,352	12/31/2014
B4080702		HOMER	MI		10/24/2014	5.500	1,868,236	0	0	0	0	0	2,885,712	12/31/2014
A8090307		HOWELL	MI		11/20/2008	7.000	185,248	0	0	0	0	0	253,935	12/31/2014
B2101901		JACKSON	MI		12/14/2012	6.125	1,585,414	0	0	0	0	0	2,327,593	12/31/2014
B2101901-1		JACKSON	MI		10/29/2015	5.125	712,024	0	0	0	0	0	1,045,343	12/31/2014
B2042501		KALAMAZOO	MI		06/29/2012	4.750	1,288,156	0	0	0	0	0	2,561,328	12/31/2014
B2072601		KALAMAZOO	MI		09/11/2012	4.875	1,161,512	0	0	0	0	0	1,997,442	12/31/2014
B3052002		KALAMAZOO	MI		09/13/2013	5.875	200,917	0	0	0	0	0	393,148	12/31/2014
B5043002		KALAMAZOO	MI		07/27/2015	4.250	2,184,993	0	0	0	0	0	2,964,592	07/27/2015
A7083103		KENTWOOD	MI		11/28/2007	5.000	803,829	0	0	0	0	0	763,394	12/31/2014
A8062002		LAKE ORION	MI		08/29/2008	7.000	224,071	0	0	0	0	0	301,976	12/31/2014
A8062003		LAKE ORION	MI		08/29/2008	7.000	224,071	0	0	0	0	0	407,577	12/31/2014
A9022710		LANSING	MI		06/01/2009	5.250	1,413,566	0	0	0	0	0	2,389,575	12/31/2014
B0060203		LANSING	MI		07/26/2010	4.250	1,029,263	0	0	0	0	0	4,442,034	12/31/2014
B4020702		LANSING	MI		05/09/2014	4.875	462,207	0	0	0	0	0	621,180	12/31/2014
B4020703		LANSING	MI		05/09/2014	4.750	975,938	0	0	0	0	0	1,280,610	12/31/2014
A6050101		LIVONIA	MI		07/10/2006	6.375	1,196,357	0	0	0	0	0	1,854,280	12/31/2014
A6061202		LIVONIA	MI		08/29/2006	6.375	494,480	0	0	0	0	0	991,440	12/31/2014
A6101305		LIVONIA	MI		12/20/2006	6.375	1,210,606	0	0	0	0	0	1,148,185	12/31/2014
A61013053		LIVONIA	MI		04/29/2010	6.375	249,173	0	0	0	0	0	236,325	12/31/2014
A7080701		LIVONIA	MI		10/31/2007	6.375	1,273,548	0	0	0	0	0	2,436,325	12/31/2014
B2012201		LIVONIA	MI		03/30/2012	6.000	677,198	0	0	0	0	0	1,076,760	12/31/2014
B3072402		LIVONIA	MI		10/28/2013	5.250	122,226	0	0	0	0	0	221,329	12/31/2014
B5040803		LIVONIA	MI		08/31/2015	4.000	889,660	0	0	0	0	0	1,461,984	08/31/2015
B1112301		MARSHALL	MI		03/27/2012	6.000	605,933	0	0	0	0	0	1,078,355	12/31/2014
B3100102		MARSHALL	MI		12/31/2013	6.200	3,097,330	0	0	0	0	0	4,267,650	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3100103		MARSHALL	MI		12/30/2013	6.200	2,473,749	0	0	0	0	0	3,438,960	12/31/2014
B4122201		MARSHALL	MI		02/09/2015	5.375	275,919	0	0	0	0	0	387,390	02/09/2015
A6072802		MARYSVILLE	MI		09/06/2006	6.688	29,634	0	0	0	0	0	678,024	12/31/2014
B4013104		MARYSVILLE	MI		04/07/2014	6.125	647,071	0	0	0	0	0	1,021,020	12/31/2014
B5051801		MOUNT MORRIS	MI		08/14/2015	5.250	756,572	0	0	0	0	0	1,348,740	08/14/2015
A7032202		MUNDY TOWNSHIP	MI		06/12/2007	6.250	273,075	0	0	0	0	0	352,410	12/31/2014
B5090801		NORTH BRANCH	MI		12/02/2015	5.000	1,180,000	0	0	0	0	0	1,693,000	12/02/2015
B3082801		NORTHVILLE	MI		11/08/2013	5.250	362,039	0	0	0	0	0	522,846	12/31/2014
A8072103		NOVI	MI		09/30/2008	6.875	353,851	0	0	0	0	0	371,423	12/31/2014
A8100103		NOVI	MI		11/25/2008	7.000	779,221	0	0	0	0	0	1,317,555	12/31/2014
A8100104		NOVI	MI		11/25/2008	7.000	1,207,857	0	0	0	0	0	2,361,510	12/31/2014
A8021101		ORCHARD LAKE	MI		07/09/2008	6.250	689,920	0	0	0	0	0	1,066,410	12/31/2014
B3102802		ORION	MI		01/15/2014	5.500	765,591	0	0	0	0	0	1,081,214	12/31/2014
A5031703		OWOSSO	MI		06/02/2005	6.125	774,452	0	0	0	0	0	2,783,070	12/31/2014
B1112201		PETOSKEY	MI		04/30/2012	6.000	1,240,028	0	0	0	0	0	1,796,720	12/31/2014
A1112102		PLYMOUTH	MI		02/04/2002	7.750	357,413	0	0	0	0	0	443,000	12/31/2014
A7032002		PLYMOUTH	MI		06/19/2007	6.000	685,109	0	0	0	0	0	1,552,440	12/31/2014
A9040302		PLYMOUTH	MI		05/27/2009	5.000	725,109	0	0	0	0	0	977,680	12/31/2014
A8111203		PONTIAC	MI		01/21/2009	7.250	576,513	0	0	0	0	0	1,021,760	12/31/2014
B1010702		PONTIAC	MI		03/30/2011	6.750	1,131,221	0	0	0	0	0	1,835,000	12/31/2014
A8081901		PORTAGE	MI		10/30/2008	5.000	651,104	0	0	0	0	0	845,100	12/31/2014
B3052103		PORTAGE	MI		08/05/2013	5.000	416,328	0	0	0	0	0	719,629	12/31/2014
A8070301		ROCHESTER HILLS	MI		10/10/2008	6.750	353,285	0	0	0	0	0	607,500	12/31/2014
B1060904		ROCKFORD	MI		08/23/2011	5.375	1,055,565	0	0	0	0	0	2,165,702	12/31/2014
B2051403		ROCKFORD	MI		07/12/2012	5.125	627,249	0	0	0	0	0	929,292	12/31/2014
B5091501		ROMULUS	MI		12/03/2015	5.000	1,500,000	0	0	0	0	0	2,150,000	12/03/2015
B3100101		ROSEVILLE	MI		12/31/2013	6.200	1,624,983	0	0	0	0	0	4,010,280	12/31/2014
A4072801		ROYAL OAK	MI		11/10/2004	6.250	472,218	0	0	0	0	0	1,721,000	12/31/2014
A8090311		ROYAL OAK	MI		11/20/2008	7.000	222,243	0	0	0	0	0	267,615	12/31/2014
B2080602		ROYAL OAK	MI		01/30/2013	4.750	293,779	0	0	0	0	0	587,261	12/31/2014
B2080603		ROYAL OAK	MI		01/30/2013	5.000	589,172	0	0	0	0	0	961,334	12/31/2014
B3042502		ROYAL OAK	MI		06/28/2013	5.750	517,378	0	0	0	0	0	779,650	01/13/2015
A9040804		SAUGATUCK	MI		05/29/2009	4.750	164,540	0	0	0	0	0	319,060	12/31/2014
A3052004		SHELBY TOWNSHIP	MI		09/03/2003	5.875	763,448	0	0	0	0	0	5,023,000	12/31/2014
A3092204		SHELBY TOWNSHIP	MI		12/08/2003	6.500	673,636	0	0	0	0	0	1,416,000	12/31/2014
A4030917		SHELBY TOWNSHIP	MI		05/21/2004	4.750	387,244	0	0	0	0	0	690,000	12/31/2014
A4101904		SHELBY TOWNSHIP	MI		12/29/2004	4.750	868,928	0	0	0	0	0	1,754,250	12/31/2014
B2101601		SHELBY TOWNSHIP	MI		12/21/2012	6.125	559,046	0	0	0	0	0	954,618	12/31/2014
B3082804		SHELBY TOWNSHIP	MI		11/13/2013	5.000	505,988	0	0	0	0	0	732,096	12/31/2014
B5092201		SHELBY TOWNSHIP	MI		11/20/2015	4.750	661,920	0	0	0	0	0	919,596	11/20/2015
A8123102		SHERIDAN	MI		02/25/2009	5.500	405,201	0	0	0	0	0	822,630	12/31/2014
B4120402		SOUTH LYON	MI		02/04/2015	5.000	1,483,222	0	0	0	0	0	2,094,570	02/04/2015
A8050203		SOUTHFIELD	MI		07/30/2008	6.750	186,561	0	0	0	0	0	298,595	12/31/2014
B0051902		SOUTHFIELD	MI		08/26/2010	6.750	357,737	0	0	0	0	0	825,915	12/31/2014
B1020901		SOUTHFIELD	MI		04/14/2011	6.250	476,467	0	0	0	0	0	1,384,104	12/31/2014
B1060701	CF	SOUTHFIELD	MI		08/17/2011	7.000	2,398,486	0	0	0	0	0	3,418,580	12/31/2014
B2101902		SOUTHFIELD	MI		12/11/2012	6.500	625,155	0	0	0	0	0	854,658	12/31/2014
B3052302		SOUTHFIELD	MI		07/31/2013	5.250	560,584	0	0	0	0	0	874,472	12/31/2014
B5050501		SOUTHFIELD	MI		08/18/2015	4.500	1,008,116	0	0	0	0	0	1,685,290	08/18/2015
A8081903		SPARTA	MI		10/31/2008	7.000	399,666	0	0	0	0	0	454,050	12/31/2014
A8092301		ST CLAIR SHORES	MI		12/05/2008	7.125	1,307,703	0	0	0	0	0	1,737,000	12/31/2014
A7091303		STERLING HEIGHTS	MI		12/10/2007	6.375	432,944	0	0	0	0	0	571,440	12/31/2014
B3021204		STERLING HEIGHTS	MI		04/23/2013	6.250	358,654	0	0	0	0	0	700,979	12/31/2014
B3121602		STERLING HEIGHTS	MI		04/17/2014	6.250	642,335	0	0	0	0	0	1,051,110	12/31/2014
B5011304		STERLING HEIGHTS	MI		04/16/2015	4.750	332,266	0	0	0	0	0	449,628	04/16/2015
B1031801	CF	STURGIS	MI		05/26/2011	6.500	1,844,324	0	0	0	0	0	3,130,308	12/31/2014
A8082508		TAYLOR	MI		11/12/2008	7.125	1,039,802	0	0	0	0	0	1,941,705	12/31/2014
A3050603		TROY	MI		07/28/2003	6.375	126,688	0	0	0	0	0	364,000	12/31/2014
A7080702		TROY	MI		10/31/2007	6.375	729,643	0	0	0	0	0	739,204	12/31/2014
A7080703		TROY	MI		10/31/2007	6.375	267,195	0	0	0	0	0	276,860	12/31/2014
B1050604		TROY	MI		07/28/2011	6.875	477,510	0	0	0	0	0	1,074,282	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4050201		TROY	MI		07/22/2014	4.875	348,113	0	0	0	0	0	835,358	12/31/2014
B4031802		UTICA	MI		05/20/2014	5.000	518,720	0	0	0	0	0	848,640	12/31/2014
A3071501		VAN BUREN TOWNSHIP	MI		10/06/2003	5.750	2,748,211	0	0	0	0	0	5,479,000	12/31/2014
B3092701		WARREN	MI		12/09/2013	5.375	332,087	0	0	0	0	0	540,600	12/31/2014
B3050202		WATERFORD	MI		06/28/2013	5.750	937,784	0	0	0	0	0	1,274,100	12/31/2014
B3053104		WAYNE	MI		08/14/2013	4.625	1,304,562	0	0	0	0	0	2,566,809	12/31/2014
B0070601		WEST BLOOMFIELD	MI		09/17/2010	4.375	1,290,677	0	0	0	0	0	1,973,600	12/31/2014
B2090403		WESTLAND	MI		10/31/2012	5.875	437,684	0	0	0	0	0	701,770	12/31/2014
B2110719		WYOMING	MI		01/22/2013	4.875	607,970	0	0	0	0	0	951,101	12/31/2014
A8071102		YPSILANTI	MI		09/29/2008	7.000	1,979,715	0	0	0	0	0	2,963,773	12/31/2014
A8071102-1		YPSILANTI	MI		10/08/2014	4.625	199,180	0	0	0	0	0	298,187	12/31/2014
B4071501		YPSILANTI	MI		10/24/2014	4.625	1,861,461	0	0	0	0	0	2,342,205	12/31/2014
A8013104		APPLE VALLEY	MN		03/31/2008	6.125	638,227	0	0	0	0	0	1,324,980	12/31/2014
A5102003		BLOOMINGTON	MN		12/31/2006	6.000	324,705	0	0	0	0	0	407,490	12/31/2014
A9031103		BLOOMINGTON	MN		05/13/2009	4.250	599,615	0	0	0	0	0	1,241,220	12/31/2014
B3052904		BLOOMINGTON	MN		08/19/2013	4.750	399,562	0	0	0	0	0	573,122	12/31/2014
B5042901		BLOOMINGTON	MN		11/06/2015	4.250	598,500	0	0	0	0	0	812,250	11/06/2015
B0121401		BRAINERD	MN		01/21/2011	7.250	570,046	0	0	0	0	0	1,015,000	12/31/2014
B2052102		BROOKLYN PARK	MN		07/27/2012	4.625	831,422	0	0	0	0	0	1,537,872	12/31/2014
B4042304		BROOKLYN PARK	MN		06/26/2014	4.375	1,189,355	0	0	0	0	0	1,765,205	12/31/2014
A8022002		BUFFALO	MN		04/30/2008	4.750	262,102	0	0	0	0	0	362,059	12/31/2014
A4031007		BURNSVILLE	MN		06/03/2004	5.750	164,130	0	0	0	0	0	634,950	12/31/2014
A5032303		BURNSVILLE	MN		06/15/2005	6.000	787,361	0	0	0	0	0	1,402,500	12/31/2014
A8022003		BURNSVILLE	MN		04/30/2008	4.250	1,057,363	0	0	0	0	0	1,649,212	12/31/2014
A8022005		BURNSVILLE	MN		04/30/2008	4.250	1,142,064	0	0	0	0	0	1,769,642	12/31/2014
A4011204		CHASKA	MN		03/05/2004	5.125	553,101	0	0	0	0	0	1,114,000	12/31/2014
A4050301		COON RAPIDS	MN		08/19/2004	6.750	466,258	0	0	0	0	0	1,050,000	12/31/2014
A4050703		COON RAPIDS	MN		08/19/2004	6.750	306,815	0	0	0	0	0	348,330	12/31/2014
A4050705		COON RAPIDS	MN		08/19/2004	6.750	466,258	0	0	0	0	0	1,250,000	12/31/2014
A4050707		COON RAPIDS	MN		08/19/2004	6.750	797,759	0	0	0	0	0	1,156,680	12/31/2014
A4082301		EDINA	MN		10/21/2004	5.000	1,101,191	0	0	0	0	0	1,386,000	12/31/2014
B2052103		GOLDEN VALLEY	MN		07/27/2012	4.750	1,694,061	0	0	0	0	0	1,996,400	12/31/2014
B2052104		GOLDEN VALLEY	MN		07/27/2012	4.500	1,173,683	0	0	0	0	0	2,098,796	12/31/2014
B5022701		GOLDEN VALLEY	MN		06/05/2015	3.750	3,835,687	0	0	0	0	0	5,211,100	06/05/2015
A6090702		HOPKINS	MN		12/31/2006	5.750	303,318	0	0	0	0	0	545,190	12/31/2014
A3092303		LAKEVILLE	MN		11/20/2003	6.375	254,819	0	0	0	0	0	629,850	12/31/2014
A8062010		LAKEVILLE	MN		08/28/2008	5.000	1,313,164	0	0	0	0	0	2,902,920	12/31/2014
A7021402		MAPLEWOOD	MN		06/26/2007	6.500	137,128	0	0	0	0	0	225,930	12/31/2014
B0101101		MAPLEWOOD	MN		03/25/2011	5.875	3,404,753	0	0	0	0	0	4,367,000	03/20/2015
A6062803		MINNEAPOLIS	MN		08/31/2006	5.250	567,000	0	0	0	0	0	1,761,235	12/31/2014
A8022004	CF	MINNEAPOLIS	MN		04/30/2008	4.250	1,652,157	0	0	0	0	0	2,454,400	12/31/2014
B3012501		MINNEAPOLIS	MN		04/17/2013	4.375	1,260,209	0	0	0	0	0	1,922,226	12/31/2014
B3070902		MINNEAPOLIS	MN		09/03/2013	5.125	955,910	0	0	0	0	0	1,419,908	12/31/2014
B4061303		MINNEAPOLIS	MN		09/19/2014	4.000	1,200,513	0	0	0	0	0	1,837,836	12/31/2014
B4061304		MINNEAPOLIS	MN		09/19/2014	4.000	958,454	0	0	0	0	0	1,423,240	12/31/2014
A8082202		MINNETONKA	MN		10/27/2008	6.938	1,554,758	0	0	0	0	0	1,940,400	12/31/2014
B2052105		MINNETONKA	MN		07/27/2012	4.625	344,028	0	0	0	0	0	802,424	12/31/2014
A5081903		NORTH ST PAUL	MN		12/31/2006	5.750	187,281	0	0	0	0	0	526,320	12/31/2014
B0112402		OAKDALE	MN		02/10/2011	6.125	2,447,836	0	0	0	0	0	2,912,000	12/31/2014
A6071801		PINE CITY	MN		09/14/2006	6.750	700,889	0	0	0	0	0	1,684,548	12/31/2014
A5031801		PLYMOUTH	MN		06/03/2005	6.000	320,050	0	0	0	0	0	705,840	12/31/2014
A6121103		PLYMOUTH	MN		02/02/2007	6.000	612,563	0	0	0	0	0	1,020,510	12/31/2014
A7012202		RICHFIELD	MN		03/06/2007	6.375	656,503	0	0	0	0	0	1,068,450	12/31/2014
A4121701		ROSEVILLE	MN		02/28/2005	5.750	160,574	0	0	0	0	0	736,950	12/31/2014
A5031503		SHAKOPEE	MN		05/26/2005	4.250	482,210	0	0	0	0	0	820,080	12/31/2014
A5083001		SHOREVIEW	MN		12/31/2006	5.875	285,066	0	0	0	0	0	504,390	12/31/2014
A3031401		ST BONIFACIUS	MN		06/11/2003	6.500	111,584	0	0	0	0	0	1,315,000	12/31/2014
A6062802		ST LOUIS PARK	MN		08/31/2006	5.250	572,848	0	0	0	0	0	1,615,715	12/31/2014
A8032801		ST LOUIS PARK	MN		05/01/2008	4.500	321,097	0	0	0	0	0	617,550	12/31/2014
B2042604	CF	ST LOUIS PARK	MN		06/28/2012	5.125	2,814,103	0	0	0	0	0	4,311,252	12/31/2014
A3062501		ST PAUL	MN		09/22/2003	5.750	420,872	0	0	0	0	0	1,231,000	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5032703		ST. MICHAEL	MN		05/29/2015	4.125	1,227,607	0	0	0	0	0	1,867,658	05/29/2015
B1071801		VICTORIA	MN		10/11/2011	5.625	1,274,404	0	0	0	0	0	1,979,552	12/31/2014
B1071801-1		VICTORIA	MN		11/07/2014	5.625	120,421	0	0	0	0	0	187,052	12/31/2014
A6061601		WHITE BEAR LAKE	MN		08/22/2006	6.750	853,118	0	0	0	0	0	1,094,600	12/31/2014
B3052903		WILLMAR	MN		08/23/2013	4.750	383,469	0	0	0	0	0	608,972	12/31/2014
B0030901		BLUE SPRINGS	MO		05/04/2010	7.000	2,437,972	0	0	0	0	0	4,049,980	12/31/2014
A5092802		CLAYTON	MO		12/09/2005	5.750	150,836	0	0	0	0	0	510,510	12/31/2014
A6110701		CLAYTON	MO		01/16/2007	6.500	479,127	0	0	0	0	0	865,980	12/31/2014
A7022005		COLUMBIA	MO		05/09/2007	6.250	352,704	0	0	0	0	0	643,620	12/31/2014
A8022007		COLUMBIA	MO		05/07/2008	6.375	594,543	0	0	0	0	0	828,158	12/31/2014
B2050803		COLUMBIA	MO		06/28/2012	5.375	413,748	0	0	0	0	0	690,228	12/31/2014
B5080301		FESTUS	MO		11/16/2015	4.625	1,288,200	0	0	0	0	0	1,723,110	11/16/2015
A7122401		FLORISSANT	MO		03/05/2008	4.375	36,947	0	0	0	0	0	777,439	12/31/2014
B5092801		GRANDVIEW	MO		12/10/2015	4.625	1,000,000	0	0	0	0	0	1,492,000	12/10/2015
B3090301		HAZELWOOD	MO		12/11/2013	4.875	2,373,322	0	0	0	0	0	3,465,660	12/31/2014
B1042501		INDEPENDENCE	MO		06/09/2011	6.000	926,811	0	0	0	0	0	1,334,310	12/31/2014
B5060803		INDEPENDENCE	MO		10/30/2015	5.000	26,493	0	0	0	0	0	2,026,493	10/30/2015
A6121304		KANSAS CITY	MO		06/08/2007	6.000	274,017	0	0	0	0	0	529,890	12/31/2014
A6122903		KANSAS CITY	MO		03/15/2007	6.125	288,963	0	0	0	0	0	837,420	12/31/2014
A7052305		KANSAS CITY	MO		08/07/2007	6.375	434,522	0	0	0	0	0	842,520	12/31/2014
A7080203		KANSAS CITY	MO		09/20/2007	6.625	571,404	0	0	0	0	0	1,178,100	12/31/2014
B1071504		KANSAS CITY	MO		10/14/2011	5.750	677,625	0	0	0	0	0	1,191,916	12/31/2014
B1090701		KANSAS CITY	MO		11/18/2011	5.688	1,354,724	0	0	0	0	0	2,068,286	12/31/2014
B2081302		KANSAS CITY	MO		11/15/2012	4.875	493,057	0	0	0	0	0	842,380	12/31/2014
B3031201		KANSAS CITY	MO		05/20/2013	4.250	907,148	0	0	0	0	0	1,354,675	12/31/2014
B3052105		KANSAS CITY	MO		07/30/2013	4.125	815,580	0	0	0	0	0	944,928	12/31/2014
B3052303		KANSAS CITY	MO		08/16/2013	4.250	1,180,108	0	0	0	0	0	1,714,608	12/31/2014
B3121001		KANSAS CITY	MO		02/18/2014	5.750	882,736	0	0	0	0	0	1,339,520	12/31/2014
B4022402		KANSAS CITY	MO		03/31/2014	5.000	368,693	0	0	0	0	0	626,582	12/31/2014
B5042704		KANSAS CITY	MO		07/01/2015	4.375	2,600,236	0	0	0	0	0	3,488,848	07/21/2015
B5091502		KANSAS CITY	MO		11/13/2015	4.250	1,080,000	0	0	0	0	0	1,445,040	11/13/2015
A8011803		KIRKWOOD	MO		03/26/2008	6.250	471,481	0	0	0	0	0	721,013	12/31/2014
A3030701		LEES SUMMIT	MO		06/30/2003	6.250	137,330	0	0	0	0	0	891,480	12/31/2014
A8011804		O'FALLON	MO		03/26/2008	6.250	443,758	0	0	0	0	0	708,747	12/31/2014
A6122105		PARKVILLE	MO		05/23/2007	5.500	560,354	0	0	0	0	0	789,480	12/31/2014
B1102706		PLATTE CITY	MO		03/08/2012	5.125	899,283	0	0	0	0	0	1,248,244	12/31/2014
A7090502		POPLAR BLUFF	MO		10/31/2007	6.375	296,982	0	0	0	0	0	397,510	12/31/2014
A8021203		RAYMORE	MO		04/09/2008	5.250	962,973	0	0	0	0	0	1,061,865	12/31/2014
B3120403		RAYMORE	MO		02/18/2014	5.250	444,746	0	0	0	0	0	754,036	12/31/2014
B4101001		RAYMORE	MO		12/18/2014	4.500	1,086,763	0	0	0	0	0	1,488,860	12/31/2014
B2061803		SHREWSBURY	MO		09/24/2012	4.250	2,984,752	0	0	0	0	0	4,839,738	12/31/2014
B1100402		ST LOUIS	MO		12/22/2011	5.750	897,339	0	0	0	0	0	1,052,634	12/31/2014
B1100406		ST LOUIS	MO		12/22/2011	5.750	628,958	0	0	0	0	0	805,486	12/31/2014
B5042905		ST LOUIS	MO		07/22/2015	4.375	1,031,364	0	0	0	0	0	1,393,888	07/22/2015
A6101007		ST PETERS	MO		01/03/2007	6.250	369,076	0	0	0	0	0	583,950	12/31/2014
A8012402	CF	ST PETERS	MO		04/30/2008	6.125	1,606,145	0	0	0	0	0	2,380,800	12/31/2014
W5091501		ST. CHARLES	MO		11/19/2015	6.125	5,351,985	0	0	0	0	0	10,476,000	11/19/2015
A4102002		ST. LOUIS	MO		01/19/2005	6.125	343,757	0	0	0	0	0	648,720	12/31/2014
A7062901		ST. LOUIS	MO		08/27/2007	6.875	759,516	0	0	0	0	0	1,079,670	12/31/2014
B0080202		ST. LOUIS	MO		11/02/2010	6.000	1,365,120	0	0	0	0	0	1,937,760	12/31/2014
B0082604		ST. LOUIS	MO		12/02/2010	7.000	735,414	0	0	0	0	0	2,748,000	12/31/2014
B1061012		ST. LOUIS	MO		07/22/2011	5.750	1,171,837	0	0	0	0	0	1,831,060	12/31/2014
B1090204		ST. LOUIS	MO		12/22/2011	5.250	359,628	0	0	0	0	0	583,594	12/31/2014
B1090206		ST. LOUIS	MO		12/22/2011	5.250	152,802	0	0	0	0	0	271,502	12/31/2014
B1100403		ST. LOUIS	MO		12/22/2011	5.750	1,134,143	0	0	0	0	0	1,592,932	12/31/2014
B2012702		ST. LOUIS	MO		04/18/2012	5.500	576,997	0	0	0	0	0	1,360,860	12/31/2014
B2012703		ST. LOUIS	MO		04/16/2012	5.375	543,232	0	0	0	0	0	1,150,700	12/31/2014
B2080606		ST. LOUIS	MO		10/05/2012	5.250	315,142	0	0	0	0	0	435,821	12/31/2014
B3032502		ST. LOUIS	MO		05/17/2013	4.750	361,357	0	0	0	0	0	615,886	12/31/2014
B5042102		ST. LOUIS	MO		07/20/2015	4.125	613,500	0	0	0	0	0	826,976	07/20/2015
B1100405		UNIVERSITY CITY	MO		12/22/2011	5.750	448,646	0	0	0	0	0	681,010	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1090207		WEBSTER GROVES	MO		12/22/2011	5.250	239,547	0	0	0	0	0	389,664	12/31/2014
B0090102		BYRAM	MS		11/10/2010	6.750	708,733	0	0	0	0	0	1,049,880	12/31/2014
A8050202		HATTIESBURG	MS		07/30/2008	6.750	217,821	0	0	0	0	0	323,340	12/31/2014
B5081102		OLIVE BRANCH	MS		11/12/2015	5.000	816,120	0	0	0	0	0	1,971,762	11/12/2015
B2110727		PEARL	MS		12/28/2012	4.875	327,795	0	0	0	0	0	513,366	12/31/2014
B0061711		SOUTHAVEN	MS		11/08/2010	4.250	1,147,095	0	0	0	0	0	2,089,000	12/31/2014
B3042913		SOUTHAVEN	MS		08/30/2013	5.000	1,647,730	0	0	0	0	0	2,893,205	12/31/2014
A7050904		MISSOULA	MT		07/31/2007	6.500	503,881	0	0	0	0	0	599,760	12/31/2014
B2051001		APEX	NC		07/16/2012	5.000	1,007,904	0	0	0	0	0	1,912,036	12/31/2014
B1052001	CF	ARDEN	NC		08/12/2011	5.750	3,254,816	0	0	0	0	0	5,686,208	12/31/2014
A4112602		ASHEVILLE	NC		01/14/2005	5.875	934,524	0	0	0	0	0	2,928,000	12/31/2014
B2031302		ASHEVILLE	NC		07/19/2012	5.125	1,153,578	0	0	0	0	0	2,054,360	12/31/2014
B3040202		ASHEVILLE	NC		06/25/2013	4.750	898,634	0	0	0	0	0	1,277,975	12/31/2014
A3070805		BOONE	NC		09/25/2003	6.250	677,640	0	0	0	0	0	2,621,000	12/31/2014
A8031904		BOONE	NC		06/12/2008	6.500	309,124	0	0	0	0	0	448,188	12/31/2014
B5031801		BOONE	NC		05/27/2015	4.250	1,805,930	0	0	0	0	0	2,872,368	05/27/2015
A7043001		BURLINGTON	NC		08/23/2007	6.375	252,147	0	0	0	0	0	954,720	12/31/2014
B3072901		CARRBORO	NC		10/24/2013	5.500	554,305	0	0	0	0	0	729,689	12/31/2014
A5080204		CARY	NC		10/17/2005	6.125	689,957	0	0	0	0	0	1,947,690	12/31/2014
A7030103		CARY	NC		06/15/2007	6.375	313,093	0	0	0	0	0	617,610	12/31/2014
B0030101		CARY	NC		05/07/2010	4.000	995,756	0	0	0	0	0	2,296,492	12/31/2014
B2022703		CHAPEL HILL	NC		05/11/2012	5.125	471,422	0	0	0	0	0	622,200	12/31/2014
A2112202		CHARLOTTE	NC		09/19/2003	6.170	1,464,192	0	0	0	0	0	1,858,000	12/31/2014
A3091704		CHARLOTTE	NC		12/16/2003	6.625	227,891	0	0	0	0	0	1,234,200	12/31/2014
A6102001		CHARLOTTE	NC		12/18/2006	6.125	474,677	0	0	0	0	0	675,840	01/22/2015
A7012910		CHARLOTTE	NC		03/15/2007	6.250	3,547,429	0	0	0	0	0	6,213,330	12/31/2014
B0052006		CHARLOTTE	NC		08/12/2010	6.250	1,118,421	0	0	0	0	0	1,947,568	12/31/2014
B0072601		CHARLOTTE	NC		10/27/2010	5.875	805,481	0	0	0	0	0	2,132,089	12/31/2014
B1120901		CHARLOTTE	NC		02/13/2012	5.375	540,748	0	0	0	0	0	819,056	12/31/2014
B1120902		CHARLOTTE	NC		02/13/2012	5.500	1,102,338	0	0	0	0	0	1,584,814	12/31/2014
B3050206		CHARLOTTE	NC		07/23/2013	4.250	397,553	0	0	0	0	0	564,570	12/31/2014
B3051402		CHARLOTTE	NC		07/19/2013	5.000	293,956	0	0	0	0	0	524,448	12/31/2014
B3051707		CHARLOTTE	NC		07/24/2013	4.500	683,054	0	0	0	0	0	1,124,928	12/31/2014
B3060701		CHARLOTTE	NC		08/23/2013	4.875	487,876	0	0	0	0	0	689,634	12/31/2014
B3080203		CHARLOTTE	NC		10/15/2013	5.625	686,798	0	0	0	0	0	1,027,731	12/31/2014
B3103006		CHARLOTTE	NC		01/10/2014	4.875	1,481,130	0	0	0	0	0	2,124,691	12/31/2014
B4021001		CHARLOTTE	NC		05/01/2014	4.875	1,086,222	0	0	0	0	0	1,494,810	12/31/2014
B4021302		CHARLOTTE	NC		06/06/2014	5.250	1,498,201	0	0	0	0	0	2,199,113	12/31/2014
B0012903		CLAYTON	NC		03/30/2010	4.500	2,903,247	0	0	0	0	0	4,558,708	12/31/2014
B4092402		CLAYTON	NC		11/24/2014	4.750	255,092	0	0	0	0	0	357,540	12/31/2014
B3062103		CONCORD	NC		09/11/2013	4.500	457,468	0	0	0	0	0	615,397	12/31/2014
A5091601		DUNN	NC		12/09/2005	6.000	524,460	0	0	0	0	0	1,186,105	12/31/2014
A4011303		DURHAM	NC		04/01/2004	6.750	493,092	0	0	0	0	0	1,198,000	12/31/2014
A7030102		DURHAM	NC		06/15/2007	6.375	313,093	0	0	0	0	0	613,530	12/31/2014
A8072501		DURHAM	NC		09/19/2008	6.750	426,864	0	0	0	0	0	963,671	12/31/2014
A9030404		DURHAM	NC		05/21/2009	4.375	998,822	0	0	0	0	0	1,269,570	12/31/2014
B1122701		DURHAM	NC		03/09/2012	5.125	1,670,102	0	0	0	0	0	2,453,418	12/31/2014
B3052401		DURHAM	NC		07/23/2013	4.625	1,164,400	0	0	0	0	0	1,651,694	12/31/2014
B5092303		DURHAM	NC		11/20/2015	4.250	798,000	0	0	0	0	0	1,072,170	11/20/2015
B4112502		EDEN	NC		02/27/2015	4.125	1,387,922	0	0	0	0	0	2,179,300	02/27/2015
B1012002	CF	ELON	NC		05/31/2011	6.250	2,012,607	0	0	0	0	0	4,452,759	12/31/2014
B1012003		ELON	NC		05/31/2011	6.250	1,610,076	0	0	0	0	0	4,107,528	12/31/2014
A8041002		FAIRVIEW	NC		06/02/2008	4.500	803,525	0	0	0	0	0	1,219,920	12/31/2014
A3062003		FAYETTEVILLE	NC		09/08/2003	7.000	478,285	0	0	0	0	0	1,107,720	12/31/2014
A7121015		FAYETTEVILLE	NC		03/31/2008	6.250	685,483	0	0	0	0	0	748,568	12/31/2014
A8022001		FAYETTEVILLE	NC		05/09/2008	6.500	253,438	0	0	0	0	0	435,147	12/31/2014
B0072004		FAYETTEVILLE	NC		10/19/2010	6.250	376,091	0	0	0	0	0	712,008	12/31/2014
B1081503		FAYETTEVILLE	NC		11/10/2011	5.750	731,429	0	0	0	0	0	1,219,504	12/31/2014
B1093001		FAYETTEVILLE	NC		12/20/2011	5.250	550,982	0	0	0	0	0	1,353,832	12/31/2014
B1093002		FAYETTEVILLE	NC		12/15/2011	5.500	362,521	0	0	0	0	0	529,008	12/31/2014
B1100401		FAYETTEVILLE	NC		02/28/2012	3.750	866,750	0	0	0	0	0	1,129,304	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2071701		FAYETTEVILLE	NC		10/31/2012	4.625	1,083,538	0	0	0	0	0	1,268,460	12/31/2014
B2092401		FAYETTEVILLE	NC		12/18/2012	5.125	330,473	0	0	0	0	0	464,130	12/31/2014
B2101102		FAYETTEVILLE	NC		12/19/2012	4.625	1,999,788	0	0	0	0	0	2,500,428	12/31/2014
B2121803		FAYETTEVILLE	NC		03/07/2013	4.750	1,424,610	0	0	0	0	0	2,258,251	12/31/2014
B3021401		FAYETTEVILLE	NC		04/11/2013	4.625	2,004,020	0	0	0	0	0	2,878,516	12/31/2014
B3030701		FAYETTEVILLE	NC		06/21/2013	4.625	842,799	0	0	0	0	0	1,284,175	12/31/2014
A7050107		FUQUAY-VARINA	NC		07/30/2007	6.250	208,656	0	0	0	0	0	408,000	12/31/2014
A8020808		FUQUAY-VARINA	NC		04/11/2008	4.250	865,368	0	0	0	0	0	1,389,147	12/31/2014
A7092112		GARNER	NC		12/12/2007	6.375	247,426	0	0	0	0	0	363,100	12/31/2014
B1090902		GASTONIA	NC		11/10/2011	5.750	1,071,554	0	0	0	0	0	1,619,090	12/31/2014
B5091002		GASTONIA	NC		11/25/2015	4.500	940,500	0	0	0	0	0	1,593,150	11/25/2015
A6062302		GREENSBORO	NC		09/07/2006	6.750	1,946,683	0	0	0	0	0	3,076,450	12/31/2014
A6062303		GREENSBORO	NC		09/07/2006	5.625	983,082	0	0	0	0	0	2,100,180	12/31/2014
B0032901		GREENSBORO	NC		07/22/2010	7.125	1,193,613	0	0	0	0	0	2,090,414	12/31/2014
B0072605	CF	GREENSBORO	NC		10/27/2010	4.250	1,883,376	0	0	0	0	0	2,778,700	12/31/2014
B3012902		GREENSBORO	NC		04/08/2013	4.500	302,802	0	0	0	0	0	568,839	12/31/2014
B4073001		GREENSBORO	NC		10/22/2014	5.625	2,136,843	0	0	0	0	0	3,116,540	12/31/2014
B4111403		GREENSBORO	NC		01/28/2015	4.625	479,574	0	0	0	0	0	755,568	01/28/2015
B5020604		GREENSBORO	NC		05/01/2015	3.875	791,552	0	0	0	0	0	1,076,484	05/01/2015
B5030602		GREENSBORO	NC		05/27/2015	4.375	646,705	0	0	0	0	0	1,306,038	05/27/2015
B5050506		GREENSBORO	NC		09/01/2015	4.375	827,663	0	0	0	0	0	1,285,100	09/01/2015
B5052101		GREENSBORO	NC		07/31/2015	4.250	3,078,845	0	0	0	0	0	4,770,592	07/31/2015
B5081404		GREENSBORO	NC		12/02/2015	4.500	4,300,000	0	0	0	0	0	6,951,000	12/02/2015
B5081406		GREENSBORO	NC		12/02/2015	4.500	4,300,000	0	0	0	0	0	5,750,000	12/02/2015
A4092706		GREENVILLE	NC		12/01/2004	5.625	160,216	0	0	0	0	0	2,091,750	12/31/2014
B0090301		GREENVILLE	NC		12/10/2010	6.125	2,134,017	0	0	0	0	0	4,545,000	12/31/2014
A3032801		HICKORY	NC		06/19/2003	4.500	527,909	0	0	0	0	0	2,110,000	12/31/2014
B2021703		HICKORY	NC		04/13/2012	4.750	352,389	0	0	0	0	0	632,563	12/31/2014
B3032004		HICKORY	NC		06/07/2013	4.750	1,231,585	0	0	0	0	0	1,936,725	12/31/2014
B5013001		HICKORY	NC		04/17/2015	4.125	869,195	0	0	0	0	0	1,370,244	04/17/2015
A7030901		HIGH POINT	NC		05/17/2007	6.375	1,373,788	0	0	0	0	0	1,910,970	12/31/2014
A8071007		HIGH POINT	NC		09/30/2008	6.875	270,324	0	0	0	0	0	299,676	12/31/2014
B4012402		HOLLY SPRINGS	NC		06/02/2014	5.375	1,296,267	0	0	0	0	0	1,804,836	12/31/2014
B1030401		HOPE MILLS	NC		05/31/2011	6.125	1,418,531	0	0	0	0	0	2,283,362	12/31/2014
B0040601		JACKSONVILLE	NC		06/28/2010	6.875	2,095,992	0	0	0	0	0	5,227,992	12/31/2014
B2121804		JACKSONVILLE	NC		04/30/2013	4.500	534,799	0	0	0	0	0	638,801	12/31/2014
B5071702		JACKSONVILLE	NC		09/18/2015	3.875	972,377	0	0	0	0	0	1,316,340	09/18/2015
B5020508		JAMESTOWN	NC		09/01/2015	5.000	391,378	0	0	0	0	0	583,950	09/01/2015
A7100202		KANNAPOLIS	NC		12/14/2007	6.375	403,246	0	0	0	0	0	541,008	12/31/2014
B2040404		KERNERSVILLE	NC		06/20/2012	5.125	550,234	0	0	0	0	0	1,372,734	12/31/2014
A6033102		KINSTON	NC		12/31/2006	6.375	142,631	0	0	0	0	0	335,789	12/31/2014
B3022704		KITTY HAWK	NC		06/28/2013	4.250	823,295	0	0	0	0	0	1,937,500	12/31/2014
A4011304		KNIGHTDALE	NC		04/01/2004	6.750	333,500	0	0	0	0	0	832,000	12/31/2014
B2091101	CF	KNIGHTDALE	NC		11/28/2012	4.500	1,664,837	0	0	0	0	0	2,546,390	12/31/2014
B3122010		MAIDEN	NC		03/04/2014	4.375	550,879	0	0	0	0	0	740,696	12/31/2014
A6063001		MATTHEWS	NC		09/28/2006	6.625	395,439	0	0	0	0	0	972,360	12/31/2014
A7030106		MATTHEWS	NC		05/17/2007	5.250	613,369	0	0	0	0	0	996,540	12/31/2014
B2050204	CF	MATTHEWS	NC		07/31/2012	5.000	2,358,271	0	0	0	0	0	3,569,048	12/31/2014
B3040503		MATTHEWS	NC		06/03/2013	4.750	1,082,012	0	0	0	0	0	1,541,475	12/31/2014
B2060802		MONROE	NC		08/14/2012	4.375	447,442	0	0	0	0	0	1,372,590	12/31/2014
A7083105		MORRISVILLE	NC		10/25/2007	6.375	538,250	0	0	0	0	0	952,226	12/31/2014
A9021901		MORRISVILLE	NC		07/01/2009	7.250	930,808	0	0	0	0	0	1,377,316	12/31/2014
A7011102		NAGS HEAD	NC		04/06/2007	6.500	831,395	0	0	0	0	0	1,147,500	12/31/2014
A7060704		PINEHURST	NC		08/06/2007	6.625	274,498	0	0	0	0	0	346,290	12/31/2014
B5042103		PINEVILLE	NC		06/30/2015	4.125	2,643,210	0	0	0	0	0	3,603,790	06/30/2015
A3062601		RALEIGH	NC		08/14/2003	7.250	762,649	0	0	0	0	0	1,947,000	12/31/2014
A7060805		RALEIGH	NC		07/23/2007	6.500	398,898	0	0	0	0	0	598,740	12/31/2014
A7080801		RALEIGH	NC		10/22/2007	6.500	513,919	0	0	0	0	0	785,242	12/31/2014
A7102302		RALEIGH	NC		12/21/2007	6.625	443,924	0	0	0	0	0	522,750	12/31/2014
A8121002		RALEIGH	NC		02/20/2009	4.500	368,891	0	0	0	0	0	569,796	12/31/2014
A8123101		RALEIGH	NC		02/13/2009	7.375	2,283,783	0	0	0	0	0	3,641,950	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1040807		RALEIGH	NC		06/27/2011	6.375	638,427	0	0	0	0	0	940,100	12/31/2014
B1041504		RALEIGH	NC		07/15/2011	6.000	742,415	0	0	0	0	0	1,711,094	12/31/2014
B1061013		RALEIGH	NC		09/30/2011	5.375	1,232,930	0	0	0	0	0	2,321,748	12/31/2014
B1061602		RALEIGH	NC		08/26/2011	6.000	867,790	0	0	0	0	0	1,684,034	12/31/2014
B1071802	CF	RALEIGH	NC		10/26/2011	6.000	2,738,982	0	0	0	0	0	4,230,380	12/31/2014
B1072602		RALEIGH	NC		11/09/2011	5.625	871,678	0	0	0	0	0	1,670,504	12/31/2014
B1091201		RALEIGH	NC		11/17/2011	5.750	684,052	0	0	0	0	0	1,095,930	12/31/2014
B2052303		RALEIGH	NC		09/21/2012	4.625	680,381	0	0	0	0	0	1,373,090	12/31/2014
B2052304		RALEIGH	NC		09/21/2012	4.625	468,329	0	0	0	0	0	1,140,543	12/31/2014
B2102201		RALEIGH	NC		12/20/2012	4.875	767,016	0	0	0	0	0	1,095,276	12/31/2014
B2122107		RALEIGH	NC		02/14/2013	5.000	708,641	0	0	0	0	0	1,027,042	12/31/2014
B4120802		RALEIGH	NC		03/16/2015	4.000	358,269	0	0	0	0	0	485,680	03/16/2015
A4072202		RESEARCH TRIANGLE PARK	NC		12/02/2004	6.000	476,386	0	0	0	0	0	1,930,350	12/31/2014
B4062702		ROANOKE RAPIDS	NC		09/12/2014	4.625	378,210	0	0	0	0	0	549,640	12/31/2014
A5081602		ROCKY MOUNT	NC		12/19/2005	6.125	856,547	0	0	0	0	0	1,081,915	12/31/2014
A7102007		ROCKY MOUNT	NC		03/27/2008	4.000	1,831,041	0	0	0	0	0	3,026,675	12/31/2014
A7102007A		ROCKY MOUNT	NC		05/19/2008	4.000	1,822,613	0	0	0	0	0	3,012,745	12/31/2014
A7102010		ROCKY MOUNT	NC		03/27/2008	4.000	2,438,652	0	0	0	0	0	3,472,367	12/31/2014
A7102010A		ROCKY MOUNT	NC		05/19/2008	4.000	595,084	0	0	0	0	0	847,333	12/31/2014
A7102011		ROCKY MOUNT	NC		03/27/2008	4.000	463,265	0	0	0	0	0	1,695,750	07/02/2015
A8110401		ROCKY MOUNT	NC		01/12/2009	4.750	620,499	0	0	0	0	0	1,287,912	12/31/2014
B4031401		ROCKY MOUNT	NC		05/02/2014	4.125	1,033,071	0	0	0	0	0	1,464,720	12/31/2014
B1081206		ROSEBORO	NC		10/31/2011	5.375	138,614	0	0	0	0	0	1,006,632	12/31/2014
B5081403		RURAL HALL	NC		11/12/2015	4.375	1,346,400	0	0	0	0	0	2,149,200	11/12/2015
B2111605		RUTHERFORDTON	NC		01/25/2013	5.000	477,678	0	0	0	0	0	711,762	12/31/2014
A6032907		SHELBY	NC		12/31/2006	6.250	576,166	0	0	0	0	0	1,155,150	12/31/2014
B3122012		SHELBY	NC		03/04/2014	4.875	471,800	0	0	0	0	0	692,626	12/31/2014
A7032803		SMITHFIELD	NC		06/14/2007	6.250	457,785	0	0	0	0	0	650,250	12/31/2014
A5110304		SOUTHERN PINES	NC		12/31/2006	6.125	114,961	0	0	0	0	0	536,010	12/31/2014
A6022104		SOUTHERN PINES	NC		12/31/2006	6.250	231,105	0	0	0	0	0	457,470	12/31/2014
A7010501		SOUTHERN PINES	NC		04/11/2007	6.375	255,267	0	0	0	0	0	379,950	12/31/2014
A6071001		SPRING LAKE	NC		11/17/2006	6.875	1,809,739	0	0	0	0	0	2,698,410	12/31/2014
B2031201		SPRING LAKE	NC		08/23/2012	4.750	5,333,710	0	0	0	0	0	6,799,182	12/31/2014
A4011306		WAKE FOREST	NC		04/01/2004	6.750	281,413	0	0	0	0	0	646,000	12/31/2014
A3013002		WEDDINGTON	NC		04/17/2003	6.250	463,583	0	0	0	0	0	1,524,390	12/31/2014
B3010202		WILMINGTON	NC		03/28/2013	4.500	603,882	0	0	0	0	0	941,427	12/31/2014
B3082001		WILMINGTON	NC		12/10/2013	4.250	535,535	0	0	0	0	0	776,970	12/31/2014
B0111602		WINSTON-SALEM	NC		01/18/2011	6.250	1,304,053	0	0	0	0	0	2,518,000	12/31/2014
B1063011		WINSTON-SALEM	NC		09/22/2011	5.750	1,015,677	0	0	0	0	0	1,579,402	12/31/2014
B2110901		WINSTON-SALEM	NC		02/15/2013	4.750	551,243	0	0	0	0	0	830,241	12/31/2014
A8071006		FARGO	ND		10/03/2008	6.875	354,261	0	0	0	0	0	630,900	12/31/2014
B2110732		FARGO	ND		12/28/2012	4.875	286,122	0	0	0	0	0	446,964	12/31/2014
B1042803		GRAND FORKS	ND		07/28/2011	6.500	1,438,656	0	0	0	0	0	3,520,952	12/31/2014
A1030803		LEXINGTON	NE		07/02/2001	7.875	25,809	0	0	0	0	0	937,000	12/31/2014
A6030906		LINCOLN	NE		12/31/2006	6.375	230,933	0	0	0	0	0	461,550	12/31/2014
B5060303		NORFOLK	NE		10/14/2015	5.000	210,246	0	0	0	0	0	303,615	10/14/2015
A1111514		OMAHA	NE		02/07/2002	7.500	83,900	0	0	0	0	0	946,000	12/31/2014
A2083001		OMAHA	NE		11/12/2002	6.875	134,134	0	0	0	0	0	1,674,750	12/31/2014
A3010901		OMAHA	NE		04/22/2003	6.500	173,673	0	0	0	0	0	1,203,000	12/31/2014
A3061902		OMAHA	NE		08/22/2003	5.625	376,954	0	0	0	0	0	2,080,000	12/31/2014
A4100706		OMAHA	NE		12/07/2004	5.750	271,252	0	0	0	0	0	1,154,000	12/31/2014
A6042403		OMAHA	NE		12/31/2006	6.625	407,643	0	0	0	0	0	585,480	12/31/2014
A7021204		OMAHA	NE		04/10/2007	6.375	329,125	0	0	0	0	0	830,280	12/31/2014
A7031604		OMAHA	NE		05/30/2007	6.000	505,156	0	0	0	0	0	686,970	12/31/2014
A8030606		OMAHA	NE		05/05/2008	6.250	517,144	0	0	0	0	0	908,227	12/31/2014
A9020601		OMAHA	NE		04/02/2009	4.250	391,616	0	0	0	0	0	600,696	12/31/2014
B2012902		OMAHA	NE		03/30/2012	5.250	1,977,779	0	0	0	0	0	2,937,561	12/31/2014
B2031308		OMAHA	NE		05/22/2012	5.250	865,632	0	0	0	0	0	1,573,425	12/31/2014
B2082701		OMAHA	NE		10/30/2012	5.000	534,294	0	0	0	0	0	743,542	12/31/2014
B2112102		OMAHA	NE		01/29/2013	4.750	612,037	0	0	0	0	0	1,014,204	12/31/2014
B3062402		OMAHA	NE		09/05/2013	5.000	414,602	0	0	0	0	0	612,332	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3071901		OMAHA	NE		09/30/2013	5.500	1,651,785	0	0	0	0	0	2,546,152	12/17/2015
B3072304		OMAHA	NE		10/11/2013	4.875	416,723	0	0	0	0	0	607,096	12/31/2014
B3072305		OMAHA	NE		10/11/2013	4.875	404,942	0	0	0	0	0	729,322	12/31/2014
B3072306		OMAHA	NE		10/11/2013	4.875	514,461	0	0	0	0	0	872,896	12/31/2014
A7061203		PAPILLION	NE		01/16/2008	6.875	193,346	0	0	0	0	0	371,423	12/31/2014
A5061701		DERRY	NH		08/01/2005	5.000	429,948	0	0	0	0	0	417,180	12/31/2014
B1041401		DOVER	NH		06/03/2011	5.700	897,778	0	0	0	0	0	1,245,040	12/31/2014
A6122701		HAMPSTEAD	NH		03/15/2007	6.250	1,072,716	0	0	0	0	0	1,211,250	12/31/2014
A7080902		MANCHESTER	NH		10/12/2007	6.750	1,006,580	0	0	0	0	0	1,740,600	12/31/2014
A5042801		MERRIMACK	NH		07/18/2005	4.250	626,794	0	0	0	0	0	1,157,000	12/31/2014
A7040302		NASHUA	NH		06/27/2007	5.500	72,956	0	0	0	0	0	188,190	12/31/2014
A7092401		NORTH HAMPTON	NH		12/17/2007	6.625	298,064	0	0	0	0	0	555,053	12/31/2014
A7092403		NORTH HAMPTON	NH		12/17/2007	6.625	616,703	0	0	0	0	0	1,163,687	12/31/2014
B0110801		ATLANTIC CITY	NJ		01/19/2011	4.375	785,402	0	0	0	0	0	1,370,000	12/31/2014
B0110802		ATLANTIC CITY	NJ		01/19/2011	4.375	2,986,424	0	0	0	0	0	5,709,000	12/31/2014
B0110803		ATLANTIC CITY	NJ		01/19/2011	4.375	2,218,740	0	0	0	0	0	4,218,000	12/31/2014
A3112603		BELLEVILLE	NJ		02/27/2004	4.750	485,997	0	0	0	0	0	1,543,770	12/31/2014
A5050602		CARLSTADT	NJ		07/29/2005	5.625	206,432	0	0	0	0	0	598,230	12/31/2014
B5110901		CINNAMINSON	NJ		12/18/2015	4.375	1,000,000	0	0	0	0	0	1,347,000	12/18/2015
A4013002		CLIFTON	NJ		04/20/2004	5.000	841,184	0	0	0	0	0	1,625,000	12/31/2014
B0060702	CF	DEPTFORD	NJ		08/18/2010	6.750	1,505,119	0	0	0	0	0	5,013,477	12/31/2014
A5120603		EAST BRUNSWICK	NJ		12/31/2006	6.125	280,578	0	0	0	0	0	663,775	12/31/2014
B5031802		EATONTOWN	NJ		05/27/2015	4.500	8,068,548	0	0	0	0	0	8,805,805	05/27/2015
A7081601		FREEHOLD	NJ		11/30/2007	4.750	191,171	0	0	0	0	0	216,663	12/31/2014
B5022711		GALLOWAY	NJ		06/30/2015	5.500	1,412,213	0	0	0	0	0	1,966,233	06/30/2015
A7072604		HALEDON	NJ		10/04/2007	4.500	2,204,187	0	0	0	0	0	3,245,485	12/31/2014
B2110703		HAMPTON	NJ		03/27/2013	4.875	765,745	0	0	0	0	0	1,180,617	12/31/2014
A4011402		HILLSIDE	NJ		03/23/2004	4.750	630,315	0	0	0	0	0	3,474,750	12/31/2014
B3021903		HILLSIDE	NJ		05/15/2013	4.500	837,778	0	0	0	0	0	2,490,854	12/31/2014
B1112501		HOBOKEN	NJ		12/29/2011	5.250	1,239,067	0	0	0	0	0	1,901,416	12/31/2014
B5020506		KEARNY	NJ		05/12/2015	3.750	402,708	0	0	0	0	0	1,404,138	05/12/2015
B5022501		LAWRENCEVILLE TOWNSHIP	NJ		08/03/2015	4.500	1,780,052	0	0	0	0	0	2,543,400	08/03/2015
A5120604		MAHWAH	NJ		12/31/2006	6.125	355,404	0	0	0	0	0	710,593	12/31/2014
B5071704		MAHWAH	NJ		09/03/2015	5.000	9,616,293	0	0	0	0	0	15,807,000	09/03/2015
A4031105		MIDDLETOWN	NJ		04/29/2004	5.875	186,111	0	0	0	0	0	903,000	12/31/2014
A6061206		MILLVILLE	NJ		12/31/2006	6.750	434,883	0	0	0	0	0	805,749	12/31/2014
A7102903		MORRISTOWN	NJ		01/14/2008	6.375	228,405	0	0	0	0	0	577,422	12/31/2014
B5071703		MOUNT ARLINGTON	NJ		09/03/2015	5.000	9,625,587	0	0	0	0	0	13,548,000	09/03/2015
A3051501		MOUNTAINSIDE	NJ		07/31/2003	6.125	989,582	0	0	0	0	0	5,166,000	12/31/2014
A4032611		MT LAUREL	NJ		05/24/2004	5.750	631,547	0	0	0	0	0	1,359,150	12/31/2014
A7041004		NEW BRUNSWICK	NJ		07/02/2007	4.625	748,415	0	0	0	0	0	2,867,863	12/31/2014
A2102301		NEWARK	NJ		01/23/2003	4.500	518,058	0	0	0	0	0	3,124,260	12/31/2014
A3012801		NEWARK	NJ		04/24/2003	4.500	426,051	0	0	0	0	0	1,328,040	12/31/2014
A3091803		NEWARK	NJ		12/31/2006	5.375	648,410	0	0	0	0	0	2,815,710	12/31/2014
A8071008		NEWARK	NJ		09/22/2008	6.950	582,795	0	0	0	0	0	617,217	12/31/2014
A8082702		NEWARK	NJ		11/14/2008	4.750	1,085,853	0	0	0	0	0	1,686,915	12/31/2014
B4111004		NORTH BRUNSWICK	NJ		01/30/2015	4.625	2,255,306	0	0	0	0	0	3,496,416	01/30/2015
A4030507		PATERSON	NJ		05/24/2004	5.875	782,604	0	0	0	0	0	2,304,690	12/31/2014
A5082202		PATERSON	NJ		10/31/2005	4.500	1,804,979	0	0	0	0	0	2,765,100	12/31/2014
A5082203		PATERSON	NJ		10/31/2005	4.500	399,903	0	0	0	0	0	911,950	12/31/2014
A5122202		PATERSON	NJ		03/08/2006	6.125	1,405,831	0	0	0	0	0	2,702,490	12/31/2014
A8041403		PATERSON	NJ		06/19/2008	6.500	220,486	0	0	0	0	0	340,211	12/31/2014
B3021904		POINT PLEASANT BEACH	NJ		05/22/2013	4.500	815,154	0	0	0	0	0	1,335,557	12/31/2014
A4021702		RUNNEMEDE	NJ		05/10/2004	4.500	500,030	0	0	0	0	0	1,002,150	12/31/2014
B3011002		SHIPBOTTOM	NJ		03/15/2013	5.000	1,174,173	0	0	0	0	0	2,206,422	12/31/2014
A4021202		SWEDESBORO	NJ		05/03/2004	6.250	663,758	0	0	0	0	0	1,688,000	12/31/2014
B4070203		SWEDESBORO	NJ		09/18/2014	4.875	426,057	0	0	0	0	0	620,984	12/31/2014
A4091406		TURNERSVILLE	NJ		12/16/2004	4.500	624,398	0	0	0	0	0	852,000	12/31/2014
B5031201		WESTAMPTON	NJ		05/29/2015	4.375	3,686,226	0	0	0	0	0	5,634,210	05/29/2015
B5021902		WOODBURY	NJ		05/01/2015	3.875	5,794,275	0	0	0	0	0	7,895,088	05/01/2015
A5081802		ALBUQUERQUE	NM		12/31/2006	5.800	501,287	0	0	0	0	0	546,720	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A5122803		ALBUQUERQUE	NM		12/31/2006	6.250	270,303	0	0	0	0	0	400,350	12/31/2014
A6012302		ALBUQUERQUE	NM		12/31/2006	6.125	67,146	0	0	0	0	0	258,539	12/31/2014
A6031301		ALBUQUERQUE	NM		12/31/2006	6.125	261,630	0	0	0	0	0	349,314	12/31/2014
A6101903		ALBUQUERQUE	NM		12/20/2006	6.375	636,544	0	0	0	0	0	1,214,400	12/31/2014
A7012302		ALBUQUERQUE	NM		03/14/2007	6.125	1,398,312	0	0	0	0	0	1,557,030	12/31/2014
A7050902		ALBUQUERQUE	NM		07/25/2007	6.000	248,879	0	0	0	0	0	460,020	12/31/2014
A7091704		ALBUQUERQUE	NM		12/14/2007	6.500	202,710	0	0	0	0	0	343,740	12/31/2014
A7120402		ALBUQUERQUE	NM		02/25/2008	6.250	351,043	0	0	0	0	0	725,730	12/31/2014
A7120403		ALBUQUERQUE	NM		02/25/2008	6.250	351,043	0	0	0	0	0	737,460	12/31/2014
A7120409		ALBUQUERQUE	NM		02/25/2008	6.250	400,020	0	0	0	0	0	857,820	12/31/2014
A8090901		ALBUQUERQUE	NM		12/18/2008	5.000	1,318,928	0	0	0	0	0	1,648,830	12/31/2014
A8091201		ALBUQUERQUE	NM		12/05/2008	6.625	534,791	0	0	0	0	0	1,170,000	12/31/2014
B0040504		ALBUQUERQUE	NM		06/04/2010	7.375	777,526	0	0	0	0	0	1,177,110	12/31/2014
B0040505		ALBUQUERQUE	NM		06/04/2010	7.375	421,457	0	0	0	0	0	693,638	12/31/2014
B0040506		ALBUQUERQUE	NM		06/04/2010	7.375	1,759,763	0	0	0	0	0	2,709,608	12/31/2014
B0050701		ALBUQUERQUE	NM		07/15/2010	4.125	226,158	0	0	0	0	0	1,041,760	12/31/2014
B0111201		ALBUQUERQUE	NM		01/27/2011	6.125	392,193	0	0	0	0	0	585,480	12/31/2014
B2022701	CF	ALBUQUERQUE	NM		04/30/2012	5.250	2,202,463	0	0	0	0	0	3,361,080	12/31/2014
B3022601		ALBUQUERQUE	NM		04/24/2013	4.500	424,859	0	0	0	0	0	662,337	12/31/2014
B3030401		ALBUQUERQUE	NM		10/11/2013	4.500	1,363,766	0	0	0	0	0	1,898,734	12/31/2014
B3050906		ALBUQUERQUE	NM		07/24/2013	4.625	1,385,400	0	0	0	0	0	2,495,046	12/31/2014
B4022506		ALBUQUERQUE	NM		05/01/2014	5.000	778,965	0	0	0	0	0	1,338,240	12/31/2014
B4090902		ALBUQUERQUE	NM		12/23/2014	4.000	506,384	0	0	0	0	0	744,923	12/31/2014
B5010603		ALBUQUERQUE	NM		04/02/2015	4.250	727,141	0	0	0	0	0	995,376	04/02/2015
A5062406		BOSQUE FARMS	NM		09/29/2005	5.750	163,689	0	0	0	0	0	293,250	12/31/2014
W4080101		CARLSBAD	NM		09/08/2014	6.250	2,358,414	0	0	0	0	0	3,952,000	12/31/2014
W4121101		CARLSBAD	NM		01/29/2015	6.250	2,126,826	0	0	0	0	0	2,415,992	01/29/2015
A6121901		FARMINGTON	NM		03/12/2007	5.500	488,920	0	0	0	0	0	575,280	12/31/2014
B3022602		FARMINGTON	NM		04/16/2013	4.625	884,118	0	0	0	0	0	1,376,234	12/31/2014
A6100903		HOBBS	NM		12/15/2006	6.500	219,973	0	0	0	0	0	468,600	12/31/2014
A6101301		LAS CRUCES	NM		01/05/2007	5.250	395,501	0	0	0	0	0	1,061,310	12/31/2014
A7120301		LAS CRUCES	NM		03/20/2008	5.000	160,551	0	0	0	0	0	264,522	12/31/2014
A7121302		LAS CRUCES	NM		02/29/2008	4.875	153,517	0	0	0	0	0	294,173	12/31/2014
B1012502	CF	LAS CRUCES	NM		07/18/2011	6.000	2,474,715	0	0	0	0	0	4,585,768	12/31/2014
B2062906		LAS CRUCES	NM		09/13/2012	5.125	2,111,692	0	0	0	0	0	3,319,647	12/31/2014
B2113001		LAS CRUCES	NM		01/30/2013	4.750	772,143	0	0	0	0	0	1,226,255	12/31/2014
B1012605		LAS LUNES	NM		07/07/2011	6.500	2,375,577	0	0	0	0	0	3,883,110	12/31/2014
B4041701		LOS LUNAS	NM		07/14/2014	4.750	1,126,279	0	0	0	0	0	1,555,202	12/31/2014
A8120502		RIO RANCHO	NM		01/15/2009	4.500	202,554	0	0	0	0	0	379,864	12/31/2014
B4060901		RIO RANCHO	NM		07/23/2014	4.375	783,957	0	0	0	0	0	1,135,326	12/31/2014
A5092804		ROSWELL	NM		12/31/2006	5.875	89,824	0	0	0	0	0	299,370	12/31/2014
B1092904		ROSWELL	NM		11/18/2011	5.750	734,206	0	0	0	0	0	1,110,362	12/31/2014
B4121103		ROSWELL	NM		01/23/2015	5.250	529,182	0	0	0	0	0	727,056	01/23/2015
A3121906		SANTA FE	NM		03/17/2004	6.375	279,474	0	0	0	0	0	743,000	12/31/2014
A5091209		SANTA FE	NM		12/31/2006	5.625	232,796	0	0	0	0	0	497,327	11/16/2015
A6033001		SANTA FE	NM		12/31/2006	6.250	190,069	0	0	0	0	0	183,600	12/31/2014
A6062206		SANTA FE	NM		09/15/2006	6.750	2,713,377	0	0	0	0	0	4,133,625	12/31/2014
A7091701		SANTA FE	NM		12/17/2007	6.500	228,715	0	0	0	0	0	313,650	12/31/2014
A7120408		SANTA FE	NM		02/25/2008	6.250	326,785	0	0	0	0	0	735,930	12/31/2014
B2062203		SANTA FE	NM		09/28/2012	4.625	1,797,928	0	0	0	0	0	2,602,409	12/31/2014
B2062204		SANTA FE	NM		09/28/2012	4.625	599,298	0	0	0	0	0	564,582	12/31/2014
B2103110		SANTA FE	NM		03/07/2013	5.125	957,706	0	0	0	0	0	1,435,049	12/31/2014
B3030104		SANTA FE	NM		06/14/2013	4.750	3,081,033	0	0	0	0	0	4,303,575	12/31/2014
B3090303		SANTA FE	NM		11/08/2013	5.250	648,688	0	0	0	0	0	1,181,844	12/31/2014
A7120702		SANTA TERESA	NM		02/21/2008	4.875	437,800	0	0	0	0	0	795,646	12/31/2014
B1112902		SANTA TERESA	NM		02/28/2012	5.375	776,327	0	0	0	0	0	2,113,386	12/31/2014
B3021304		SANTA TERESA	NM		04/25/2013	4.750	407,613	0	0	0	0	0	914,488	12/31/2014
A7030105		SILVER CITY	NM		08/23/2007	6.375	176,602	0	0	0	0	0	412,080	12/31/2014
A5112206		CARSON CITY	NV		02/08/2006	6.000	942,385	0	0	0	0	0	2,372,210	12/31/2014
A6071702		CARSON CITY	NV		10/02/2006	6.875	733,969	0	0	0	0	0	1,238,955	12/31/2014
B4030403		GARDNERVILLE	NV		04/30/2014	4.750	1,939,412	0	0	0	0	0	2,729,010	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A1030201		HENDERSON	NV		06/01/2001	7.750	519,869	0	0	0	0	0	1,164,444	12/31/2014
A6080704		HENDERSON	NV		11/21/2006	6.250	305,740	0	0	0	0	0	648,210	12/31/2014
A7032704		HENDERSON	NV		05/17/2007	5.500	309,102	0	0	0	0	0	322,830	12/31/2014
B0040701		HENDERSON	NV		07/30/2010	7.000	1,342,459	0	0	0	0	0	2,042,128	12/31/2014
B1022803		HENDERSON	NV		04/29/2011	6.625	225,767	0	0	0	0	0	382,236	12/31/2014
B1081001		HENDERSON	NV		10/06/2011	6.125	438,979	0	0	0	0	0	1,058,948	12/31/2014
B4020504		HENDERSON	NV		03/31/2014	5.250	617,694	0	0	0	0	0	1,077,186	12/31/2014
B4030303		HENDERSON	NV		05/30/2014	4.750	1,480,348	0	0	0	0	0	1,837,530	12/31/2014
B4050105		HENDERSON	NV		07/11/2014	5.125	235,580	0	0	0	0	0	325,134	12/31/2014
B5012805		HENDERSON	NV		03/23/2015	3.875	2,149,001	0	0	0	0	0	2,915,120	03/23/2015
B1050901		INCLINE VILLAGE	NV		07/28/2011	6.750	715,050	0	0	0	0	0	1,617,286	12/31/2014
A2082901		LAS VEGAS	NV		12/13/2002	5.500	766,522	0	0	0	0	0	1,085,790	12/31/2014
A3050101		LAS VEGAS	NV		07/08/2003	6.500	686,361	0	0	0	0	0	1,781,000	12/31/2014
A4032001		LAS VEGAS	NV		04/21/2004	6.000	526,348	0	0	0	0	0	972,000	12/31/2014
A4052001		LAS VEGAS	NV		12/31/2006	6.375	80,477	0	0	0	0	0	506,940	12/31/2014
A4090106		LAS VEGAS	NV		01/26/2005	5.000	1,041,789	0	0	0	0	0	1,033,770	12/31/2014
A5042803		LAS VEGAS	NV		07/18/2005	6.000	771,607	0	0	0	0	0	1,507,000	12/31/2014
A5110303		LAS VEGAS	NV		12/31/2006	6.250	190,367	0	0	0	0	0	172,972	12/31/2014
A6012603		LAS VEGAS	NV		03/09/2006	6.000	378,841	0	0	0	0	0	341,700	12/31/2014
A6022803		LAS VEGAS	NV		12/31/2006	6.250	162,715	0	0	0	0	0	158,921	12/31/2014
A6083001		LAS VEGAS	NV		12/01/2006	6.000	348,254	0	0	0	0	0	281,520	12/31/2014
A6083002		LAS VEGAS	NV		11/10/2006	6.750	227,103	0	0	0	0	0	417,180	12/31/2014
A6100502		LAS VEGAS	NV		12/21/2006	6.250	907,971	0	0	0	0	0	1,368,815	12/31/2014
A6110903		LAS VEGAS	NV		02/01/2007	6.375	792,117	0	0	0	0	0	1,204,110	12/31/2014
A6110905		LAS VEGAS	NV		02/01/2007	6.375	421,715	0	0	0	0	0	299,880	12/31/2014
A6112704		LAS VEGAS	NV		01/09/2007	6.250	307,587	0	0	0	0	0	398,310	12/31/2014
A7032205		LAS VEGAS	NV		04/26/2007	6.375	444,126	0	0	0	0	0	542,640	12/31/2014
A7032804		LAS VEGAS	NV		05/17/2007	6.563	439,114	0	0	0	0	0	923,100	12/31/2014
A7032808		LAS VEGAS	NV		06/29/2007	6.375	521,843	0	0	0	0	0	719,100	12/31/2014
A7071901		LAS VEGAS	NV		08/15/2007	4.750	517,367	0	0	0	0	0	568,650	12/31/2014
A8020812		LAS VEGAS	NV		04/28/2008	6.500	1,686,868	0	0	0	0	0	2,054,400	12/31/2014
A8022705		LAS VEGAS	NV		05/13/2008	6.125	239,981	0	0	0	0	0	142,795	12/31/2014
A8033103		LAS VEGAS	NV		07/01/2008	4.500	1,572,661	0	0	0	0	0	1,999,389	12/31/2014
A8040901		LAS VEGAS	NV		07/31/2008	5.250	750,996	0	0	0	0	0	685,364	12/31/2014
A9040702		LAS VEGAS	NV		06/09/2009	4.375	400,085	0	0	0	0	0	637,776	12/31/2014
A9092402		LAS VEGAS	NV		11/17/2009	7.625	93,459	0	0	0	0	0	162,042	12/31/2014
B0030504		LAS VEGAS	NV		04/29/2010	4.125	948,367	0	0	0	0	0	1,217,048	12/31/2014
B0051301		LAS VEGAS	NV		08/13/2010	5.000	609,959	0	0	0	0	0	1,243,428	12/31/2014
B0061503		LAS VEGAS	NV		08/26/2010	4.250	1,475,416	0	0	0	0	0	1,403,310	12/31/2014
B0071202		LAS VEGAS	NV		10/06/2010	4.500	306,932	0	0	0	0	0	315,288	12/31/2014
B0072603		LAS VEGAS	NV		10/12/2010	4.500	220,775	0	0	0	0	0	238,032	12/31/2014
B0080609		LAS VEGAS	NV		10/06/2010	6.125	624,497	0	0	0	0	0	1,366,820	12/31/2014
B0080611		LAS VEGAS	NV		10/28/2010	7.250	943,453	0	0	0	0	0	1,544,807	12/31/2014
B0122701		LAS VEGAS	NV		03/11/2011	6.625	1,234,293	0	0	0	0	0	2,225,000	12/31/2014
B1012001		LAS VEGAS	NV		03/10/2011	6.125	1,314,800	0	0	0	0	0	2,901,000	12/31/2014
B1022401		LAS VEGAS	NV		04/28/2011	6.250	773,584	0	0	0	0	0	1,637,816	12/31/2014
B1033001		LAS VEGAS	NV		06/14/2011	6.125	790,891	0	0	0	0	0	1,273,480	12/31/2014
B1033004		LAS VEGAS	NV		06/30/2011	6.625	519,415	0	0	0	0	0	1,142,340	12/31/2014
B1033102		LAS VEGAS	NV		05/25/2011	5.500	1,327,259	0	0	0	0	0	2,341,000	12/31/2014
B1033106		LAS VEGAS	NV		07/27/2011	6.250	661,910	0	0	0	0	0	1,469,358	12/31/2014
B1091401		LAS VEGAS	NV		11/29/2011	5.750	340,219	0	0	0	0	0	506,022	12/31/2014
B1111001		LAS VEGAS	NV		01/19/2012	5.250	812,965	0	0	0	0	0	1,271,844	12/31/2014
B3032701		LAS VEGAS	NV		05/21/2013	5.125	1,324,067	0	0	0	0	0	2,165,842	12/31/2014
B3071502		LAS VEGAS	NV		10/08/2013	5.375	688,967	0	0	0	0	0	1,003,873	12/31/2014
B3090304		LAS VEGAS	NV		11/22/2013	4.625	533,134	0	0	0	0	0	791,244	12/31/2014
B4021901		LAS VEGAS	NV		04/14/2014	4.250	402,804	0	0	0	0	0	547,740	12/31/2014
B4030304		LAS VEGAS	NV		05/30/2014	4.750	1,356,983	0	0	0	0	0	2,055,810	12/31/2014
B4030305		LAS VEGAS	NV		05/30/2014	4.750	2,097,166	0	0	0	0	0	2,972,280	12/31/2014
B4050104		LAS VEGAS	NV		07/25/2014	5.125	271,987	0	0	0	0	0	375,978	12/31/2014
B4060502		LAS VEGAS	NV		07/29/2014	3.875	787,694	0	0	0	0	0	1,299,644	12/31/2014
B4061201		LAS VEGAS	NV		09/05/2014	4.875	639,086	0	0	0	0	0	1,192,828	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4061202		LAS VEGAS	NV		09/05/2014	4.875	1,100,644	0	0	0	0	0	1,532,076	12/31/2014
B4082102		LAS VEGAS	NV		11/05/2014	4.000	414,697	0	0	0	0	0	571,002	12/31/2014
B4092303		LAS VEGAS	NV		12/03/2014	4.000	443,688	0	0	0	0	0	573,359	12/31/2014
B4092801		LAS VEGAS	NV		01/07/2015	4.625	862,346	0	0	0	0	0	1,214,928	01/07/2015
B4100903		LAS VEGAS	NV		01/20/2015	4.250	796,353	0	0	0	0	0	1,099,824	01/20/2015
B4102201		LAS VEGAS	NV		12/12/2014	4.000	1,326,252	0	0	0	0	0	1,931,081	12/31/2014
B4102204		LAS VEGAS	NV		12/11/2014	4.000	916,321	0	0	0	0	0	1,223,133	12/31/2014
B4102205		LAS VEGAS	NV		12/11/2014	4.000	1,109,227	0	0	0	0	0	1,722,049	12/31/2014
B4120301		LAS VEGAS	NV		02/12/2015	4.125	487,247	0	0	0	0	0	671,550	02/12/2015
B4122903		LAS VEGAS	NV		03/12/2015	4.500	307,427	0	0	0	0	0	422,760	03/12/2015
B5010602		LAS VEGAS	NV		03/09/2015	4.375	449,743	0	0	0	0	0	628,160	03/09/2015
B5020905		LAS VEGAS	NV		04/01/2015	3.750	663,250	0	0	0	0	0	908,868	04/01/2015
B5070102		LAS VEGAS	NV		08/31/2015	4.625	473,702	0	0	0	0	0	638,175	08/31/2015
B5071503		LAS VEGAS	NV		09/23/2015	4.000	977,924	0	0	0	0	0	1,313,760	09/23/2015
B5072101		LAS VEGAS	NV		09/09/2015	4.500	573,016	0	0	0	0	0	774,965	09/09/2015
B5080503		LAS VEGAS	NV		10/09/2015	4.625	1,007,333	0	0	0	0	0	1,352,403	10/09/2015
B5090401		LAS VEGAS	NV		11/05/2015	4.250	731,310	0	0	0	0	0	1,018,020	11/05/2015
B5101501		LAS VEGAS	NV		12/18/2015	4.000	3,800,000	0	0	0	0	0	5,922,000	12/18/2015
A4110407		NORTH LAS VEGAS	NV		02/28/2005	6.000	367,667	0	0	0	0	0	330,990	12/31/2014
A6100402		NORTH LAS VEGAS	NV		12/21/2006	6.125	169,214	0	0	0	0	0	1,613,435	12/31/2014
A6122302		NORTH LAS VEGAS	NV		03/29/2007	6.625	1,364,023	0	0	0	0	0	2,137,920	12/31/2014
A7121703		NORTH LAS VEGAS	NV		04/04/2008	5.000	215,872	0	0	0	0	0	73,348	12/31/2014
A7121709		NORTH LAS VEGAS	NV		04/25/2008	5.000	331,965	0	0	0	0	0	124,800	12/31/2014
B2110710		NORTH LAS VEGAS	NV		12/28/2012	4.875	257,309	0	0	0	0	0	404,838	12/31/2014
B5010901		NORTH LAS VEGAS	NV		03/30/2015	4.500	504,692	0	0	0	0	0	746,200	03/30/2015
B5012807		NORTH LAS VEGAS	NV		03/30/2015	4.000	839,372	0	0	0	0	0	1,139,320	03/30/2015
B5021004		NORTH LAS VEGAS	NV		05/01/2015	3.625	1,517,827	0	0	0	0	0	2,158,854	05/01/2015
B5050701		NORTH LAS VEGAS	NV		07/31/2015	5.000	1,464,712	0	0	0	0	0	1,972,496	07/31/2015
B5101901		NORTH LAS VEGAS	NV		12/18/2015	4.625	700,000	0	0	0	0	0	1,068,000	12/18/2015
A3031001		RENO	NV		05/22/2003	6.250	495,181	0	0	0	0	0	1,998,540	12/31/2014
A4032505		RENO	NV		06/17/2004	6.625	1,106,915	0	0	0	0	0	1,655,000	12/31/2014
A6050103	CF	RENO	NV		07/07/2006	6.750	3,081,914	0	0	0	0	0	4,514,900	12/31/2014
A8031906		RENO	NV		05/09/2008	5.000	393,763	0	0	0	0	0	517,079	12/31/2014
A8042401		RENO	NV		07/28/2008	6.375	166,556	0	0	0	0	0	275,400	12/31/2014
A8060901		RENO	NV		08/27/2008	6.875	567,766	0	0	0	0	0	1,064,589	12/31/2014
A9030202		RENO	NV		05/15/2009	4.125	709,197	0	0	0	0	0	1,492,780	12/31/2014
A9031305		RENO	NV		05/19/2009	5.000	809,012	0	0	0	0	0	942,835	12/31/2014
A9031306		RENO	NV		05/19/2009	4.500	588,795	0	0	0	0	0	985,760	12/31/2014
A9040904		RENO	NV		06/30/2009	4.750	1,182,511	0	0	0	0	0	2,064,945	12/31/2014
A9040905		RENO	NV		06/30/2009	4.750	1,116,828	0	0	0	0	0	1,562,975	12/31/2014
A9122302		RENO	NV		03/01/2010	4.125	701,510	0	0	0	0	0	1,460,338	12/31/2014
B0102201		RENO	NV		01/04/2011	6.250	1,767,200	0	0	0	0	0	2,606,000	12/31/2014
B0102202		RENO	NV		01/04/2011	6.250	1,094,133	0	0	0	0	0	1,754,910	12/31/2014
B1021502		RENO	NV		04/19/2011	6.000	417,497	0	0	0	0	0	722,352	12/31/2014
B1021503		RENO	NV		04/19/2011	6.000	422,775	0	0	0	0	0	779,000	12/31/2014
A7111504		SPARKS	NV		02/01/2008	6.375	652,920	0	0	0	0	0	896,565	12/31/2014
A9021903		SPARKS	NV		04/27/2009	4.375	1,061,877	0	0	0	0	0	1,808,680	12/31/2014
A9021904		SPARKS	NV		04/27/2009	4.375	341,573	0	0	0	0	0	827,708	12/31/2014
B3043002		SPARKS	NV		07/19/2013	4.500	662,881	0	0	0	0	0	998,952	12/31/2014
B4100201		SPARKS	NV		12/11/2014	4.375	345,007	0	0	0	0	0	497,211	12/31/2014
B3120604		AKRON	NY		02/26/2014	4.250	184,196	0	0	0	0	0	412,528	12/31/2014
A2111505		AMHERST	NY		02/26/2003	6.750	164,260	0	0	0	0	0	609,000	12/31/2014
A5091403		AMHERST	NY		12/31/2006	5.500	98,869	0	0	0	0	0	584,970	12/31/2014
A6030305		AMHERST	NY		12/31/2006	6.125	115,524	0	0	0	0	0	173,594	12/31/2014
A6062801		AMHERST	NY		10/02/2006	6.750	394,565	0	0	0	0	0	972,060	12/31/2014
A7100102		AMHERST	NY		12/27/2007	6.500	285,821	0	0	0	0	0	442,170	12/31/2014
B4011004		AMHERST	NY		04/23/2014	4.625	291,542	0	0	0	0	0	342,633	12/31/2014
A2040502		AMITYVILLE	NY		09/03/2002	8.250	160,613	0	0	0	0	0	575,020	12/31/2014
A20405023		AMITYVILLE	NY		01/31/2003	8.250	100,979	0	0	0	0	0	361,520	12/31/2014
A4033007		AMSTERDAM	NY		06/28/2004	6.250	907,066	0	0	0	0	0	1,922,000	12/31/2014
A7081301		ARMONK	NY		10/16/2007	6.500	323,871	0	0	0	0	0	362,579	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4031701		ASTORIA	NY		06/12/2014	5.000	1,718,987	0	0	0	0	0	2,385,939	12/31/2014
B4031702		ASTORIA	NY		06/12/2014	5.000	1,718,987	0	0	0	0	0	2,454,304	12/31/2014
A9090101		AUBURN	NY		09/30/2009	6.750	217,038	0	0	0	0	0	735,000	12/31/2014
B5040102		BAYVILLE	NY		07/01/2015	4.250	1,874,480	0	0	0	0	0	6,576,592	07/01/2015
B0072610	CF	BETHPAGE	NY		11/10/2010	4.750	3,403,028	0	0	0	0	0	5,290,560	12/31/2014
B4040202		BETHPAGE	NY		06/18/2014	5.250	905,696	0	0	0	0	0	1,262,267	12/31/2014
A5052402		BLASDELL	NY		08/04/2005	5.750	122,740	0	0	0	0	0	594,150	09/25/2015
B0051302		BOWMANSVILLE	NY		07/26/2010	4.000	895,538	0	0	0	0	0	1,436,250	12/31/2014
A5061001		BRONX	NY		09/20/2005	5.500	820,765	0	0	0	0	0	1,580,000	12/31/2014
A9032001		BRONX	NY		06/16/2009	7.500	402,129	0	0	0	0	0	987,540	12/31/2014
A2071503		BROOKLYN	NY		10/25/2002	7.125	271,792	0	0	0	0	0	1,178,000	12/31/2014
B1040802		BROOKLYN	NY		07/14/2011	5.750	2,055,859	0	0	0	0	0	3,719,848	12/31/2014
B2111604		BROOKLYN	NY		01/17/2013	4.950	720,181	0	0	0	0	0	1,053,431	12/31/2014
B2112103		BROOKLYN	NY		01/28/2013	4.750	639,008	0	0	0	0	0	878,901	12/31/2014
B3052801		BROOKLYN	NY		08/12/2013	3.625	605,153	0	0	0	0	0	1,293,707	12/31/2014
B3112706		BROOKLYN	NY		02/28/2014	5.125	709,408	0	0	0	0	0	1,048,064	12/31/2014
A4042004		BUFFALO	NY		07/12/2004	6.375	180,455	0	0	0	0	0	949,000	12/31/2014
A4090104		BUFFALO	NY		11/05/2004	5.875	309,825	0	0	0	0	0	120,000	08/14/2015
A5022801		BUFFALO	NY		05/26/2005	4.500	736,808	0	0	0	0	0	2,160,988	12/31/2014
A50228013		BUFFALO	NY		04/21/2011	7.000	54,561	0	0	0	0	0	160,022	12/31/2014
A5030104		BUFFALO	NY		06/02/2005	5.875	205,345	0	0	0	0	0	664,530	12/31/2014
A6120701		BUFFALO	NY		02/27/2007	6.125	181,442	0	0	0	0	0	301,410	10/26/2015
A6120707		BUFFALO	NY		02/27/2007	6.125	197,229	0	0	0	0	0	310,080	10/26/2015
A6121507		BUFFALO	NY		03/12/2007	6.125	143,158	0	0	0	0	0	955,740	12/31/2014
A7031605		BUFFALO	NY		06/22/2007	6.250	228,859	0	0	0	0	0	362,100	12/31/2014
A7031606		BUFFALO	NY		06/22/2007	6.250	395,388	0	0	0	0	0	534,480	12/31/2014
A7032102		BUFFALO	NY		06/29/2007	6.250	728,311	0	0	0	0	0	1,020,000	12/31/2014
B2022702		BUFFALO	NY		05/16/2012	5.250	452,211	0	0	0	0	0	905,982	12/31/2014
B3071703		BUFFALO	NY		10/11/2013	4.375	93,704	0	0	0	0	0	198,258	12/31/2014
B3122602		BUFFALO	NY		05/01/2014	4.875	385,683	0	0	0	0	0	1,169,619	12/31/2014
B4030601		BUFFALO	NY		05/30/2014	4.500	174,804	0	0	0	0	0	332,520	12/31/2014
B4040101		BUFFALO	NY		06/30/2014	4.375	723,287	0	0	0	0	0	1,210,682	12/31/2014
B4070701		BUFFALO	NY		10/29/2014	4.125	748,299	0	0	0	0	0	1,085,775	12/31/2014
B5012301		BUFFALO	NY		04/14/2015	3.875	621,297	0	0	0	0	0	860,274	04/13/2015
A4033005		BUTLER	NY		06/28/2004	6.250	726,819	0	0	0	0	0	1,529,000	12/31/2014
A3100203		CATSKILL	NY		01/30/2004	6.625	298,569	0	0	0	0	0	1,178,000	12/31/2014
A4042005		CHEEKTOWAGA	NY		08/26/2004	6.375	364,487	0	0	0	0	0	796,000	12/31/2014
A6012501		CHEEKTOWAGA	NY		12/31/2006	6.000	149,049	0	0	0	0	0	173,747	12/31/2014
A6110801		CHEEKTOWAGA	NY		01/30/2007	6.250	239,089	0	0	0	0	0	376,380	12/31/2014
A6120709		CHEEKTOWAGA	NY		02/27/2007	6.125	209,055	0	0	0	0	0	447,780	12/31/2014
B4042903		CHEEKTOWAGA	NY		06/20/2014	4.000	225,055	0	0	0	0	0	288,998	12/31/2014
A4110101		CLARENCE	NY		01/24/2005	6.125	301,466	0	0	0	0	0	479,260	12/31/2014
A7010907		CLARENCE	NY		03/30/2007	6.125	541,892	0	0	0	0	0	1,035,810	12/31/2014
A8022704		CLARENCE	NY		06/19/2008	6.250	334,329	0	0	0	0	0	451,274	12/31/2014
A5081001		CLAY	NY		12/31/2006	6.125	128,905	0	0	0	0	0	250,410	12/31/2014
A5110306		COLONIE	NY		02/09/2006	6.125	1,237,581	0	0	0	0	0	1,910,150	12/31/2014
A7021504		COLONIE	NY		04/17/2007	6.125	871,437	0	0	0	0	0	1,544,790	12/31/2014
B2060701	CF	COMMACK	NY		08/02/2012	4.375	1,537,011	0	0	0	0	0	2,911,896	12/31/2014
A8080701		DEWITT	NY		10/27/2008	5.250	490,114	0	0	0	0	0	850,586	12/31/2014
A2100221		EAST HAMPTON	NY		12/18/2002	5.250	349,390	0	0	0	0	0	1,998,500	12/31/2014
B3070101		EAST MORICHES	NY		09/26/2013	4.500	451,669	0	0	0	0	0	671,384	12/31/2014
B3012901		EAST SETAUKET	NY		06/24/2013	4.500	3,441,086	0	0	0	0	0	6,146,525	12/31/2014
A6032913		FALCONER	NY		12/31/2006	6.125	219,992	0	0	0	0	0	326,910	12/31/2014
A4011205		FARMINGDALE	NY		03/30/2004	6.250	323,962	0	0	0	0	0	805,000	12/31/2014
A7120603		GREECE	NY		03/31/2008	6.250	578,256	0	0	0	0	0	879,240	12/31/2014
A8110403		GREECE	NY		01/20/2009	7.250	1,015,650	0	0	0	0	0	2,332,195	12/31/2014
B3111501		GREECE	NY		02/12/2014	5.125	751,086	0	0	0	0	0	1,207,296	12/31/2014
B1111402		GREENLAWN	NY		03/20/2012	5.750	1,478,319	0	0	0	0	0	1,646,246	12/31/2014
A3012201		HALFMOON	NY		04/01/2003	4.875	1,125,155	0	0	0	0	0	2,408,000	12/31/2014
A8072401		HAMBURG	NY		10/01/2008	6.875	310,523	0	0	0	0	0	515,250	12/31/2014
B2112705		HAMBURG	NY		01/31/2013	5.375	389,975	0	0	0	0	0	513,924	12/31/2014

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
B5070901		HAWTHORNE	NY		09/24/2015	4.625	635,747	0	0	0	0	0	861,585	09/24/2015
A4110803		JAMESTOWN	NY		12/31/2006	4.500	253,814	0	0	0	0	0	2,673,930	12/31/2014
B0061403		KIRKVILLE	NY		09/08/2010	4.500	1,167,095	0	0	0	0	0	1,174,400	12/31/2014
A3021201		LAKE PLACID	NY		06/26/2003	6.500	135,649	0	0	0	0	0	1,768,680	12/31/2014
A7022201		LAKE PLACID	NY		05/17/2007	6.500	402,669	0	0	0	0	0	1,872,210	12/31/2014
A6030304		LANCASTER	NY		12/31/2006	6.125	118,414	0	0	0	0	0	176,256	12/31/2014
A7010906		LANCASTER	NY		03/30/2007	6.125	541,892	0	0	0	0	0	759,900	12/31/2014
A9040802		LATHAM	NY		06/24/2009	4.375	158,672	0	0	0	0	0	241,680	12/31/2014
A8070801		LIVERPOOL	NY		09/17/2008	4.250	818,333	0	0	0	0	0	1,467,270	12/31/2014
A6120712		LOCKPORT	NY		02/27/2007	6.125	187,355	0	0	0	0	0	295,800	12/31/2014
A8022604		LOCKPORT	NY		07/21/2008	6.500	220,538	0	0	0	0	0	269,984	12/31/2014
A8031102		LOCKPORT	NY		05/13/2008	6.500	583,460	0	0	0	0	0	873,425	12/31/2014
B0061602		MASSAPEQUA	NY		09/23/2010	4.750	513,562	0	0	0	0	0	1,188,000	12/31/2014
A6121201		MENDON	NY		03/08/2007	6.125	278,695	0	0	0	0	0	445,230	12/31/2014
A7121002		MIDDLETOWN	NY		03/06/2008	6.125	727,119	0	0	0	0	0	1,308,150	12/31/2014
B2010401		NEW ROCHELLE	NY		03/29/2012	5.250	5,881,225	0	0	0	0	0	11,075,474	12/31/2014
A8012101		NEW YORK	NY		04/02/2008	5.000	215,497	0	0	0	0	0	259,320	12/31/2014
B0060901		NEW YORK	NY		07/26/2010	5.750	5,509,737	0	0	0	0	0	7,757,282	12/31/2014
B0120304		NEW YORK	NY		03/30/2011	5.750	903,891	0	0	0	0	0	1,868,000	12/31/2014
B1033003		NEW YORK	NY		06/24/2011	5.625	1,291,567	0	0	0	0	0	1,973,420	12/31/2014
B2121703		NEW YORK	NY		03/19/2013	4.750	633,145	0	0	0	0	0	1,669,961	12/31/2014
B5042702		NEW YORK	NY		06/22/2015	4.000	2,692,826	0	0	0	0	0	3,628,550	06/22/2015
A6120705		NIAGARA FALLS	NY		02/27/2007	6.125	147,552	0	0	0	0	0	263,670	10/26/2015
A6120711		NIAGARA FALLS	NY		02/27/2007	6.125	404,861	0	0	0	0	0	657,900	12/31/2014
A6120714		NIAGARA FALLS	NY		02/27/2007	6.125	90,609	0	0	0	0	0	113,730	12/31/2014
A7041006		NIAGARA FALLS	NY		06/05/2007	6.250	769,977	0	0	0	0	0	1,333,140	12/31/2014
A8051901		NIAGARA FALLS	NY		08/18/2008	6.625	302,908	0	0	0	0	0	452,314	12/31/2014
B0121701		NIAGARA FALLS	NY		04/28/2011	6.750	640,584	0	0	0	0	0	1,607,112	12/31/2014
B2061102		NIAGARA FALLS	NY		09/28/2012	5.375	948,905	0	0	0	0	0	1,365,821	12/31/2014
A6120713		NORTH TONAWANDA	NY		02/27/2007	6.125	199,251	0	0	0	0	0	508,980	12/31/2014
A6083004		ORCHARD PARK	NY		12/20/2006	7.000	257,449	0	0	0	0	0	401,280	12/31/2014
A6120703		ORCHARD PARK	NY		02/27/2007	6.125	197,229	0	0	0	0	0	473,790	12/31/2014
A7020101		ORCHARD PARK	NY		05/15/2007	6.375	404,304	0	0	0	0	0	718,590	12/31/2014
A8110402		ORCHARD PARK	NY		01/20/2009	7.250	924,649	0	0	0	0	0	1,518,305	12/31/2014
A4033004		PALMYRA	NY		06/28/2004	6.250	784,957	0	0	0	0	0	1,741,000	12/31/2014
A8021404		PENFIELD	NY		06/06/2008	6.250	238,091	0	0	0	0	0	420,322	12/31/2014
A8071502		PENFIELD	NY		10/03/2008	6.750	132,718	0	0	0	0	0	217,704	12/31/2014
B1101905		PENFIELD	NY		12/22/2011	5.500	468,532	0	0	0	0	0	946,364	12/31/2014
A6050301		PERINTON	NY		08/30/2006	6.750	346,123	0	0	0	0	0	789,990	12/31/2014
A6050902		PERINTON	NY		08/17/2006	6.750	212,957	0	0	0	0	0	458,490	12/31/2014
A6102705		PERINTON	NY		01/16/2007	6.375	468,281	0	0	0	0	0	1,003,680	12/31/2014
A7120604		PERINTON	NY		03/31/2008	6.250	269,221	0	0	0	0	0	473,382	12/31/2014
A9040703		PERINTON	NY		06/16/2009	6.875	188,275	0	0	0	0	0	334,695	12/31/2014
A6111002		PITTSFORD	NY		01/30/2007	6.250	256,312	0	0	0	0	0	427,380	12/31/2014
A6111003		PITTSFORD	NY		01/30/2007	6.250	112,874	0	0	0	0	0	324,870	12/31/2014
A8061207		PLATTSBURGH	NY		08/14/2008	7.125	1,275,872	0	0	0	0	0	1,700,340	12/31/2014
A2080702		PORT WASHINGTON	NY		11/14/2002	6.875	72,698	0	0	0	0	0	394,740	12/31/2014
A2080703		PORT WASHINGTON	NY		11/14/2002	6.875	54,345	0	0	0	0	0	326,910	12/31/2014
B2031601		PORT WASHINGTON	NY		06/06/2012	5.000	576,958	0	0	0	0	0	765,072	12/31/2014
A5030701		ROCHESTER	NY		10/31/2005	6.000	329,116	0	0	0	0	0	1,083,240	12/31/2014
A6112703		ROCHESTER	NY		02/01/2007	6.125	258,405	0	0	0	0	0	607,410	12/31/2014
A7020103		ROCHESTER	NY		05/07/2007	6.375	707,655	0	0	0	0	0	1,411,680	12/31/2014
A7071001		ROCHESTER	NY		10/01/2007	6.750	359,823	0	0	0	0	0	417,830	12/31/2014
A8032401		ROCHESTER	NY		05/28/2008	6.625	292,466	0	0	0	0	0	390,425	12/31/2014
B3020702		ROCHESTER	NY		04/30/2013	5.000	405,828	0	0	0	0	0	660,464	12/31/2014
A4033006		ROME	NY		12/31/2006	6.250	477,480	0	0	0	0	0	1,010,310	12/31/2014
A4121603		RONKONKOMA	NY		03/31/2005	5.875	151,973	0	0	0	0	0	436,150	12/31/2014
B4040201		ROSLYN	NY		06/18/2014	5.250	523,348	0	0	0	0	0	867,815	12/31/2014
A6053107		SALINA	NY		09/20/2006	6.625	566,395	0	0	0	0	0	1,056,000	12/31/2014
A6053108		SALINA	NY		09/20/2006	6.625	277,249	0	0	0	0	0	591,090	12/31/2014
B2112704		SCHENECTADY	NY		02/28/2013	5.000	1,289,278	0	0	0	0	0	1,770,077	12/31/2014

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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		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
A3040404		SLOATSBURG	NY		06/17/2003	4.500	163,534	0	0	0	0	0	423,300	12/31/2014
B3051610		SOMERS	NY		07/26/2013	4.500	405,103	0	0	0	0	0	966,276	12/31/2014
A4021001		TONAWANDA	NY		04/30/2004	5.750	20,091	0	0	0	0	0	612,000	12/31/2014
A6020204		TONAWANDA	NY		04/07/2006	6.250	784,320	0	0	0	0	0	1,327,290	12/31/2014
A6120702		TONAWANDA	NY		02/27/2007	6.125	224,690	0	0	0	0	0	400,350	12/31/2014
A6120706		TONAWANDA	NY		02/27/2007	6.125	135,879	0	0	0	0	0	218,790	10/26/2015
B3112201		TONAWANDA	NY		03/07/2014	4.750	212,576	0	0	0	0	0	483,626	12/31/2014
B4040301		TONAWANDA	NY		06/27/2014	4.500	506,301	0	0	0	0	0	981,045	12/31/2014
B2020102		TOWN OF LANCASTER	NY		05/31/2012	5.750	1,522,852	0	0	0	0	0	2,497,278	12/31/2014
A4110302		TUPPER LAKE	NY		01/28/2005	4.000	613,555	0	0	0	0	0	462,000	12/31/2014
A5022204		WATERTOWN	NY		06/09/2005	6.250	205,588	0	0	0	0	0	379,950	12/31/2014
A6083003		WEBSTER	NY		11/27/2006	6.625	398,146	0	0	0	0	0	772,650	12/31/2014
A6110607		WEST SENECA	NY		01/16/2007	4.500	222,835	0	0	0	0	0	281,520	05/29/2015
A6120708		WEST SENECA	NY		02/27/2007	6.125	482,350	0	0	0	0	0	751,000	08/17/2015
A3052706		WHEATFIELD	NY		12/31/2006	6.000	143,622	0	0	0	0	0	623,730	12/31/2014
B3102801		WHEATFIELD	NY		02/14/2014	5.625	358,489	0	0	0	0	0	520,856	12/31/2014
A6050401		WILLIAMSVILLE	NY		08/24/2006	6.750	683,237	0	0	0	0	0	1,521,325	12/31/2014
B4100701		WILLIAMSVILLE	NY		12/16/2014	4.375	519,240	0	0	0	0	0	704,004	12/31/2014
B4040701		YONKERS	NY		07/10/2014	5.250	1,236,030	0	0	0	0	0	1,677,670	12/31/2014
A4111101		AKRON	OH		02/18/2005	5.000	300,895	0	0	0	0	0	618,000	12/31/2014
B3050702		AKRON	OH		08/07/2013	5.000	678,418	0	0	0	0	0	1,275,021	12/31/2014
A5033002		ANNA	OH		06/23/2005	6.375	248,547	0	0	0	0	0	1,504,100	12/31/2014
A8011603		ASHLAND	OH		03/26/2008	6.400	147,367	0	0	0	0	0	80,631	09/30/2015
A7120708		AVON	OH		02/12/2008	6.250	434,052	0	0	0	0	0	864,572	12/31/2014
B5071002		AVON	OH		09/29/2015	4.500	529,751	0	0	0	0	0	828,925	09/29/2015
A4032306		BATAVIA	OH		06/21/2004	5.750	199,260	0	0	0	0	0	729,000	12/31/2014
B3022001		BEACHWOOD	OH		05/08/2013	4.500	601,956	0	0	0	0	0	887,640	12/31/2014
B4062401		BEACHWOOD	OH		09/15/2014	4.750	329,871	0	0	0	0	0	522,704	12/31/2014
B5092403		BEACHWOOD	OH		12/09/2015	5.000	1,500,000	0	0	0	0	0	2,006,000	12/09/2015
B0081012		BEAVERCREEK	OH		11/03/2010	6.250	1,511,959	0	0	0	0	0	2,690,160	12/31/2014
A9073112		BEDFORD	OH		10/28/2009	5.000	332,618	0	0	0	0	0	404,000	12/31/2014
A4020902		BROOK PARK	OH		03/29/2004	5.250	413,287	0	0	0	0	0	504,000	12/31/2014
A4020903		BROOK PARK	OH		03/29/2004	5.250	194,960	0	0	0	0	0	381,000	12/31/2014
A6121801		BROOK PARK	OH		03/15/2007	6.250	342,405	0	0	0	0	0	598,740	12/31/2014
B1112303		BROOKLYN HEIGHTS	OH		01/31/2012	5.750	1,000,325	0	0	0	0	0	1,408,022	12/31/2014
A8093005		BRUNSWICK	OH		11/20/2008	4.750	595,233	0	0	0	0	0	1,374,541	12/31/2014
A80930053		BRUNSWICK	OH		09/03/2009	4.750	259,543	0	0	0	0	0	599,350	12/31/2014
A7080601		BRUNSWICK HILLS	OH		10/19/2007	6.500	760,598	0	0	0	0	0	1,041,961	12/31/2014
B4011503		CANTON	OH		04/25/2014	5.375	1,536,538	0	0	0	0	0	2,265,921	12/31/2014
A4022702		CENTERVILLE	OH		07/16/2004	5.750	259,549	0	0	0	0	0	1,191,000	12/31/2014
A2100106		CINCINNATI	OH		12/31/2006	6.375	253,075	0	0	0	0	0	619,140	12/31/2014
A3011004		CINCINNATI	OH		04/01/2003	6.750	447,412	0	0	0	0	0	1,574,000	12/31/2014
A3042401		CINCINNATI	OH		08/19/2003	6.500	120,525	0	0	0	0	0	582,420	12/31/2014
A4032308		CINCINNATI	OH		12/31/2006	5.750	252,693	0	0	0	0	0	481,440	12/31/2014
A6070702		CINCINNATI	OH		09/22/2006	6.625	25,798	0	0	0	0	0	503,262	12/31/2014
A6070703		CINCINNATI	OH		09/22/2006	6.625	142,729	0	0	0	0	0	545,967	12/31/2014
A6070704		CINCINNATI	OH		09/26/2006	6.625	92,124	0	0	0	0	0	425,736	12/31/2014
A7030804		CINCINNATI	OH		05/16/2007	6.125	370,041	0	0	0	0	0	676,770	12/31/2014
A7031201		CINCINNATI	OH		05/29/2007	6.375	514,557	0	0	0	0	0	1,136,790	12/31/2014
A7040301		CINCINNATI	OH		06/20/2007	6.375	277,018	0	0	0	0	0	228,480	12/31/2014
A7040310		CINCINNATI	OH		08/30/2007	6.125	233,693	0	0	0	0	0	552,840	12/31/2014
A7040311		CINCINNATI	OH		06/18/2007	6.000	221,214	0	0	0	0	0	558,450	12/31/2014
A7041701		CINCINNATI	OH		06/28/2007	6.375	1,836,914	0	0	0	0	0	3,283,380	12/31/2014
A7080107		CINCINNATI	OH		01/28/2008	6.750	289,665	0	0	0	0	0	429,930	12/31/2014
A7111201		CINCINNATI	OH		08/22/2008	6.500	87,248	0	0	0	0	0	452,370	12/31/2014
A9111801		CINCINNATI	OH		01/29/2010	5.000	2,161,579	0	0	0	0	0	2,310,022	12/31/2014
B1090703		CINCINNATI	OH		12/13/2011	5.688	734,783	0	0	0	0	0	1,071,576	12/31/2014
B2120601		CINCINNATI	OH		02/11/2013	4.250	2,995,416	0	0	0	0	0	3,660,040	12/31/2014
B3012102		CINCINNATI	OH		06/24/2013	4.750	876,460	0	0	0	0	0	1,715,075	12/31/2014
B3021501		CINCINNATI	OH		07/17/2013	4.500	1,041,821	0	0	0	0	0	1,453,304	12/31/2014
B3030501		CINCINNATI	OH		05/20/2013	4.750	539,890	0	0	0	0	0	940,216	12/31/2014

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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		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
B4012101		CINCINNATI	OH		04/23/2014	5.000	1,730,784	0	0	0	0	0	2,291,940	12/31/2014
B4051602		CINCINNATI	OH		07/10/2014	4.750	983,455	0	0	0	0	0	1,338,446	12/31/2014
A6082201		CLEVELAND	OH		12/31/2006	6.438	257,300	0	0	0	0	0	477,870	12/31/2014
A7092402		CLEVELAND	OH		12/03/2007	6.500	255,361	0	0	0	0	0	538,050	12/31/2014
A8072102		CLEVELAND	OH		09/25/2008	6.875	255,838	0	0	0	0	0	374,284	12/31/2014
A9042401		CLEVELAND	OH		06/29/2009	4.375	1,899,060	0	0	0	0	0	2,851,635	12/31/2014
A9073109		CLEVELAND	OH		10/27/2009	5.000	656,958	0	0	0	0	0	1,327,000	12/31/2014
A9090201		CLEVELAND	OH		12/30/2009	4.125	518,982	0	0	0	0	0	1,973,639	12/31/2014
A9111902		CLEVELAND	OH		01/20/2010	7.500	464,520	0	0	0	0	0	747,758	12/31/2014
B2110716		CLEVELAND	OH		02/26/2013	4.625	709,372	0	0	0	0	0	1,100,769	12/31/2014
B3041605		CLEVELAND	OH		07/09/2013	4.750	922,405	0	0	0	0	0	1,452,526	12/31/2014
B3060302		CLEVELAND	OH		08/20/2013	4.750	270,836	0	0	0	0	0	439,587	12/31/2014
B3060303		CLEVELAND	OH		08/20/2013	4.750	243,935	0	0	0	0	0	359,040	12/31/2014
B3071102		CLEVELAND	OH		10/03/2013	5.250	185,529	0	0	0	0	0	253,262	12/31/2014
B4031703		CLEVELAND	OH		05/15/2014	5.000	741,038	0	0	0	0	0	851,700	12/31/2014
B3041707		CLEVELAND HEIGHTS	OH		07/02/2013	4.500	306,729	0	0	0	0	0	451,296	12/31/2014
A6081505		COLUMBUS	OH		12/31/2006	6.500	204,517	0	0	0	0	0	541,620	12/31/2014
A6082204		COLUMBUS	OH		11/01/2006	6.500	280,946	0	0	0	0	0	846,090	12/31/2014
A8060503		COLUMBUS	OH		08/14/2008	5.500	198,039	0	0	0	0	0	130,310	12/31/2014
A9051301		COLUMBUS	OH		07/31/2009	4.750	1,588,654	0	0	0	0	0	1,657,225	12/31/2014
B3031803		COLUMBUS	OH		05/30/2013	4.625	1,506,263	0	0	0	0	0	2,087,320	12/31/2014
B3032603		COLUMBUS	OH		06/25/2013	5.000	585,061	0	0	0	0	0	1,417,475	12/31/2014
B3070907		COLUMBUS	OH		10/01/2013	5.250	1,050,043	0	0	0	0	0	1,486,173	12/31/2014
B3040502		CORTLAND	OH		07/10/2013	4.500	1,618,195	0	0	0	0	0	3,385,856	12/31/2014
A8090202		CUYAHOGA FALLS	OH		11/17/2008	4.500	535,949	0	0	0	0	0	523,260	12/31/2014
A7080909		DAYTON	OH		10/22/2007	6.625	978,295	0	0	0	0	0	2,784,371	12/31/2014
A7122705		DAYTON	OH		08/01/2008	6.500	199,461	0	0	0	0	0	506,935	12/31/2014
A8050702		DAYTON	OH		08/01/2008	4.250	435,649	0	0	0	0	0	618,518	12/31/2014
B1022302		DAYTON	OH		04/28/2011	6.250	300,024	0	0	0	0	0	628,368	12/31/2014
B5080302		DAYTON	OH		10/30/2015	4.125	1,472,123	0	0	0	0	0	2,400,138	10/30/2015
B4102301		DOVER	OH		01/28/2015	4.000	3,173,688	0	0	0	0	0	5,002,800	01/28/2015
A7110503		DUBLIN	OH		05/22/2008	6.375	409,920	0	0	0	0	0	797,987	12/31/2014
B3111101		DUBLIN	OH		02/14/2014	4.875	403,218	0	0	0	0	0	747,224	12/31/2014
B4091504		DUBLIN	OH		01/30/2015	4.750	1,233,712	0	0	0	0	0	1,765,308	01/30/2015
A6103102		EASTLAKE	OH		01/25/2007	6.375	1,222,182	0	0	0	0	0	1,910,150	12/31/2014
A5033003		EATON	OH		06/20/2005	4.125	812,095	0	0	0	0	0	1,492,400	12/31/2014
A9073114		ELYRIA	OH		10/28/2009	5.000	249,422	0	0	0	0	0	440,000	12/31/2014
A7090706		EUCLID	OH		11/14/2007	6.625	124,346	0	0	0	0	0	187,792	12/31/2014
B3070908		EUCLID	OH		10/02/2013	4.750	397,139	0	0	0	0	0	496,271	12/31/2014
A7082002		FAIRFIELD	OH		02/29/2008	6.625	300,332	0	0	0	0	0	607,920	12/31/2014
B1090901		FAIRFIELD	OH		01/27/2012	5.625	730,670	0	0	0	0	0	1,171,698	12/31/2014
B4012002		FINDLAY	OH		04/28/2014	5.125	607,311	0	0	0	0	0	896,070	12/31/2014
A6110703		FOSTORIA	OH		03/15/2007	5.250	704,379	0	0	0	0	0	2,344,980	12/31/2014
A6062701		GREEN	OH		08/22/2006	6.625	783,461	0	0	0	0	0	1,202,070	12/31/2014
A6040301		GROVEPORT	OH		12/31/2006	6.500	368,655	0	0	0	0	0	711,450	12/31/2014
A4031506		HAMILTON	OH		06/10/2004	5.500	219,066	0	0	0	0	0	1,073,550	12/31/2014
A7112005		HAMILTON	OH		01/18/2008	6.300	227,501	0	0	0	0	0	464,539	12/31/2014
A8061201		HARRISON	OH		08/18/2008	4.625	773,962	0	0	0	0	0	1,324,980	12/31/2014
B1040701		HUBER HEIGHTS	OH		06/22/2011	5.750	1,118,345	0	0	0	0	0	1,756,170	12/31/2014
B2050802		HUDSON	OH		07/24/2012	5.000	1,522,414	0	0	0	0	0	1,803,200	12/31/2014
B3031101		JOHNSTOWN	OH		06/06/2013	4.750	285,514	0	0	0	0	0	826,925	12/31/2014
A9073108		KENT	OH		10/27/2009	5.000	706,835	0	0	0	0	0	1,238,000	12/31/2014
B4050602		KETTERING	OH		06/27/2014	4.500	1,104,606	0	0	0	0	0	1,465,653	12/31/2014
B3121804		LAKEWOOD	OH		07/17/2014	4.500	280,670	0	0	0	0	0	448,230	12/31/2014
A4032311		LANCASTER	OH		06/18/2004	5.750	207,866	0	0	0	0	0	1,045,000	12/31/2014
B3031402		LEBANON	OH		06/27/2013	4.625	2,144,159	0	0	0	0	0	3,239,500	12/31/2014
A9073107		LORAIN	OH		10/27/2009	5.000	706,835	0	0	0	0	0	1,283,000	12/31/2014
B3061702		LOVELAND	OH		09/03/2013	4.625	321,817	0	0	0	0	0	537,320	12/31/2014
B2100204		LYNDHURST	OH		12/12/2012	4.375	219,268	0	0	0	0	0	676,269	12/31/2014
A9042406		MACEDONIA	OH		07/14/2009	5.000	258,783	0	0	0	0	0	1,815,775	12/31/2014
A6071404		MANSFIELD	OH		12/31/2006	6.875	163,523	0	0	0	0	0	195,330	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A6071405		MANSFIELD	OH		12/31/2006	6.500	107,012	0	0	0	0	0	303,960	12/31/2014
A7031202		MANSFIELD	OH		06/05/2007	6.250	432,440	0	0	0	0	0	732,870	12/31/2014
B2081605		MARION	OH		10/19/2012	5.000	426,401	0	0	0	0	0	604,998	12/31/2014
B2102307		MARYSVILLE	OH		12/28/2012	4.750	1,941,075	0	0	0	0	0	2,705,346	12/31/2014
A8022011		MASON	OH		05/16/2008	6.125	430,199	0	0	0	0	0	654,412	12/31/2014
B2110903		MAYFIELD HEIGHTS	OH		01/22/2013	4.750	825,397	0	0	0	0	0	1,400,216	12/31/2014
A8033102		MEDINA	OH		06/09/2008	6.875	1,437,879	0	0	0	0	0	2,209,412	12/31/2014
A80331023		MEDINA	OH		11/07/2008	7.000	494,066	0	0	0	0	0	759,171	12/31/2014
A6081507		MENTOR	OH		10/24/2006	6.750	411,782	0	0	0	0	0	562,020	12/31/2014
A6042405		MIDDLEBURG HEIGHTS	OH		12/31/2006	5.875	614,618	0	0	0	0	0	393,210	12/31/2014
B0022201		MIDDLEBURG HEIGHTS	OH		05/06/2010	6.900	1,257,796	0	0	0	0	0	3,546,664	12/31/2014
A7040309		MIDDLETOWN	OH		08/30/2007	6.125	264,990	0	0	0	0	0	609,450	12/31/2014
A8012103		MIDDLETOWN	OH		03/20/2008	6.250	1,715,923	0	0	0	0	0	2,470,440	12/31/2014
B4122908		MILFORD	OH		02/09/2015	3.625	907,703	0	0	0	0	0	1,266,510	02/09/2015
A9073110		MILLBURY	OH		10/27/2009	5.000	923,040	0	0	0	0	0	2,036,000	12/31/2014
B5102602		MONROE	OH		12/16/2015	4.875	1,500,000	0	0	0	0	0	2,009,000	01/14/2016
A5030903		MORROW	OH		08/05/2005	5.500	556,942	0	0	0	0	0	516,630	07/29/2015
B3122605		NEW CONCORD	OH		04/21/2014	5.000	1,084,827	0	0	0	0	0	1,710,030	12/31/2014
A7040307		NORTH OLMSTED	OH		07/02/2007	6.500	154,660	0	0	0	0	0	272,340	12/31/2014
A7040308		NORTH OLMSTED	OH		07/02/2007	6.375	136,680	0	0	0	0	0	330,327	12/31/2014
B3081301		NORTH OLMSTED	OH		10/23/2013	6.000	352,970	0	0	0	0	0	512,030	12/31/2014
A9042405		NORWOOD	OH		07/14/2009	5.000	258,783	0	0	0	0	0	798,790	12/31/2014
A6090508		ONTARIO	OH		11/15/2006	6.250	570,733	0	0	0	0	0	1,072,020	12/31/2014
A6062804		PAINESVILLE TOWNSHIP	OH		08/21/2006	6.875	606,431	0	0	0	0	0	637,585	12/31/2014
A3053004		PARMA	OH		09/03/2003	6.000	230,449	0	0	0	0	0	1,128,000	12/31/2014
A7090704		PARMA	OH		11/14/2007	6.625	115,290	0	0	0	0	0	323,850	12/31/2014
A4051302		PARMA HEIGHTS	OH		08/23/2004	4.750	451,903	0	0	0	0	0	1,095,000	12/31/2014
B3032601		PORTSMOUTH	OH		06/25/2013	5.000	798,014	0	0	0	0	0	2,697,775	12/31/2014
B1072201		RAVENNA	OH		09/23/2011	5.700	748,733	0	0	0	0	0	1,452,220	12/31/2014
A9073111		RICHMOND HEIGHTS	OH		10/28/2009	5.000	415,737	0	0	0	0	0	583,000	12/31/2014
B1032401		RIVERSIDE	OH		06/09/2011	5.875	287,937	0	0	0	0	0	458,200	12/31/2014
A8022104		ROCKY RIVER	OH		05/22/2008	6.250	418,132	0	0	0	0	0	893,423	12/31/2014
A8071005		SANDUSKY	OH		09/30/2008	6.875	276,507	0	0	0	0	0	427,967	12/31/2014
A8090504		SHAKER HEIGHTS	OH		11/17/2008	4.750	290,603	0	0	0	0	0	275,310	12/31/2014
B3040501		SHAKER HEIGHTS	OH		06/13/2013	4.375	676,543	0	0	0	0	0	832,350	12/31/2014
A6081402		SHARONVILLE	OH		10/18/2006	6.750	401,507	0	0	0	0	0	672,180	12/31/2014
A8012803		SIDNEY	OH		04/11/2008	6.250	651,470	0	0	0	0	0	806,400	12/31/2014
B3060703		SIDNEY	OH		09/11/2013	4.875	1,252,030	0	0	0	0	0	2,767,996	12/31/2014
A4012903		SOLON	OH		04/26/2004	6.500	587,401	0	0	0	0	0	1,860,000	12/31/2014
B5081202		SOLON	OH		10/28/2015	4.375	465,970	0	0	0	0	0	622,674	10/28/2015
A6070705		SPRINGDALE	OH		09/22/2006	6.625	229,517	0	0	0	0	0	1,051,857	12/31/2014
B3122011		STREETSBORO	OH		03/05/2014	5.250	1,332,866	0	0	0	0	0	1,994,696	12/31/2014
A6121902		STRONGSVILLE	OH		03/09/2007	6.125	462,654	0	0	0	0	0	959,820	12/31/2014
B0030903		STRONGSVILLE	OH		05/27/2010	6.875	158,492	0	0	0	0	0	503,052	12/31/2014
B1120101		STRONGSVILLE	OH		01/27/2012	6.000	893,428	0	0	0	0	0	1,529,792	12/31/2014
A4032310		SUNBURY	OH		06/16/2004	5.750	247,641	0	0	0	0	0	1,003,000	12/31/2014
A4041502		TALLMADGE	OH		07/14/2004	5.875	909,230	0	0	0	0	0	2,346,000	12/31/2014
A7080707		TIPP CITY	OH		10/26/2007	6.500	375,678	0	0	0	0	0	599,791	12/31/2014
A3052103		TOLEDO	OH		08/21/2003	6.000	157,455	0	0	0	0	0	1,916,000	12/31/2014
A9073101		TOLEDO	OH		10/27/2009	5.000	769,168	0	0	0	0	0	1,473,000	12/31/2014
A9073102		TOLEDO	OH		10/27/2009	5.000	706,835	0	0	0	0	0	1,320,000	12/31/2014
A9073103		TOLEDO	OH		10/27/2009	5.000	540,532	0	0	0	0	0	921,000	12/31/2014
A9073104		TOLEDO	OH		10/27/2009	5.000	602,852	0	0	0	0	0	1,329,000	12/31/2014
A9073105		TOLEDO	OH		10/27/2009	5.000	540,532	0	0	0	0	0	1,118,000	12/31/2014
A9073106		TOLEDO	OH		10/27/2009	5.000	436,536	0	0	0	0	0	778,000	12/31/2014
A5012903		TROY	OH		04/28/2005	6.625	227,355	0	0	0	0	0	631,000	12/31/2014
A8012804		UNIONTOWN	OH		04/11/2008	6.250	730,866	0	0	0	0	0	1,490,400	12/31/2014
B2020903		VALLEY VIEW	OH		03/22/2012	5.000	414,696	0	0	0	0	0	583,000	12/31/2014
A5090902		VERMILLION	OH		12/02/2005	5.750	211,203	0	0	0	0	0	377,400	12/31/2014
A8040401		WADSWORTH	OH		07/07/2008	6.500	433,422	0	0	0	0	0	775,710	12/31/2014
B2110709		WALBRIDGE	OH		01/22/2013	4.875	1,091,906	0	0	0	0	0	1,703,226	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A2022001		WEST CHESTER	OH		05/10/2002	7.625	468,769	0	0	0	0	0	1,763,000	12/31/2014
B2110707		WEST CHESTER	OH		12/28/2012	4.875	845,508	0	0	0	0	0	1,330,182	12/31/2014
A7090705		WESTLAKE	OH		12/28/2007	6.625	180,299	0	0	0	0	0	570,180	12/31/2014
B3022603		YOUNGSTOWN	OH		05/13/2013	5.000	937,040	0	0	0	0	0	1,547,908	12/31/2014
B3011804		ADA	OK		03/25/2013	4.500	1,073,613	0	0	0	0	0	1,680,058	12/31/2014
B3011803		ALTUS	OK		03/25/2013	4.500	749,574	0	0	0	0	0	1,170,521	12/31/2014
A6011103		ARDMORE	OK		04/04/2006	6.000	440,928	0	0	0	0	0	1,429,970	12/31/2014
B3060305		BROKEN ARROW	OK		08/30/2013	4.875	448,854	0	0	0	0	0	775,656	12/31/2014
B3011805		LAWTON	OK		03/25/2013	4.500	869,977	0	0	0	0	0	1,358,989	12/31/2014
B2100201		MIDWEST CITY	OK		12/21/2012	5.500	1,082,204	0	0	0	0	0	1,641,486	12/31/2014
A7050102		MOORE	OK		07/25/2007	6.375	213,493	0	0	0	0	0	293,913	12/31/2014
A7092004		MUSKOGEE	OK		12/11/2007	6.625	245,419	0	0	0	0	0	379,950	12/31/2014
A4121303		OKLAHOMA CITY	OK		02/23/2005	4.750	413,318	0	0	0	0	0	873,120	12/31/2014
A5072103		OKLAHOMA CITY	OK		10/12/2005	5.750	702,578	0	0	0	0	0	1,231,140	12/31/2014
A5090903		OKLAHOMA CITY	OK		12/31/2006	5.500	109,033	0	0	0	0	0	375,870	12/31/2014
A7052202		OKLAHOMA CITY	OK		07/31/2007	6.375	774,487	0	0	0	0	0	981,750	12/31/2014
A9070601		OKLAHOMA CITY	OK		08/31/2009	4.125	287,187	0	0	0	0	0	678,389	12/31/2014
B1022205		OKLAHOMA CITY	OK		04/19/2011	6.500	357,230	0	0	0	0	0	648,824	12/31/2014
B2062902		OKLAHOMA CITY	OK		09/07/2012	5.000	1,453,918	0	0	0	0	0	2,544,255	12/31/2014
B2112104		OKLAHOMA CITY	OK		02/01/2013	4.625	306,652	0	0	0	0	0	553,059	12/31/2014
B2122601		OKLAHOMA CITY	OK		03/12/2013	4.875	1,267,658	0	0	0	0	0	1,786,407	12/31/2014
A5012911		STILLWATER	OK		04/29/2005	6.625	227,355	0	0	0	0	0	715,000	12/31/2014
A5072802		TULSA	OK		09/28/2005	4.500	207,988	0	0	0	0	0	388,110	12/31/2014
A7070502		TULSA	OK		08/30/2007	6.500	336,851	0	0	0	0	0	853,230	12/31/2014
A7101602		TULSA	OK		01/17/2008	6.500	292,966	0	0	0	0	0	382,607	12/31/2014
B1012603		TULSA	OK		03/31/2011	6.250	1,209,320	0	0	0	0	0	2,087,000	12/31/2014
B1012604		TULSA	OK		03/31/2011	6.250	1,122,880	0	0	0	0	0	1,926,000	12/31/2014
B2042603		TULSA	OK		06/26/2012	4.875	320,029	0	0	0	0	0	493,150	12/31/2014
B2051701		TULSA	OK		08/15/2012	5.000	686,347	0	0	0	0	0	1,073,000	12/31/2014
B3020101		TULSA	OK		04/19/2013	4.500	516,756	0	0	0	0	0	808,131	12/31/2014
B3103005		TULSA	OK		01/31/2014	5.125	1,164,592	0	0	0	0	0	2,088,718	12/31/2014
B2061903		YUKON	OK		09/12/2012	4.500	826,699	0	0	0	0	0	1,164,330	12/31/2014
A4051401		ALBANY	OR		07/22/2004	4.125	970,661	0	0	0	0	0	2,528,070	12/31/2014
A9030503		ALBANY	OR		04/24/2009	4.625	1,261,804	0	0	0	0	0	1,825,590	12/31/2014
A9082701		ALOHA	OR		10/15/2009	7.625	393,495	0	0	0	0	0	884,368	12/31/2014
A6120601		AURORA	OR		01/31/2007	5.500	618,510	0	0	0	0	0	1,115,880	12/31/2014
B3020102		BANDON	OR		04/08/2013	4.875	731,837	0	0	0	0	0	1,100,987	12/31/2014
B3121701		BANDON	OR		02/14/2014	5.250	762,372	0	0	0	0	0	1,067,698	02/19/2015
B3121701-1		BANDON	OR		02/19/2015	6.000	257,416	0	0	0	0	0	360,510	02/19/2015
A2093001		BEAVERTON	OR		12/12/2002	4.825	365,444	0	0	0	0	0	1,130,640	12/31/2014
A3012002		BEAVERTON	OR		03/27/2003	4.500	333,494	0	0	0	0	0	847,110	12/31/2014
A5121603		BEAVERTON	OR		12/31/2006	6.000	233,088	0	0	0	0	0	619,140	12/31/2014
A6092101		BEAVERTON	OR		11/27/2006	6.625	384,924	0	0	0	0	0	406,871	12/31/2014
A60921013		BEAVERTON	OR		12/07/2009	7.250	179,006	0	0	0	0	0	189,213	12/31/2014
B0032603		BEAVERTON	OR		06/18/2010	3.875	642,614	0	0	0	0	0	1,000,318	12/31/2014
B0062502		BEAVERTON	OR		08/13/2010	4.000	518,840	0	0	0	0	0	1,369,345	12/31/2014
B1031102	CF	BEAVERTON	OR		04/29/2011	6.250	2,076,358	0	0	0	0	0	3,729,728	12/31/2014
B1101201		BEAVERTON	OR		12/21/2011	5.375	987,190	0	0	0	0	0	2,569,798	12/31/2014
B4052001		BEAVERTON	OR		07/24/2014	4.625	1,609,031	0	0	0	0	0	2,143,530	12/31/2014
B5082002		BEAVERTON	OR		12/01/2015	4.625	5,150,000	0	0	0	0	0	7,927,000	12/01/2015
A3042205		BEND	OR		08/01/2003	4.125	279,577	0	0	0	0	0	804,000	12/31/2014
A4110108		BEND	OR		01/11/2005	4.750	678,166	0	0	0	0	0	850,500	12/31/2014
A7072702		BEND	OR		09/27/2007	5.315	16,995,211	0	0	0	0	0	20,649,952	12/31/2014
A7072702 33		BEND	OR		04/12/2010	8.000	2,641,917	0	0	0	0	0	3,210,048	12/31/2014
A8032505		BEND	OR		06/12/2008	6.500	220,486	0	0	0	0	0	339,691	12/31/2014
B0063001		BEND	OR		09/10/2010	6.250	543,258	0	0	0	0	0	833,900	12/31/2014
B3031312		BEND	OR		07/10/2013	4.750	811,711	0	0	0	0	0	1,412,070	12/31/2014
B3031505		BEND	OR		06/14/2013	4.250	1,780,936	0	0	0	0	0	2,646,483	12/31/2014
B3031505-1		BEND	OR		09/26/2014	4.875	2,093,003	0	0	0	0	0	3,110,217	12/31/2014
B5051901		BEND	OR		10/23/2015	4.625	61,805	0	0	0	0	0	120,281	10/23/2015
B5051901A		BEND	OR		11/12/2015	4.640	274,468	0	0	0	0	0	534,153	10/23/2015

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5051901B		BEND	OR		12/04/2015	4.760	378,066	0	0	0	0	0	735,770	10/23/2015
A3020602		CANBY	OR		04/22/2003	6.500	355,482	0	0	0	0	0	1,251,259	12/31/2014
A30206023		CANBY	OR		08/10/2007	6.625	399,086	0	0	0	0	0	1,404,741	12/31/2014
B5040207		CANNON BEACH	OR		05/29/2015	4.375	6,467,063	0	0	0	0	0	9,483,654	05/29/2015
B5040208		CANNON BEACH	OR		05/29/2015	4.375	582,035	0	0	0	0	0	786,108	05/29/2015
B0041903	CF	CLACKAMAS	OR		06/21/2010	7.250	1,537,506	0	0	0	0	0	3,287,790	12/31/2014
B5031703		CLACKAMAS	OR		08/18/2015	4.250	4,620,956	0	0	0	0	0	6,466,516	08/20/2015
B0090207		CORVALLIS	OR		11/30/2010	6.250	6,591,900	0	0	0	0	0	10,264,320	12/31/2014
B2082703		CORVALLIS	OR		11/09/2012	4.625	287,494	0	0	0	0	0	1,229,690	12/31/2014
B3062401		DAMASCUS	OR		09/27/2013	4.875	1,944,487	0	0	0	0	0	3,655,680	12/31/2014
B3043006		DURHAM	OR		07/19/2013	4.375	973,799	0	0	0	0	0	1,389,312	12/31/2014
A4021201		EUGENE	OR		04/07/2004	6.000	285,448	0	0	0	0	0	1,147,000	12/31/2014
A6081103		EUGENE	OR		09/27/2006	6.500	377,230	0	0	0	0	0	620,208	12/31/2014
A8022108		EUGENE	OR		05/07/2008	5.875	1,126,027	0	0	0	0	0	1,916,522	12/31/2014
A80221083		EUGENE	OR		12/10/2009	7.000	739,073	0	0	0	0	0	1,257,918	12/31/2014
B1062201		EUGENE	OR		09/29/2011	5.500	791,297	0	0	0	0	0	1,241,340	12/31/2014
B3082003		EUGENE	OR		11/01/2013	4.750	412,073	0	0	0	0	0	541,620	12/31/2014
B3121203		EUGENE	OR		02/20/2014	5.125	418,546	0	0	0	0	0	546,112	12/31/2014
B4050502		EUGENE	OR		06/26/2014	4.000	7,467,271	0	0	0	0	0	10,369,106	12/31/2014
B4050503		EUGENE	OR		06/26/2014	4.000	3,317,617	0	0	0	0	0	4,773,828	12/31/2014
B5050102		EUGENE	OR		08/26/2015	5.625	425,701	0	0	0	0	0	677,545	08/26/2015
B3121202		EUGENE	OR		02/19/2014	5.125	575,132	0	0	0	0	0	881,790	12/31/2014
B2032203		FAIRVIEW	OR		05/23/2012	5.625	3,068,587	0	0	0	0	0	4,956,483	12/31/2014
B3061801		GLADSTONE	OR		09/13/2013	4.875	422,944	0	0	0	0	0	723,180	12/31/2014
B3102401		GLADSTONE	OR		12/16/2013	5.000	696,064	0	0	0	0	0	1,417,800	12/31/2014
A5062905		GRANTS PASS	OR		09/30/2005	5.625	918,295	0	0	0	0	0	6,611,000	12/31/2014
A4071701		GRESHAM	OR		09/29/2004	4.750	588,879	0	0	0	0	0	2,007,360	12/31/2014
A4122701		GRESHAM	OR		03/29/2005	6.000	125,079	0	0	0	0	0	362,610	12/31/2014
A5101203		GRESHAM	OR		12/21/2005	5.875	553,762	0	0	0	0	0	850,170	12/31/2014
A6020102		GRESHAM	OR		04/26/2006	6.250	605,128	0	0	0	0	0	627,810	12/31/2014
B0052003		GRESHAM	OR		07/26/2010	7.250	481,348	0	0	0	0	0	831,876	12/31/2014
B2080301		GRESHAM	OR		10/31/2012	4.625	345,264	0	0	0	0	0	669,726	12/31/2014
B4050501		GRESHAM	OR		07/14/2014	4.875	403,617	0	0	0	0	0	562,020	12/31/2014
B5041507		HAPPY VALLEY	OR		07/27/2015	4.250	1,596,944	0	0	0	0	0	3,120,690	07/27/2015
A9040301		HILLSBORO	OR		05/12/2009	4.125	4,671,098	0	0	0	0	0	13,079,250	12/31/2014
B4010901		HILLSBORO	OR		03/14/2014	4.875	532,209	0	0	0	0	0	750,210	12/31/2014
B4091503		HILLSBORO	OR		11/25/2014	4.500	541,090	0	0	0	0	0	820,590	12/31/2014
B4100101		HILLSBORO	OR		11/25/2014	4.500	1,711,221	0	0	0	0	0	2,330,000	12/31/2014
B4101501		HILLSBORO	OR		12/17/2014	4.375	857,091	0	0	0	0	0	1,523,522	12/31/2014
A2060701		HOOD RIVER	OR		09/03/2002	5.250	656,124	0	0	0	0	0	2,012,000	12/31/2014
B3122601		HOOD RIVER	OR		04/04/2014	5.125	1,526,149	0	0	0	0	0	2,055,167	12/31/2014
A7073003		HUBBARD	OR		09/05/2007	6.500	412,130	0	0	0	0	0	899,640	12/31/2014
A7041603		INDEPENDENCE	OR		07/10/2007	6.000	308,867	0	0	0	0	0	1,193,859	12/31/2014
B3103009		INDEPENDENCE	OR		01/31/2014	4.750	172,224	0	0	0	0	0	326,041	12/31/2014
A6031701		KEIZER	OR		12/31/2006	6.070	122,193	0	0	0	0	0	345,413	12/31/2014
A5062904		KLAMATH FALLS	OR		09/30/2005	5.875	756,653	0	0	0	0	0	3,401,580	12/31/2014
A6030605		KLAMATH FALLS	OR		12/31/2006	6.250	367,306	0	0	0	0	0	858,590	12/31/2014
B3081306		KLAMATH FALLS	OR		11/18/2013	5.250	1,049,407	0	0	0	0	0	1,516,086	12/31/2014
A2090501		LAKE OSWEGO	OR		11/18/2002	6.750	495,090	0	0	0	0	0	1,798,000	12/31/2014
A2090502		LAKE OSWEGO	OR		12/02/2002	6.750	88,867	0	0	0	0	0	363,500	12/31/2014
A7030801		LAKE OSWEGO	OR		04/12/2007	6.000	301,894	0	0	0	0	0	1,117,920	12/31/2014
A7040505		LAKE OSWEGO	OR		05/01/2007	6.125	250,677	0	0	0	0	0	569,160	12/31/2014
B0022203		LAKE OSWEGO	OR		04/22/2010	7.375	918,433	0	0	0	0	0	1,498,222	12/31/2014
B1071101		LAKE OSWEGO	OR		10/07/2011	6.250	2,520,364	0	0	0	0	0	3,421,286	12/31/2014
B2052908		LAKE OSWEGO	OR		09/11/2012	4.500	1,496,127	0	0	0	0	0	2,206,770	12/31/2014
B4051903		LAKE OSWEGO	OR		07/21/2014	5.125	312,550	0	0	0	0	0	459,000	12/31/2014
B4120507		LAKE OSWEGO	OR		01/30/2015	4.500	400,495	0	0	0	0	0	610,470	01/30/2015
B3022708		LEBANON	OR		04/30/2013	4.750	572,077	0	0	0	0	0	819,570	12/31/2014
B2040904		MCMINNVILLE	OR		06/29/2012	5.000	712,397	0	0	0	0	0	1,042,950	12/31/2014
B3102904		MCMINNVILLE	OR		12/18/2013	4.750	444,652	0	0	0	0	0	793,050	12/31/2014
B2070301		MEDFORD	OR		09/10/2012	5.375	672,273	0	0	0	0	0	989,432	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5030503		MEDFORD	OR		06/01/2015	4.125	1,444,954	0	0	0	0	0	2,001,171	06/01/2015
B5050801		MEDFORD	OR		07/23/2015	4.500	1,707,488	0	0	0	0	0	2,806,352	07/23/2015
B1042703		MILWAUKIE	OR		07/08/2011	6.250	267,705	0	0	0	0	0	877,710	12/31/2014
B3120902		MILWAUKIE	OR		02/28/2014	5.250	442,699	0	0	0	0	0	1,346,400	12/31/2014
B1030703		NEWBERG	OR		05/24/2011	6.625	1,102,805	0	0	0	0	0	1,604,403	12/31/2014
15882		NORTH BEND	OR		10/21/1988	10.500	105,451	0	0	0	0	0	710,000	12/31/2014
A9022708		OREGON CITY	OR		04/30/2009	7.375	1,567,516	0	0	0	0	0	4,018,865	12/31/2014
A9120801		OREGON CITY	OR		02/24/2010	4.500	316,457	0	0	0	0	0	616,080	12/31/2014
A6102302		PENDLETON	OR		12/19/2006	6.375	309,322	0	0	0	0	0	547,140	12/31/2014
A6110702		PENDLETON	OR		03/01/2007	6.750	1,228,696	0	0	0	0	0	2,203,500	12/31/2014
A8061306		PENDLETON	OR		08/28/2008	7.125	114,358	0	0	0	0	0	129,030	12/31/2014
A8061307		PENDLETON	OR		08/28/2008	7.125	347,558	0	0	0	0	0	843,540	12/31/2014
B3053105		PENDLETON	OR		08/09/2013	4.500	974,870	0	0	0	0	0	1,322,564	12/31/2014
B3053105-1		PENDLETON	OR		09/05/2014	4.875	382,556	0	0	0	0	0	518,997	12/31/2014
A2011503		PORTLAND	OR		04/01/2002	7.750	12,779	0	0	0	0	0	87,900	12/31/2014
A2012102		PORTLAND	OR		04/16/2002	5.000	1,384,491	0	0	0	0	0	3,222,000	12/31/2014
A2042503		PORTLAND	OR		06/19/2002	5.250	859,116	0	0	0	0	0	2,457,000	12/31/2014
A3012101		PORTLAND	OR		04/01/2003	6.500	38,193	0	0	0	0	0	732,600	12/31/2014
A3031201	CF	PORTLAND	OR		05/16/2003	4.000	1,694,393	0	0	0	0	0	3,987,000	12/31/2014
A3070802		PORTLAND	OR		12/31/2006	6.125	216,150	0	0	0	0	0	3,712,290	12/31/2014
A3081202		PORTLAND	OR		10/28/2003	6.375	315,941	0	0	0	0	0	1,925,760	12/31/2014
A3091902		PORTLAND	OR		12/05/2003	6.500	220,650	0	0	0	0	0	1,196,970	12/31/2014
A3091903		PORTLAND	OR		12/05/2003	6.625	74,737	0	0	0	0	0	406,980	12/31/2014
A3112602		PORTLAND	OR		12/31/2006	6.375	160,282	0	0	0	0	0	1,108,740	12/31/2014
A4072204		PORTLAND	OR		09/22/2004	6.250	146,807	0	0	0	0	0	830,000	12/31/2014
A5013101		PORTLAND	OR		04/05/2005	5.875	97,437	0	0	0	0	0	415,650	12/31/2014
A5051701		PORTLAND	OR		07/28/2005	6.000	142,479	0	0	0	0	0	811,410	12/31/2014
A6051202		PORTLAND	OR		08/31/2006	6.375	53,949	0	0	0	0	0	1,595,790	12/31/2014
A6092102		PORTLAND	OR		11/29/2006	6.375	183,474	0	0	0	0	0	589,560	12/31/2014
A6120402		PORTLAND	OR		02/14/2007	6.000	498,610	0	0	0	0	0	940,440	12/31/2014
A7012903		PORTLAND	OR		03/09/2007	6.375	467,709	0	0	0	0	0	964,920	12/31/2014
A7033003		PORTLAND	OR		06/07/2007	6.625	730,665	0	0	0	0	0	1,384,443	12/31/2014
A70330033		PORTLAND	OR		08/28/2008	7.000	239,204	0	0	0	0	0	453,237	12/31/2014
A7090701		PORTLAND	OR		11/30/2007	6.200	695,621	0	0	0	0	0	1,727,370	12/31/2014
A7110103		PORTLAND	OR		01/14/2008	6.125	404,604	0	0	0	0	0	730,830	12/31/2014
A7111502		PORTLAND	OR		07/01/2008	6.375	537,159	0	0	0	0	0	682,380	12/31/2014
A7112904		PORTLAND	OR		02/06/2008	6.250	936,215	0	0	0	0	0	1,273,470	12/31/2014
A7112910		PORTLAND	OR		02/06/2008	6.250	1,063,883	0	0	0	0	0	1,215,840	12/31/2014
A8031403		PORTLAND	OR		06/11/2008	4.375	327,062	0	0	0	0	0	340,680	12/31/2014
A8032802		PORTLAND	OR		06/18/2008	6.250	200,177	0	0	0	0	0	469,741	12/31/2014
A8041101		PORTLAND	OR		07/07/2008	6.000	855,643	0	0	0	0	0	3,574,590	12/31/2014
A8041701		PORTLAND	OR		06/23/2008	6.250	860,149	0	0	0	0	0	1,136,280	12/31/2014
A8080603		PORTLAND	OR		09/24/2008	4.375	1,496,461	0	0	0	0	0	1,858,950	12/31/2014
A8110404		PORTLAND	OR		12/30/2008	7.125	631,291	0	0	0	0	0	733,380	12/31/2014
A9011601		PORTLAND	OR		03/30/2009	4.375	439,138	0	0	0	0	0	669,630	12/31/2014
A9030501	CF	PORTLAND	OR		06/29/2009	7.250	2,017,745	0	0	0	0	0	4,272,570	12/31/2014
A9031602		PORTLAND	OR		05/21/2009	7.000	203,687	0	0	0	0	0	453,945	12/31/2014
B0020501		PORTLAND	OR		03/29/2010	7.000	184,593	0	0	0	0	0	339,150	12/31/2014
B0020504		PORTLAND	OR		03/30/2010	7.250	300,284	0	0	0	0	0	570,180	12/31/2014
B0081701		PORTLAND	OR		11/12/2010	6.750	819,601	0	0	0	0	0	1,226,720	12/31/2014
B0102101		PORTLAND	OR		01/28/2011	4.000	2,620,019	0	0	0	0	0	5,454,000	12/31/2014
B0120601		PORTLAND	OR		01/26/2011	6.500	1,483,940	0	0	0	0	0	2,059,380	12/31/2014
B1011101		PORTLAND	OR		03/10/2011	5.875	391,541	0	0	0	0	0	1,199,000	12/31/2014
B1061304		PORTLAND	OR		08/25/2011	5.500	778,001	0	0	0	0	0	1,186,260	12/31/2014
B1062107		PORTLAND	OR		08/23/2011	5.625	2,386,077	0	0	0	0	0	3,808,235	02/25/2015
B1062107-1		PORTLAND	OR		02/27/2015	4.500	2,207,500	0	0	0	0	0	3,523,221	02/25/2015
B1091403		PORTLAND	OR		11/28/2011	5.875	596,281	0	0	0	0	0	1,397,198	12/31/2014
B1112202		PORTLAND	OR		01/27/2012	5.125	1,168,424	0	0	0	0	0	1,627,920	12/31/2014
B1112801		PORTLAND	OR		02/01/2012	5.875	601,865	0	0	0	0	0	1,076,988	12/31/2014
B1121601		PORTLAND	OR		02/24/2012	6.250	461,237	0	0	0	0	0	678,304	12/31/2014
B2032903		PORTLAND	OR		06/28/2012	4.750	470,499	0	0	0	0	0	792,540	12/31/2014

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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		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
B2040902		PORTLAND	OR		06/29/2012	5.000	943,588	0	0	0	0	0	1,330,590	12/31/2014
B2040903		PORTLAND	OR		06/29/2012	5.000	367,997	0	0	0	0	0	385,050	12/31/2014
B2040905		PORTLAND	OR		06/29/2012	5.000	582,661	0	0	0	0	0	1,226,550	12/31/2014
B2050902		PORTLAND	OR		07/16/2012	5.125	662,779	0	0	0	0	0	1,029,690	12/31/2014
B2071601		PORTLAND	OR		10/04/2012	4.750	822,330	0	0	0	0	0	1,195,950	12/31/2014
B2073003		PORTLAND	OR		10/04/2012	4.750	365,484	0	0	0	0	0	525,810	12/31/2014
B2081601		PORTLAND	OR		11/27/2012	4.875	1,024,637	0	0	0	0	0	1,421,420	12/31/2014
B2091301		PORTLAND	OR		11/28/2012	4.950	514,761	0	0	0	0	0	697,170	12/31/2014
B2100208		PORTLAND	OR		12/31/2012	4.875	1,703,801	0	0	0	0	0	2,558,976	12/31/2014
B2120603		PORTLAND	OR		03/21/2013	4.875	820,842	0	0	0	0	0	1,616,786	12/31/2014
B3012505	CF	PORTLAND	OR		03/28/2013	4.375	1,987,977	0	0	0	0	0	2,743,556	12/31/2014
B3022803		PORTLAND	OR		05/06/2013	4.500	456,639	0	0	0	0	0	649,230	12/31/2014
B3031502		PORTLAND	OR		05/28/2013	4.625	418,795	0	0	0	0	0	831,650	12/31/2014
B3032705		PORTLAND	OR		06/20/2013	4.500	1,657,394	0	0	0	0	0	2,569,890	12/31/2014
B3032706		PORTLAND	OR		06/20/2013	4.500	486,619	0	0	0	0	0	673,200	12/31/2014
B3041205		PORTLAND	OR		07/11/2013	4.750	387,395	0	0	0	0	0	482,360	12/31/2014
B3083005		PORTLAND	OR		11/20/2013	5.625	528,838	0	0	0	0	0	759,390	12/31/2014
B3092302		PORTLAND	OR		03/14/2014	5.000	1,814,950	0	0	0	0	0	2,613,750	12/31/2014
B3101801		PORTLAND	OR		01/02/2014	5.250	335,145	0	0	0	0	0	512,550	12/31/2014
B4011005		PORTLAND	OR		03/19/2014	5.000	1,331,188	0	0	0	0	0	1,878,074	02/27/2015
B4051902		PORTLAND	OR		07/21/2014	5.125	307,587	0	0	0	0	0	445,230	12/31/2014
B4060201		PORTLAND	OR		06/23/2014	5.000	3,533,052	0	0	0	0	0	19,177,000	12/31/2014
B4082903		PORTLAND	OR		10/30/2014	4.500	501,069	0	0	0	0	0	869,040	12/31/2014
B4102402		PORTLAND	OR		12/19/2014	4.750	1,317,977	0	0	0	0	0	2,693,820	12/31/2014
B4120201		PORTLAND	OR		02/12/2015	4.875	289,315	0	0	0	0	0	403,300	02/12/2015
B4120908		PORTLAND	OR		02/20/2015	4.125	399,904	0	0	0	0	0	548,340	02/20/2015
B5011309		PORTLAND	OR		04/30/2015	4.375	2,108,157	0	0	0	0	0	2,967,438	04/30/2015
B5011503		PORTLAND	OR		03/17/2015	4.500	438,080	0	0	0	0	0	592,800	03/17/2015
B5012603		PORTLAND	OR		06/02/2015	3.750	580,549	0	0	0	0	0	1,646,790	06/02/2015
B5012802		PORTLAND	OR		03/20/2015	4.500	677,153	0	0	0	0	0	989,560	03/20/2015
B5012804		PORTLAND	OR		04/24/2015	4.375	524,121	0	0	0	0	0	1,583,310	04/24/2015
B5020502		PORTLAND	OR		04/15/2015	3.750	1,579,176	0	0	0	0	0	2,140,272	04/21/2015
B5022302		PORTLAND	OR		06/01/2015	4.125	4,540,062	0	0	0	0	0	6,095,375	06/01/2015
B5031101		PORTLAND	OR		05/29/2015	4.125	1,527,831	0	0	0	0	0	2,062,190	05/29/2015
B5031202		PORTLAND	OR		06/05/2015	4.125	384,466	0	0	0	0	0	518,894	06/05/2015
B5041602		PORTLAND	OR		07/01/2015	4.125	3,147,603	0	0	0	0	0	4,893,056	07/01/2015
B5050702		PORTLAND	OR		08/28/2015	4.375	2,028,686	0	0	0	0	0	4,668,030	08/28/2015
B5070101		PORTLAND	OR		08/31/2015	4.625	608,727	0	0	0	0	0	831,810	08/31/2015
B5090902		PORTLAND	OR		12/10/2015	4.800	6,701,184	0	0	0	0	0	8,601,184	12/10/2015
B5090903		PORTLAND	OR		12/10/2015	4.800	9,091,600	0	0	0	0	0	10,891,600	12/10/2015
W5061801		PORTLAND	OR		08/03/2015	6.500	1,852,899	0	0	0	0	0	4,505,000	08/03/2015
W5091401		PORTLAND	OR		11/24/2015	6.000	9,700,000	0	0	0	0	0	14,368,000	11/24/2015
A3101303		REDMOND	OR		12/03/2003	6.750	334,346	0	0	0	0	0	684,000	12/31/2014
A7102001		REDMOND	OR		11/02/2007	4.250	6,650,000	0	0	0	0	0	8,921,000	04/23/2015
B2121208		REDMOND	OR		02/20/2013	4.875	602,436	0	0	0	0	0	989,858	12/31/2014
B3012506		REDMOND	OR		04/26/2013	4.375	823,264	0	0	0	0	0	1,160,796	12/31/2014
B5082001		REEDSPORT	OR		11/12/2015	4.750	1,140,000	0	0	0	0	0	1,749,900	11/12/2015
A6112201		ROSEBURG	OR		01/29/2007	6.625	3,830,518	0	0	0	0	0	5,468,220	12/31/2014
B3090401		ROSEBURG	OR		11/13/2013	5.250	839,520	0	0	0	0	0	1,063,548	12/31/2014
A6011603		SALEM	OR		03/15/2006	5.875	692,368	0	0	0	0	0	1,399,918	12/31/2014
A60116033		SALEM	OR		04/12/2011	6.250	247,329	0	0	0	0	0	500,082	12/31/2014
A7092003		SALEM	OR		12/05/2007	6.500	297,942	0	0	0	0	0	485,010	12/31/2014
A9010801		SALEM	OR		04/09/2009	7.375	761,188	0	0	0	0	0	1,022,584	12/31/2014
A9022601		SALEM	OR		04/28/2009	4.500	1,172,291	0	0	0	0	0	2,757,260	12/31/2014
B0022503		SALEM	OR		05/28/2010	4.000	1,181,505	0	0	0	0	0	1,914,540	12/31/2014
B0032601		SALEM	OR		06/21/2010	7.250	382,782	0	0	0	0	0	913,500	12/31/2014
B0061001		SALEM	OR		10/12/2010	5.750	1,268,373	0	0	0	0	0	6,914,457	12/31/2014
B1013103		SALEM	OR		03/28/2011	5.875	1,584,603	0	0	0	0	0	2,522,000	12/31/2014
B3030113		SALEM	OR		06/12/2013	4.750	469,485	0	0	0	0	0	1,530,625	12/31/2014
B5032702		SALEM	OR		05/28/2015	4.250	1,002,190	0	0	0	0	0	1,422,450	05/28/2015
B5070602		SALEM	OR		09/22/2015	4.875	247,648	0	0	0	0	0	591,075	09/22/2015

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5030502		SEASIDE	OR		06/01/2015	4.125	1,204,661	0	0	0	0	0	1,667,319	06/01/2015
A5032102		SHERWOOD	OR		06/06/2005	4.125	2,027,356	0	0	0	0	0	2,853,454	07/07/2015
A5032102-1		SHERWOOD	OR		07/07/2015	4.375	619,937	0	0	0	0	0	872,546	07/07/2015
B4092301		SHERWOOD	OR		12/01/2014	5.250	433,124	0	0	0	0	0	789,990	12/31/2014
B5021001		SHERWOOD	OR		04/22/2015	3.950	921,557	0	0	0	0	0	1,401,216	04/22/2015
A8042804		SISTERS	OR		07/08/2008	4.250	237,198	0	0	0	0	0	581,910	12/31/2014
B2081001		SPRINGFIELD	OR		10/01/2012	4.750	715,984	0	0	0	0	0	1,044,300	12/31/2014
A7060101		THE DALLES	OR		08/10/2007	6.500	288,163	0	0	0	0	0	619,650	12/31/2014
B1120702		THE DALLES	OR		02/16/2012	5.500	638,984	0	0	0	0	0	1,155,462	12/31/2014
B3030111		THE DALLES	OR		05/09/2013	5.000	76,376	0	0	0	0	0	148,971	12/31/2014
B5031303		THE DALLES	OR		05/29/2015	4.500	4,786,594	0	0	0	0	0	6,454,980	05/29/2015
A7022604		TIGARD	OR		04/13/2007	6.500	374,754	0	0	0	0	0	375,360	12/31/2014
B3103102		TIGARD	OR		12/17/2013	4.500	1,685,797	0	0	0	0	0	4,298,166	12/31/2014
B5090102		TIGARD	OR		10/30/2015	4.625	506,985	0	0	0	0	0	697,086	10/30/2015
B0063002		TROUTDALE	OR		09/14/2010	6.250	212,662	0	0	0	0	0	312,480	12/31/2014
A2091201		TUALATIN	OR		07/30/2003	4.125	1,016,972	0	0	0	0	0	8,701,000	12/31/2014
A4030309		TUALATIN	OR		04/22/2004	5.500	472,362	0	0	0	0	0	4,278,000	12/31/2014
A6110601		TUALATIN	OR		01/26/2007	6.375	329,150	0	0	0	0	0	624,750	12/31/2014
A7090603		TUALATIN	OR		11/19/2007	6.375	846,611	0	0	0	0	0	1,724,820	12/31/2014
A7092103		TUALATIN	OR		12/14/2007	6.500	1,605,560	0	0	0	0	0	2,144,000	12/31/2014
A8012905		TUALATIN	OR		04/24/2008	5.750	759,323	0	0	0	0	0	983,790	12/31/2014
B0020505		TUALATIN	OR		03/30/2010	4.000	759,543	0	0	0	0	0	1,550,910	12/31/2014
B0070101		TUALATIN	OR		06/12/2013	6.000	5,144,337	0	0	0	0	0	5,543,575	12/31/2014
B4033102		TUALATIN	OR		06/13/2014	5.000	1,366,047	0	0	0	0	0	1,931,880	12/31/2014
B5021801		TUALATIN	OR		06/05/2015	4.625	1,258,681	0	0	0	0	0	1,713,600	06/05/2015
B5090103		TUALATIN	OR		10/30/2015	4.250	191,072	0	0	0	0	0	716,391	10/30/2015
B2121801		WARRENTON	OR		02/22/2013	5.250	371,675	0	0	0	0	0	543,653	12/31/2014
A2091601		WEST LINN	OR		12/31/2006	6.625	50,193	0	0	0	0	0	549,780	12/31/2014
A7011206		WEST LINN	OR		03/23/2007	6.000	981,152	0	0	0	0	0	1,165,860	12/31/2014
A7080912		WEST LINN	OR		10/12/2007	5.605	3,264,758	0	0	0	0	0	3,936,000	12/31/2014
A8033001		WEST LINN	OR		06/19/2008	6.250	241,263	0	0	0	0	0	274,666	12/31/2014
A8091504		WEST LINN	OR		10/22/2008	5.000	1,298,259	0	0	0	0	0	1,298,880	12/31/2014
A7021603		WILSONVILLE	OR		04/10/2007	6.250	608,476	0	0	0	0	0	996,000	12/31/2014
B1111801		WILSONVILLE	OR		01/12/2012	5.250	1,703,753	0	0	0	0	0	3,242,440	12/31/2014
B3062603		WILSONVILLE	OR		09/27/2013	5.000	527,887	0	0	0	0	0	1,090,890	12/31/2014
B5031103		WILSONVILLE	OR		05/29/2015	3.875	689,653	0	0	0	0	0	1,907,718	05/29/2015
A3120304		WOOD VILLAGE	OR		03/10/2004	6.375	907,051	0	0	0	0	0	1,060,854	12/31/2014
A31203043		WOOD VILLAGE	OR		05/22/2008	5.000	494,326	0	0	0	0	0	578,146	12/31/2014
A8040701		WOOD VILLAGE	OR		05/22/2008	5.000	362,615	0	0	0	0	0	489,722	12/31/2014
B3062508		WOODBURN	OR		09/23/2013	5.000	609,013	0	0	0	0	0	1,055,488	12/31/2014
B3062101		ASTON	PA		10/24/2013	4.875	1,395,064	0	0	0	0	0	2,404,370	12/31/2014
A1041113		BETHLEHEM	PA		08/01/2001	7.750	448,212	0	0	0	0	0	2,850,000	12/31/2014
B1061601		BOOTHWYN	PA		08/25/2011	5.250	431,480	0	0	0	0	0	2,012,362	12/31/2014
A4020204		BRADFORD	PA		04/02/2004	6.125	500,146	0	0	0	0	0	976,000	12/31/2014
B2110708		CAMP HILL	PA		02/26/2013	4.875	889,107	0	0	0	0	0	1,381,571	12/31/2014
A7080304		CLIFTON HEIGHTS	PA		10/16/2007	6.875	212,720	0	0	0	0	0	1,346,200	12/31/2014
B3010406		ELWYN	PA		06/27/2013	5.000	1,061,902	0	0	0	0	0	1,741,000	12/31/2014
A6081701		ERIE	PA		11/16/2006	6.625	262,712	0	0	0	0	0	429,930	12/31/2014
A6120710		ERIE	PA		02/27/2007	6.125	102,882	0	0	0	0	0	163,200	12/31/2014
A8022105		ERIE	PA		05/22/2008	6.250	279,767	0	0	0	0	0	414,904	12/31/2014
A7032703		EXPORT	PA		06/19/2007	6.375	369,334	0	0	0	0	0	1,099,560	12/31/2014
B2110706		GIBSONIA	PA		12/28/2012	4.875	1,133,482	0	0	0	0	0	1,782,144	12/31/2014
B3093007		JONESTOWN	PA		11/26/2013	5.000	855,033	0	0	0	0	0	1,252,152	12/31/2014
A1112901		KING OF PRUSSIA	PA		01/28/2002	5.750	962,090	0	0	0	0	0	1,616,000	12/31/2014
A3052002		LANCASTER	PA		12/31/2006	5.000	346,484	0	0	0	0	0	376,890	12/31/2014
A3102001		LANCASTER	PA		12/29/2003	6.375	1,107,983	0	0	0	0	0	3,003,000	12/31/2014
A8031010		LIMERICK	PA		08/22/2008	6.600	255,388	0	0	0	0	0	430,205	12/31/2014
W5062901		MIDDLETOWN	PA		10/23/2015	6.750	10,700,000	0	0	0	0	0	18,243,000	10/23/2015
A7080105		MURRYSVILLE	PA		10/19/2007	6.625	718,188	0	0	0	0	0	927,874	12/31/2014
A6021402		NARBERTH	PA		12/31/2006	6.125	331,554	0	0	0	0	0	607,920	12/31/2014
A1041102		NAZARETH	PA		08/01/2001	7.750	466,357	0	0	0	0	0	1,615,000	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7030601		NEW CASTLE	PA		05/31/2007	6.250	503,427	0	0	0	0	0	903,720	12/31/2014
B0061402		NEW HOPE	PA		10/01/2010	6.625	1,172,798	0	0	0	0	0	1,565,835	12/31/2014
A8071501		NEWTOWN SQUARE	PA		10/23/2008	4.625	1,106,472	0	0	0	0	0	1,597,050	12/31/2014
A3021101		OAKS	PA		05/15/2003	6.375	1,446,538	0	0	0	0	0	3,060,000	12/31/2014
A3050903	CF	PHILADELPHIA	PA		08/27/2003	6.000	1,947,552	0	0	0	0	0	4,013,000	12/31/2014
A3050904	CF	PHILADELPHIA	PA		08/27/2003	6.000	2,294,970	0	0	0	0	0	4,978,000	12/31/2014
B3031904	CF	PHILADELPHIA	PA		05/23/2013	4.375	1,598,602	0	0	0	0	0	2,948,330	12/31/2014
A6020205		PHOENIXVILLE	PA		12/31/2006	6.000	182,314	0	0	0	0	0	441,650	12/31/2014
A6040701		PHOENIXVILLE	PA		12/31/2006	6.375	156,776	0	0	0	0	0	407,317	12/31/2014
A7120605		PHOENIXVILLE	PA		02/26/2008	6.125	422,615	0	0	0	0	0	368,562	12/31/2014
A6021302		PITTSBURGH	PA		12/31/2006	6.125	121,212	0	0	0	0	0	337,620	12/31/2014
A6100501		PITTSBURGH	PA		01/18/2007	6.375	411,437	0	0	0	0	0	622,710	12/31/2014
A8021401		PITTSBURGH	PA		04/14/2008	5.875	82,435	0	0	0	0	0	858,070	12/31/2014
A8022805		PITTSBURGH	PA		06/30/2008	6.375	191,843	0	0	0	0	0	311,610	12/31/2014
B1063015		PITTSBURGH	PA		09/21/2011	5.950	1,407,187	0	0	0	0	0	2,002,440	12/31/2014
A7050903		PLYMOUTH MEETING	PA		07/06/2007	6.375	391,413	0	0	0	0	0	716,040	12/31/2014
B1111102		POTTSTOWN	PA		12/22/2011	4.750	871,854	0	0	0	0	0	1,008,436	12/31/2014
B1111103		POTTSTOWN	PA		12/22/2011	4.750	801,640	0	0	0	0	0	1,199,660	12/31/2014
B1111104		POTTSTOWN	PA		12/22/2011	4.750	693,696	0	0	0	0	0	1,076,988	12/31/2014
B2010902		PROSPECT PARK	PA		04/27/2012	5.375	1,242,750	0	0	0	0	0	2,510,000	12/31/2014
A3072902		RADNOR TOWNSHIP	PA		11/17/2003	6.625	390,562	0	0	0	0	0	1,146,990	12/31/2014
B4060402		ROCHESTER BOROUGH	PA		10/14/2014	4.875	1,136,001	0	0	0	0	0	1,930,215	12/31/2014
A5041801		SCRANTON	PA		07/08/2005	5.875	573,805	0	0	0	0	0	2,048,670	12/31/2014
A5080202		SHARON HILL	PA		09/28/2005	4.625	360,475	0	0	0	0	0	492,660	06/30/2015
B5042401		SHIPPENSBURG	PA		08/20/2015	4.375	2,376,721	0	0	0	0	0	3,200,916	08/20/2015
A2072502		SOMERSET	PA		12/31/2006	5.250	526,378	0	0	0	0	0	873,120	12/31/2014
A4041306		UPPER DARBY	PA		07/06/2004	6.000	770,947	0	0	0	0	0	1,534,544	12/31/2014
A40413063		UPPER DARBY	PA		06/12/2008	6.500	1,481,106	0	0	0	0	0	2,948,090	12/31/2014
B1111101		UPPER MERION TOWNSHIP	PA		12/22/2011	4.750	1,016,851	0	0	0	0	0	1,593,834	12/31/2014
B3010405		WEST CHESTER	PA		05/23/2013	5.000	1,056,836	0	0	0	0	0	1,811,000	12/31/2014
B4102707		WEST CHESTER	PA		02/11/2015	4.375	535,026	0	0	0	0	0	849,890	02/11/2015
B1111105		WEST NORRITON TOWNSHIP	PA		12/22/2011	4.750	628,094	0	0	0	0	0	1,013,932	12/31/2014
B2091402	CF	YORK	PA		11/01/2012	4.325	2,825,001	0	0	0	0	0	3,855,390	12/31/2014
B3061202		AIKEN	SC		09/12/2013	4.625	1,619,906	0	0	0	0	0	2,251,424	12/31/2014
A8043001		BLUFFTON	SC		07/10/2008	6.625	277,051	0	0	0	0	0	634,644	12/31/2014
A4110402		CHARLESTON	SC		01/27/2005	6.000	94,921	0	0	0	0	0	487,050	12/31/2014
A7091603		CHARLESTON	SC		11/30/2007	6.625	460,296	0	0	0	0	0	775,200	12/31/2014
A7091605		CHARLESTON	SC		11/30/2007	6.625	365,909	0	0	0	0	0	613,020	12/31/2014
A7091607		CHARLESTON	SC		11/30/2007	6.625	416,164	0	0	0	0	0	704,820	12/31/2014
A7091611		CHARLESTON	SC		11/30/2007	6.625	410,041	0	0	0	0	0	690,540	12/31/2014
A7091614		CHARLESTON	SC		11/30/2007	6.625	315,240	0	0	0	0	0	226,440	12/31/2014
A7091615		CHARLESTON	SC		11/30/2007	6.625	226,912	0	0	0	0	0	292,740	12/31/2014
A7091616		CHARLESTON	SC		11/30/2007	6.625	252,389	0	0	0	0	0	197,370	12/31/2014
A7091619		CHARLESTON	SC		11/30/2007	6.625	296,235	0	0	0	0	0	211,650	12/31/2014
A7091620		CHARLESTON	SC		11/30/2007	6.625	157,588	0	0	0	0	0	267,240	12/31/2014
A8022211		CHARLESTON	SC		05/22/2008	6.125	771,864	0	0	0	0	0	1,098,675	12/31/2014
A9042403		CHARLESTON	SC		08/28/2009	7.625	879,422	0	0	0	0	0	1,433,092	09/14/2015
A9042403-1		CHARLESTON	SC		09/14/2015	4.500	175,770	0	0	0	0	0	286,432	09/14/2015
B2032902	CF	CHARLESTON	SC		06/08/2012	5.125	1,537,924	0	0	0	0	0	3,299,076	12/31/2014
B2032905		CHARLESTON	SC		06/28/2012	5.125	404,371	0	0	0	0	0	722,304	12/31/2014
B2032906		CHARLESTON	SC		06/28/2012	5.125	404,371	0	0	0	0	0	664,686	12/31/2014
A3050604		COLUMBIA	SC		08/13/2003	7.250	656,545	0	0	0	0	0	1,687,000	12/31/2014
A7040602		COLUMBIA	SC		06/20/2007	6.125	1,155,215	0	0	0	0	0	1,057,740	12/31/2014
A7042305		COLUMBIA	SC		06/29/2007	6.125	504,077	0	0	0	0	0	708,390	12/31/2014
A8091107		COLUMBIA	SC		11/26/2008	6.875	323,486	0	0	0	0	0	467,565	12/31/2014
B0080902		COLUMBIA	SC		11/17/2010	4.125	524,033	0	0	0	0	0	1,015,520	12/31/2014
B1020705		COLUMBIA	SC		04/08/2011	6.375	1,993,220	0	0	0	0	0	3,406,528	12/31/2014
B2073004		COLUMBIA	SC		10/31/2012	4.875	972,837	0	0	0	0	0	1,574,874	12/31/2014
B3061211		COLUMBIA	SC		09/13/2013	5.125	121,681	0	0	0	0	0	178,429	12/31/2014
B4052901		COLUMBIA	SC		10/23/2014	3.750	678,870	0	0	0	0	0	1,252,245	12/31/2014
B5022708		COLUMBIA	SC		06/30/2015	5.125	396,288	0	0	0	0	0	540,245	06/30/2015

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5092904		COLUMBIA	SC		11/23/2015	3.875	918,000	0	0	0	0	0	1,322,280	11/23/2015
B3121205		FLORENCE	SC		02/05/2014	5.125	156,895	0	0	0	0	0	261,280	12/31/2014
A7091602		GOOSE CREEK	SC		11/30/2007	6.625	418,810	0	0	0	0	0	708,900	12/31/2014
B1030705		GOOSE CREEK	SC		06/30/2011	6.250	506,262	0	0	0	0	0	723,640	12/31/2014
B3050205		GOOSE CREEK	SC		07/29/2013	5.000	794,090	0	0	0	0	0	1,098,536	12/31/2014
A7032301		GREENVILLE	SC		06/07/2007	6.000	773,407	0	0	0	0	0	970,020	12/31/2014
A8080406		GREENVILLE	SC		09/25/2008	4.625	639,538	0	0	0	0	0	914,277	12/31/2014
B0032201		GREENVILLE	SC		05/26/2010	4.125	1,314,258	0	0	0	0	0	2,474,186	12/31/2014
B2062202		GREENVILLE	SC		08/20/2012	4.375	1,280,820	0	0	0	0	0	1,937,928	06/17/2015
B2062202-1		GREENVILLE	SC		06/17/2015	4.375	548,854	0	0	0	0	0	830,435	06/17/2015
B2100303		GREENVILLE	SC		12/31/2012	5.000	886,318	0	0	0	0	0	998,172	12/31/2014
B2112603		GREENVILLE	SC		01/23/2013	4.625	694,144	0	0	0	0	0	1,017,047	12/31/2014
B4111702		GREENVILLE	SC		04/08/2015	4.000	576,076	0	0	0	0	0	1,046,640	04/08/2015
B1021504		HOLLY HILL	SC		04/29/2011	6.250	387,503	0	0	0	0	0	782,952	12/31/2014
B0120801		IRMO	SC		02/16/2011	6.375	577,555	0	0	0	0	0	1,248,000	12/31/2014
A7091617		JOHNS ISLAND	SC		11/30/2007	6.625	264,985	0	0	0	0	0	350,880	12/31/2014
A7091618		JOHNS ISLAND	SC		11/30/2007	6.625	346,490	0	0	0	0	0	271,830	12/31/2014
A7091609		LADSON	SC		11/30/2007	6.625	422,637	0	0	0	0	0	708,900	12/31/2014
B2100505		MANNING	SC		03/19/2013	6.125	847,831	0	0	0	0	0	866,280	10/29/2015
B3081501		MANNING	SC		11/25/2013	4.625	799,701	0	0	0	0	0	1,430,712	12/31/2014
B4102703		MAULDIN	SC		12/19/2014	4.625	448,780	0	0	0	0	0	616,743	12/31/2014
B5092903		MAULDIN	SC		12/04/2015	3.875	3,500,000	0	0	0	0	0	4,719,000	12/04/2015
B5040306		MCCOLL	SC		08/20/2015	4.750	592,099	0	0	0	0	0	812,004	08/20/2015
A7091606		MONCKS CORNER	SC		11/30/2007	6.625	327,836	0	0	0	0	0	555,390	12/31/2014
B5030603		MOUNT PLEASANT	SC		08/31/2015	4.125	6,253,363	0	0	0	0	0	9,286,864	08/31/2015
A3050605		MT PLEASANT	SC		08/13/2003	7.250	624,804	0	0	0	0	0	1,482,000	12/31/2014
A7091604		MT PLEASANT	SC		11/30/2007	6.625	264,985	0	0	0	0	0	448,800	12/31/2014
B3011101		MT PLEASANT	SC		03/27/2013	4.500	1,358,354	0	0	0	0	0	2,065,744	12/31/2014
A9110601		MURRELLS INLET	SC		01/22/2010	6.625	1,903,258	0	0	0	0	0	3,660,316	12/31/2014
B3100403		NEWBERRY	SC		01/30/2014	4.625	406,780	0	0	0	0	0	959,820	12/31/2014
B4031402		NORTH AUGUSTA	SC		06/26/2014	4.250	1,764,255	0	0	0	0	0	2,801,598	12/31/2014
A5020902		NORTH CHARLESTON	SC		03/08/2005	6.000	169,639	0	0	0	0	0	630,000	12/31/2014
A7091608		NORTH CHARLESTON	SC		11/30/2007	6.625	189,188	0	0	0	0	0	124,950	12/31/2014
A7101704		NORTH CHARLESTON	SC		01/07/2008	6.625	397,243	0	0	0	0	0	686,404	12/31/2014
B1072205		NORTH CHARLESTON	SC		09/22/2011	6.250	873,452	0	0	0	0	0	1,250,693	09/14/2015
B1072205-1		NORTH CHARLESTON	SC		09/14/2015	5.000	807,841	0	0	0	0	0	1,156,745	09/14/2015
A3071603		PAWLEYS ISLAND	SC		10/09/2003	6.625	1,657,969	0	0	0	0	0	1,829,000	12/31/2014
A2061001		ROCK HILL	SC		08/01/2002	8.000	216,802	0	0	0	0	0	811,920	12/31/2014
A8022205		ROCK HILL	SC		04/21/2008	6.125	669,227	0	0	0	0	0	612,000	12/31/2014
A3031305		SUMMERVILLE	SC		05/13/2003	6.500	378,287	0	0	0	0	0	1,296,420	12/31/2014
A9103002		SUMMERVILLE	SC		01/12/2010	6.500	1,519,620	0	0	0	0	0	2,877,380	12/31/2014
A7091610		WALTERBORO	SC		11/30/2007	6.625	226,912	0	0	0	0	0	381,990	12/31/2014
B4101701		WALTERBORO	SC		03/13/2015	4.125	1,387,981	0	0	0	0	0	1,954,160	03/13/2015
B5012103		WELLFORD	SC		03/20/2015	3.750	1,005,113	0	0	0	0	0	1,448,200	03/20/2015
B2121901		WINNSBORO	SC		04/23/2013	4.375	887,944	0	0	0	0	0	1,731,225	12/31/2014
B5082006		GREGORY	SD		10/15/2015	5.250	204,324	0	0	0	0	0	329,589	10/15/2015
A3062704		ARLINGTON	TN		09/18/2003	5.625	283,967	0	0	0	0	0	1,775,000	12/31/2014
A6052607		ATHENS	TN		12/31/2006	6.875	107,270	0	0	0	0	0	241,230	12/31/2014
A8051601		BARTLETT	TN		08/20/2008	7.000	204,066	0	0	0	0	0	226,950	12/31/2014
B0061702		BARTLETT	TN		11/08/2010	4.250	686,950	0	0	0	0	0	1,123,020	12/31/2014
A6012303		BRISTOL	TN		12/31/2006	6.000	179,969	0	0	0	0	0	386,580	12/31/2014
B4061112		BROWNSVILLE	TN		08/21/2014	4.375	200,301	0	0	0	0	0	345,135	12/31/2014
A8012201		CHATTANOOGA	TN		03/17/2008	6.125	303,796	0	0	0	0	0	429,425	12/31/2014
B2091401		CHATTANOOGA	TN		12/18/2012	5.750	5,554,810	0	0	0	0	0	7,688,797	12/31/2014
B2091401-1		CHATTANOOGA	TN		08/04/2014	5.750	1,028,249	0	0	0	0	0	1,423,271	12/31/2014
B2103107		CHATTANOOGA	TN		01/08/2013	4.500	732,391	0	0	0	0	0	1,616,246	12/31/2014
B4110603		CHATTANOOGA	TN		12/18/2014	4.375	1,151,023	0	0	0	0	0	1,870,935	12/31/2014
B4110604		CHATTANOOGA	TN		12/18/2014	4.375	503,573	0	0	0	0	0	951,983	12/31/2014
B1083103		CLARKSVILLE	TN		11/23/2011	5.500	1,750,253	0	0	0	0	0	3,760,000	12/31/2014
B2060805		CLARKSVILLE	TN		09/07/2012	5.000	1,741,575	0	0	0	0	0	4,370,000	12/31/2014
B2070106		CLARKSVILLE	TN		11/09/2012	5.000	1,792,197	0	0	0	0	0	3,267,000	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3042906		CLARKSVILLE	TN		07/08/2013	5.000	1,843,291	0	0	0	0	0	3,407,705	12/31/2014
B3101805		CLARKSVILLE	TN		01/24/2014	5.750	1,588,089	0	0	0	0	0	2,234,624	12/31/2014
A6060201		CLINTON	TN		12/31/2006	6.875	112,472	0	0	0	0	0	216,240	12/31/2014
A8012202		CORDOVA	TN		03/31/2008	6.250	260,024	0	0	0	0	0	418,501	12/31/2014
B0061709		CORDOVA	TN		11/08/2010	4.250	899,429	0	0	0	0	0	1,593,000	12/31/2014
A6032702		CROSSVILLE	TN		12/31/2006	6.500	653,769	0	0	0	0	0	1,934,430	12/31/2014
B5051303		DYERSBURG	TN		07/31/2015	4.500	635,184	0	0	0	0	0	1,476,448	07/31/2015
A5091603		FAIRVIEW	TN		12/31/2006	6.000	990,108	0	0	0	0	0	1,410,150	12/31/2014
B2060804		FAIRVIEW	TN		08/30/2012	5.000	1,795,944	0	0	0	0	0	3,526,000	12/31/2014
A8040801		FRANKLIN	TN		06/05/2008	6.375	905,594	0	0	0	0	0	969,510	12/31/2014
B1053001		FRANKLIN	TN		08/09/2011	6.250	1,409,374	0	0	0	0	0	2,185,546	12/31/2014
B3052003		FRANKLIN	TN		07/11/2013	4.625	6,786,638	0	0	0	0	0	15,736,606	12/31/2014
B4092401		GALLATIN	TN		01/16/2015	5.125	1,245,906	0	0	0	0	0	1,691,184	01/16/2015
B0061719		GERMANTOWN	TN		11/08/2010	4.250	756,024	0	0	0	0	0	1,363,000	12/31/2014
A6060202		HENDERSON	TN		08/10/2006	6.750	388,104	0	0	0	0	0	743,349	12/31/2014
B3091901		HERMITAGE	TN		12/10/2013	5.250	974,978	0	0	0	0	0	1,573,698	12/31/2014
A6021005		JACKSON	TN		12/31/2006	5.500	889,957	0	0	0	0	0	1,182,180	12/31/2014
B4061126		JACKSON	TN		09/25/2014	4.750	244,255	0	0	0	0	0	348,348	12/31/2014
A5031601		JOHNSON CITY	TN		06/09/2005	6.125	462,890	0	0	0	0	0	2,276,640	12/31/2014
A7060601		JOHNSON CITY	TN		08/22/2007	6.500	244,590	0	0	0	0	0	1,015,410	12/31/2014
B2103101		JOHNSON CITY	TN		12/14/2012	4.875	686,723	0	0	0	0	0	1,041,012	12/31/2014
B4022501		JOHNSON CITY	TN		04/25/2014	4.500	639,433	0	0	0	0	0	962,370	12/31/2014
B4022502		JOHNSON CITY	TN		04/25/2014	4.500	885,372	0	0	0	0	0	1,248,990	12/31/2014
B4022503		JOHNSON CITY	TN		04/25/2014	4.500	1,770,743	0	0	0	0	0	2,568,870	12/31/2014
B4022504		JOHNSON CITY	TN		04/29/2014	4.500	1,524,805	0	0	0	0	0	2,385,270	12/31/2014
B3051501	CF	KINGSPORT	TN		07/30/2013	4.375	1,876,379	0	0	0	0	0	2,757,232	12/31/2014
A3031003		KNOXVILLE	TN		05/27/2003	6.500	272,161	0	0	0	0	0	653,000	12/31/2014
A3031004		KNOXVILLE	TN		05/27/2003	6.500	272,161	0	0	0	0	0	585,000	12/31/2014
A4091002		KNOXVILLE	TN		12/03/2004	5.875	153,042	0	0	0	0	0	576,300	12/31/2014
A6090504		KNOXVILLE	TN		11/10/2006	6.625	329,333	0	0	0	0	0	557,430	12/31/2014
A7072501		KNOXVILLE	TN		10/18/2007	6.500	227,882	0	0	0	0	0	331,107	12/31/2014
A9040602		KNOXVILLE	TN		06/04/2009	7.375	945,196	0	0	0	0	0	1,645,795	12/31/2014
B2110721		KNOXVILLE	TN		12/28/2012	4.875	490,144	0	0	0	0	0	766,836	12/31/2014
A7061305		LAVERGNE	TN		09/06/2007	6.625	677,535	0	0	0	0	0	791,010	12/31/2014
A5021401		LENOIR CITY	TN		04/27/2005	5.500	46,218	0	0	0	0	0	456,960	12/31/2014
A5021402		LENOIR CITY	TN		04/27/2005	5.500	51,324	0	0	0	0	0	600,270	12/31/2014
A4043004		MARYVILLE	TN		07/21/2004	6.875	497,535	0	0	0	0	0	809,370	12/31/2014
A7082404		MARYVILLE	TN		11/20/2007	6.375	248,258	0	0	0	0	0	524,362	12/31/2014
B4061113		MEDINA	TN		08/21/2014	4.375	107,121	0	0	0	0	0	203,360	12/31/2014
A3090504		MEMPHIS	TN		12/31/2006	6.625	172,391	0	0	0	0	0	2,045,100	12/31/2014
A6011801		MEMPHIS	TN		12/31/2006	6.125	86,780	0	0	0	0	0	139,934	12/31/2014
A6113001		MEMPHIS	TN		02/08/2007	6.125	451,024	0	0	0	0	0	563,040	12/31/2014
A8012310		MEMPHIS	TN		04/01/2008	6.125	441,708	0	0	0	0	0	757,600	12/31/2014
A9091809	CF	MEMPHIS	TN		12/08/2009	7.625	1,539,566	0	0	0	0	0	6,901,670	12/31/2014
A9101201		MEMPHIS	TN		12/16/2009	6.750	1,066,095	0	0	0	0	0	1,880,501	12/31/2014
B0061703		MEMPHIS	TN		11/08/2010	4.250	709,102	0	0	0	0	0	1,208,700	12/31/2014
B0061704		MEMPHIS	TN		11/08/2010	4.250	1,099,294	0	0	0	0	0	1,801,000	12/31/2014
B0061705		MEMPHIS	TN		11/08/2010	4.250	955,889	0	0	0	0	0	1,704,000	12/31/2014
B0061706		MEMPHIS	TN		11/08/2010	4.250	986,301	0	0	0	0	0	1,650,000	12/31/2014
B0061707		MEMPHIS	TN		11/08/2010	4.250	1,116,683	0	0	0	0	0	1,880,000	12/31/2014
B0061708		MEMPHIS	TN		11/08/2010	4.250	877,674	0	0	0	0	0	1,567,000	12/31/2014
B0061710		MEMPHIS	TN		11/08/2010	4.250	873,309	0	0	0	0	0	1,582,000	12/31/2014
B0061712		MEMPHIS	TN		11/08/2010	4.250	1,073,174	0	0	0	0	0	1,930,000	12/31/2014
B0061713		MEMPHIS	TN		11/08/2010	4.250	1,055,857	0	0	0	0	0	1,922,000	12/31/2014
B0061714		MEMPHIS	TN		11/08/2010	4.250	1,112,317	0	0	0	0	0	1,941,000	12/31/2014
B0061715		MEMPHIS	TN		11/08/2010	4.250	855,920	0	0	0	0	0	1,488,000	12/31/2014
B0061716		MEMPHIS	TN		11/08/2010	4.250	1,533,802	0	0	0	0	0	2,761,000	12/31/2014
B0061717		MEMPHIS	TN		11/08/2010	4.250	942,865	0	0	0	0	0	1,515,000	12/31/2014
B0061718		MEMPHIS	TN		11/08/2010	4.250	990,667	0	0	0	0	0	1,820,000	12/31/2014
B0061720		MEMPHIS	TN		11/08/2010	4.250	1,134,072	0	0	0	0	0	2,094,000	12/31/2014
B0061721		MEMPHIS	TN		11/08/2010	4.250	773,413	0	0	0	0	0	1,379,000	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B0061722		MEMPHIS	TN		11/08/2010	4.250	964,547	0	0	0	0	0	1,813,000	12/31/2014
B0061723		MEMPHIS	TN		11/08/2010	4.250	1,025,445	0	0	0	0	0	1,821,000	12/31/2014
B0082603		MEMPHIS	TN		12/09/2010	6.125	831,529	0	0	0	0	0	1,253,000	12/31/2014
B1070501		MEMPHIS	TN		09/22/2011	5.625	791,533	0	0	0	0	0	1,745,644	12/31/2014
B1090101		MEMPHIS	TN		11/29/2011	5.375	598,463	0	0	0	0	0	1,548,734	12/31/2014
B2041209		MEMPHIS	TN		08/31/2012	5.250	669,735	0	0	0	0	0	1,253,733	12/31/2014
B2100801		MEMPHIS	TN		02/26/2013	4.500	2,296,798	0	0	0	0	0	3,737,649	12/31/2014
B2100801-1		MEMPHIS	TN		12/22/2014	5.000	791,440	0	0	0	0	0	1,287,934	12/31/2014
B2110713		MEMPHIS	TN		01/22/2013	4.875	632,488	0	0	0	0	0	985,211	12/31/2014
A3062705		MT JULIET	TN		09/23/2003	4.250	1,343,872	0	0	0	0	0	3,299,000	12/31/2014
B1040806		MURFREESBORO	TN		06/29/2011	6.250	1,446,476	0	0	0	0	0	2,290,210	12/31/2014
B2032801		MURFREESBORO	TN		05/17/2012	5.750	503,057	0	0	0	0	0	1,837,605	12/31/2014
B4012801		MURFREESBORO	TN		03/10/2014	4.875	257,757	0	0	0	0	0	688,028	12/31/2014
B4091102		MURFREESBORO	TN		11/10/2014	4.500	642,796	0	0	0	0	0	991,554	12/31/2014
A5080501		NASHVILLE	TN		11/07/2005	5.875	300,677	0	0	0	0	0	298,860	12/31/2014
A7121706		NASHVILLE	TN		02/29/2008	6.375	304,698	0	0	0	0	0	514,041	05/22/2015
A7121706-1		NASHVILLE	TN		05/22/2015	4.500	149,808	0	0	0	0	0	252,733	05/22/2015
A8022102		NASHVILLE	TN		05/22/2008	6.500	219,730	0	0	0	0	0	477,250	12/31/2014
B2110502		NASHVILLE	TN		01/11/2013	4.750	74,930	0	0	0	0	0	193,430	12/31/2014
B4121501		NASHVILLE	TN		03/20/2015	4.375	878,491	0	0	0	0	0	1,247,148	03/20/2015
B5012101		NASHVILLE	TN		03/27/2015	3.875	2,991,719	0	0	0	0	0	4,074,720	03/27/2015
B5071705		NASHVILLE	TN		09/03/2015	5.000	12,000,868	0	0	0	0	0	21,264,000	09/03/2015
B4121102		PLEASANT VIEW	TN		04/09/2015	4.875	1,390,930	0	0	0	0	0	2,588,608	04/09/2015
B3083002		PORTLAND	TN		12/20/2013	5.750	1,553,805	0	0	0	0	0	2,231,645	12/31/2014
A3052901		SAVANNAH	TN		09/10/2003	5.875	1,249,247	0	0	0	0	0	1,923,000	12/31/2014
B4061114		SAVANNAH	TN		08/21/2014	4.375	111,293	0	0	0	0	0	228,160	12/31/2014
A6092903		SEVIERVILLE	TN		12/05/2006	6.500	292,938	0	0	0	0	0	722,040	12/31/2014
B4092901		SMYRNA	TN		10/29/2014	5.125	875,447	0	0	0	0	0	1,229,460	12/31/2014
A6062705		SPRING HILL	TN		08/14/2006	6.875	498,343	0	0	0	0	0	882,118	12/31/2014
A7032106		TULLAHOMA	TN		06/15/2007	6.250	496,860	0	0	0	0	0	978,180	12/31/2014
A7102205		ABILENE	TX		02/28/2008	7.125	136,018	0	0	0	0	0	223,166	12/31/2014
A8081204		ABILENE	TX		10/23/2008	6.850	1,633,090	0	0	0	0	0	3,409,560	12/31/2014
A8082505		ABILENE	TX		11/14/2008	7.000	933,620	0	0	0	0	0	1,951,965	12/31/2014
A9021303		ADDISON	TX		04/07/2009	4.375	390,643	0	0	0	0	0	587,100	12/31/2014
A7092105		ALVIN	TX		12/06/2007	4.875	277,843	0	0	0	0	0	355,557	12/31/2014
B2050206		ALVIN	TX		06/28/2012	4.750	1,060,384	0	0	0	0	0	2,445,498	12/31/2014
B5050602		ALVIN	TX		07/13/2015	4.875	1,298,198	0	0	0	0	0	1,768,160	07/13/2015
B3011807		AMARILLO	TX		03/25/2013	4.500	873,125	0	0	0	0	0	1,359,662	12/31/2014
B4111302		ANDREWS	TX		02/27/2015	4.375	824,607	0	0	0	0	0	1,129,980	02/27/2015
B2041902		ANGLETON	TX		06/19/2012	5.125	770,317	0	0	0	0	0	1,220,076	12/31/2014
A4030308		ARLINGTON	TX		05/14/2004	4.375	649,580	0	0	0	0	0	1,785,000	12/31/2014
A4030403		ARLINGTON	TX		03/29/2004	6.125	207,207	0	0	0	0	0	564,000	12/31/2014
A4042602		ARLINGTON	TX		12/31/2006	6.125	167,034	0	0	0	0	0	1,011,840	12/31/2014
A4081805		ARLINGTON	TX		11/02/2004	6.000	219,834	0	0	0	0	0	807,330	12/31/2014
A5020401		ARLINGTON	TX		04/07/2005	4.125	964,568	0	0	0	0	0	1,347,000	12/31/2014
A7110504		ARLINGTON	TX		01/15/2008	6.375	434,110	0	0	0	0	0	821,656	12/31/2014
A8022103		ARLINGTON	TX		05/16/2008	6.250	336,516	0	0	0	0	0	486,922	12/31/2014
A9040801		ARLINGTON	TX		05/29/2009	6.875	252,807	0	0	0	0	0	374,508	12/31/2014
A9080501		ARLINGTON	TX		09/30/2009	8.000	164,244	0	0	0	0	0	377,651	12/31/2014
A9122102		ARLINGTON	TX		02/16/2010	4.250	1,197,261	0	0	0	0	0	2,032,206	12/31/2014
B0061004		ARLINGTON	TX		08/20/2010	6.375	587,941	0	0	0	0	0	1,233,488	12/31/2014
B2121905		ARLINGTON	TX		02/27/2013	4.625	697,293	0	0	0	0	0	1,647,627	12/31/2014
B2121906		ARLINGTON	TX		02/27/2013	4.625	396,734	0	0	0	0	0	668,026	12/31/2014
B3012403		ARLINGTON	TX		05/17/2013	4.375	1,253,864	0	0	0	0	0	1,735,678	12/31/2014
B3062005		ARLINGTON	TX		09/13/2013	4.000	1,110,465	0	0	0	0	0	4,923,128	12/31/2014
B3062105		ARLINGTON	TX		09/09/2013	4.625	1,144,996	0	0	0	0	0	1,746,504	12/31/2014
B4013102		ARLINGTON	TX		05/01/2014	5.125	865,032	0	0	0	0	0	1,688,610	12/31/2014
B4031803		ARLINGTON	TX		06/13/2014	5.875	609,132	0	0	0	0	0	1,008,085	12/31/2014
A6092501		ATASCOCITA	TX		11/20/2006	6.625	359,231	0	0	0	0	0	491,640	12/31/2014
A2020401		AUSTIN	TX		04/18/2002	8.125	61,512	0	0	0	0	0	609,000	12/31/2014
A2092004		AUSTIN	TX		11/15/2002	6.500	287,768	0	0	0	0	0	3,750,400	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A3042501		AUSTIN	TX		07/14/2003	6.375	147,089	0	0	0	0	0	976,140	12/31/2014
A4051702		AUSTIN	TX		08/13/2004	6.000	52,352	0	0	0	0	0	1,174,530	12/31/2014
A4101907		AUSTIN	TX		12/16/2004	5.375	95,061	0	0	0	0	0	1,749,000	12/31/2014
A6041102		AUSTIN	TX		12/31/2006	6.625	267,630	0	0	0	0	0	409,918	12/31/2014
A6041104		AUSTIN	TX		12/31/2006	6.625	450,561	0	0	0	0	0	875,757	12/31/2014
A6071402		AUSTIN	TX		12/31/2006	5.625	702,468	0	0	0	0	0	1,088,340	12/31/2014
A6092802		AUSTIN	TX		12/14/2006	6.250	243,387	0	0	0	0	0	935,220	12/31/2014
A6112002		AUSTIN	TX		01/26/2007	6.250	207,084	0	0	0	0	0	335,070	12/31/2014
A7041703		AUSTIN	TX		07/10/2007	6.375	448,387	0	0	0	0	0	574,561	12/31/2014
A7042003		AUSTIN	TX		07/13/2007	6.250	371,422	0	0	0	0	0	529,380	12/31/2014
A7060702		AUSTIN	TX		08/27/2007	6.500	177,291	0	0	0	0	0	491,130	12/31/2014
A7072706		AUSTIN	TX		10/10/2007	4.500	450,061	0	0	0	0	0	851,047	12/31/2014
A7090401		AUSTIN	TX		11/19/2007	4.750	612,867	0	0	0	0	0	844,000	12/31/2014
A7091102		AUSTIN	TX		12/13/2007	4.500	1,004,667	0	0	0	0	0	2,108,371	12/31/2014
A7092110		AUSTIN	TX		12/10/2007	6.450	349,118	0	0	0	0	0	510,836	12/31/2014
A7100302		AUSTIN	TX		12/10/2007	6.750	196,624	0	0	0	0	0	293,250	12/31/2014
A8041804		AUSTIN	TX		07/16/2008	6.500	191,214	0	0	0	0	0	778,219	12/31/2014
A8052802		AUSTIN	TX		07/23/2008	4.250	271,307	0	0	0	0	0	360,499	12/31/2014
A8080802		AUSTIN	TX		10/15/2008	4.375	2,474,945	0	0	0	0	0	4,096,884	12/31/2014
A8082003		AUSTIN	TX		10/23/2008	5.000	885,640	0	0	0	0	0	897,605	12/31/2014
A8091203		AUSTIN	TX		11/18/2008	4.750	1,161,697	0	0	0	0	0	1,911,780	12/31/2014
A9040705		AUSTIN	TX		07/10/2009	7.125	590,525	0	0	0	0	0	1,095,096	12/31/2014
B0052102		AUSTIN	TX		07/28/2010	4.000	115,549	0	0	0	0	0	381,708	12/31/2014
B0090209		AUSTIN	TX		12/03/2010	6.000	1,058,946	0	0	0	0	0	1,622,000	12/31/2014
B1021702		AUSTIN	TX		05/09/2011	6.375	1,185,959	0	0	0	0	0	2,096,217	12/31/2014
B1090201		AUSTIN	TX		11/18/2011	5.500	455,431	0	0	0	0	0	1,622,698	12/31/2014
B2101802		AUSTIN	TX		12/20/2012	4.625	941,490	0	0	0	0	0	1,457,274	12/31/2014
B2110602		AUSTIN	TX		01/30/2013	4.950	1,035,673	0	0	0	0	0	2,310,953	12/31/2014
B2121702		AUSTIN	TX		03/12/2013	4.375	713,125	0	0	0	0	0	1,249,947	12/31/2014
B3010802		AUSTIN	TX		04/03/2013	4.500	1,046,029	0	0	0	0	0	1,857,916	12/31/2014
B3012803		AUSTIN	TX		03/29/2013	4.375	300,372	0	0	0	0	0	479,247	12/31/2014
B3032201		AUSTIN	TX		06/03/2013	4.750	965,891	0	0	0	0	0	1,388,025	12/31/2014
B3070802		AUSTIN	TX		09/19/2013	5.375	497,903	0	0	0	0	0	633,612	12/31/2014
B4013002		AUSTIN	TX		04/30/2014	4.875	295,681	0	0	0	0	0	579,360	12/31/2014
B4021204		AUSTIN	TX		04/30/2014	5.125	493,400	0	0	0	0	0	700,230	12/31/2014
B4031004		AUSTIN	TX		05/30/2014	4.750	2,072,493	0	0	0	0	0	3,247,170	12/31/2014
B4070302		AUSTIN	TX		10/30/2014	4.625	2,096,280	0	0	0	0	0	2,801,835	12/31/2014
B4070703		AUSTIN	TX		09/24/2014	4.875	710,094	0	0	0	0	0	1,005,732	12/31/2014
B4090802		AUSTIN	TX		11/10/2014	5.125	416,197	0	0	0	0	0	815,262	12/31/2014
B4112001		AUSTIN	TX		03/10/2015	4.500	994,010	0	0	0	0	0	1,601,600	03/10/2015
B5022706		AUSTIN	TX		06/17/2015	4.000	1,185,232	0	0	0	0	0	1,704,845	12/18/2015
B5022707		AUSTIN	TX		07/13/2015	4.125	1,365,430	0	0	0	0	0	1,845,904	07/13/2015
B5031102		AUSTIN	TX		05/26/2015	4.375	612,860	0	0	0	0	0	1,334,160	05/26/2015
B5040103		AUSTIN	TX		11/10/2015	4.750	2,448,000	0	0	0	0	0	3,272,400	11/10/2015
B5041303		AUSTIN	TX		06/25/2015	4.125	1,666,023	0	0	0	0	0	2,272,264	06/25/2015
B5050503		AUSTIN	TX		07/22/2015	4.750	505,549	0	0	0	0	0	1,066,400	07/22/2015
B5051201		AUSTIN	TX		08/14/2015	4.625	1,894,814	0	0	0	0	0	2,585,085	08/14/2015
B5051302		AUSTIN	TX		06/19/2015	4.375	3,269,090	0	0	0	0	0	4,454,595	06/19/2015
B5061001		AUSTIN	TX		08/28/2015	4.625	795,821	0	0	0	0	0	1,285,875	08/28/2015
B5071601		AUSTIN	TX		09/24/2015	4.375	1,131,807	0	0	0	0	0	1,514,075	09/24/2015
A6090703		AZLE	TX		11/22/2006	6.500	381,628	0	0	0	0	0	681,360	12/31/2014
B2072703		AZLE	TX		10/04/2012	4.875	389,250	0	0	0	0	0	609,871	12/31/2014
B5012304		BASTROP	TX		04/17/2015	4.375	434,805	0	0	0	0	0	719,832	04/17/2015
A7092005		BAYTOWN	TX		12/12/2007	4.625	1,057,809	0	0	0	0	0	1,247,180	12/31/2014
A8052901		BAYTOWN	TX		08/15/2008	6.750	579,264	0	0	0	0	0	874,976	12/31/2014
B3022201		BAYTOWN	TX		05/06/2013	4.375	563,363	0	0	0	0	0	820,616	12/31/2014
B3022702		BAYTOWN	TX		05/07/2013	4.250	333,640	0	0	0	0	0	484,566	12/31/2014
B0032604		BEAUMONT	TX		06/08/2010	7.250	999,393	0	0	0	0	0	1,796,784	12/31/2014
B0070901		BEAUMONT	TX		09/14/2010	6.375	635,217	0	0	0	0	0	1,511,200	12/31/2014
B1072101		BEAUMONT	TX		09/26/2011	5.500	593,792	0	0	0	0	0	1,802,196	12/31/2014
B4120907		BEAUMONT	TX		02/26/2015	4.000	1,082,395	0	0	0	0	0	1,650,940	02/26/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7120414		BEDFORD	TX		01/22/2008	6.250	281,376	0	0	0	0	0	402,375	12/31/2014
A7020206		BELLAIRE	TX		04/27/2007	6.500	233,950	0	0	0	0	0	435,030	12/31/2014
B3051710		BELTON	TX		08/15/2013	4.375	829,154	0	0	0	0	0	1,242,945	12/31/2014
A5082303		BOERNE	TX		11/30/2005	6.000	353,893	0	0	0	0	0	1,098,540	12/31/2014
B0011903		BOERNE	TX		03/12/2010	7.500	378,293	0	0	0	0	0	690,932	12/31/2014
B2053102		BOERNE	TX		09/12/2012	5.250	475,708	0	0	0	0	0	927,874	12/31/2014
A5081004		BROWNSVILLE	TX		11/03/2005	5.875	405,280	0	0	0	0	0	1,545,300	12/31/2014
A5081007		BROWNSVILLE	TX		11/03/2005	5.875	1,107,481	0	0	0	0	0	5,033,700	12/31/2014
A5091602		BUDA	TX		12/16/2005	5.875	175,201	0	0	0	0	0	654,330	12/31/2014
A4031801		BURLESON	TX		06/18/2004	4.250	320,237	0	0	0	0	0	906,000	12/31/2014
A7030704		BURLESON	TX		04/30/2007	6.250	444,203	0	0	0	0	0	642,600	12/31/2014
B5052203		CARRIZO SPRINGS	TX		07/21/2015	4.750	817,076	0	0	0	0	0	1,272,112	07/21/2015
A6031601		CARROLLTON	TX		12/31/2006	6.125	294,839	0	0	0	0	0	422,142	12/31/2014
B0082401		CARROLLTON	TX		11/01/2010	4.375	971,170	0	0	0	0	0	1,608,640	12/31/2014
B3090302		CARROLLTON	TX		12/11/2013	4.875	2,988,631	0	0	0	0	0	4,360,110	12/31/2014
B0061002		CEDAR HILL	TX		08/20/2010	6.500	283,243	0	0	0	0	0	580,018	12/31/2014
A5032801		CEDAR PARK	TX		06/22/2005	6.250	255,554	0	0	0	0	0	626,280	12/31/2014
A5121303		CEDAR PARK	TX		12/31/2006	6.125	277,280	0	0	0	0	0	340,170	12/31/2014
A7013103		CHAPEL HILL	TX		04/20/2007	6.750	198,990	0	0	0	0	0	277,950	12/31/2014
B3071501		CLUTE	TX		09/24/2013	4.375	759,901	0	0	0	0	0	1,607,172	12/31/2014
B2050801		COLLEGE STATION	TX		07/03/2012	5.000	719,931	0	0	0	0	0	1,702,736	12/31/2014
A9030412		CONROE	TX		05/21/2009	6.875	697,214	0	0	0	0	0	1,331,180	12/31/2014
A9042307	CF	CONROE	TX		06/25/2009	7.125	1,815,172	0	0	0	0	0	3,175,530	12/31/2014
A9042308		CONROE	TX		06/25/2009	7.125	2,914,268	0	0	0	0	0	5,023,015	12/31/2014
A9042803		CONROE	TX		08/25/2009	7.750	106,702	0	0	0	0	0	250,955	12/31/2014
B1020410		CONROE	TX		04/28/2011	5.875	1,163,642	0	0	0	0	0	2,131,074	12/31/2014
B1081002		CONROE	TX		10/24/2011	6.250	969,589	0	0	0	0	0	1,109,460	12/31/2014
B1111702		CONROE	TX		01/18/2012	5.875	1,096,296	0	0	0	0	0	1,676,016	12/31/2014
B2071202		CONROE	TX		10/05/2012	5.250	304,484	0	0	0	0	0	430,394	12/31/2014
B3011701		CONROE	TX		02/27/2013	5.250	678,485	0	0	0	0	0	936,006	12/31/2014
B3102102		CONROE	TX		01/14/2014	5.000	1,125,349	0	0	0	0	0	1,595,374	12/31/2014
B4041102		CONROE	TX		06/03/2014	5.125	722,344	0	0	0	0	0	1,129,765	12/31/2014
B4042403		CONROE	TX		07/31/2014	4.875	790,973	0	0	0	0	0	1,083,334	12/31/2014
B4100202		CONROE	TX		12/11/2014	4.500	579,609	0	0	0	0	0	848,946	12/31/2014
A4041402		CORPUS CHRISTI	TX		07/13/2004	5.875	236,289	0	0	0	0	0	649,000	12/31/2014
A5081005		CORPUS CHRISTI	TX		12/31/2006	5.875	1,062,076	0	0	0	0	0	5,166,300	12/31/2014
A6071301		CORPUS CHRISTI	TX		09/28/2006	7.000	399,292	0	0	0	0	0	675,396	12/31/2014
A8012307		CORPUS CHRISTI	TX		03/14/2008	6.000	330,938	0	0	0	0	0	683,885	12/31/2014
A8090403		CORPUS CHRISTI	TX		11/24/2008	6.750	1,698,865	0	0	0	0	0	2,615,900	12/31/2014
B0082503		CORPUS CHRISTI	TX		11/22/2010	4.625	420,101	0	0	0	0	0	562,770	12/31/2014
B1092102		CORPUS CHRISTI	TX		12/16/2011	5.375	755,745	0	0	0	0	0	1,533,876	12/31/2014
B3032202		CORPUS CHRISTI	TX		06/26/2013	4.750	944,180	0	0	0	0	0	1,484,565	12/31/2014
B3082301		CORPUS CHRISTI	TX		11/15/2013	5.125	1,604,427	0	0	0	0	0	2,423,952	12/31/2014
B5061801		CORPUS CHRISTI	TX		08/27/2015	4.500	1,878,836	0	0	0	0	0	2,532,380	08/27/2015
A3012404		CYPRESS	TX		04/21/2003	6.500	222,309	0	0	0	0	0	566,100	12/31/2014
A7080103		CYPRESS	TX		10/23/2007	6.375	111,156	0	0	0	0	0	475,723	12/31/2014
B0031001		CYPRESS	TX		05/20/2010	6.250	1,876,511	0	0	0	0	0	3,537,644	12/31/2014
B0061105		CYPRESS	TX		08/02/2010	6.250	894,737	0	0	0	0	0	1,069,464	12/31/2014
B2021501		CYPRESS	TX		04/09/2012	5.250	719,130	0	0	0	0	0	1,295,740	12/31/2014
B2071301		CYPRESS	TX		09/27/2012	5.375	631,041	0	0	0	0	0	966,009	12/31/2014
B2091302		CYPRESS	TX		11/20/2012	5.000	475,479	0	0	0	0	0	900,265	12/31/2014
B4080502		CYPRESS	TX		09/30/2014	4.125	911,663	0	0	0	0	0	1,295,112	12/31/2014
B5080702		CYPRESS	TX		10/30/2015	4.375	735,742	0	0	0	0	0	1,004,562	10/30/2015
A2121701		DALLAS	TX		02/07/2003	6.625	336,796	0	0	0	0	0	977,040	12/31/2014
A3061602		DALLAS	TX		08/21/2003	5.875	410,484	0	0	0	0	0	1,749,000	12/31/2014
A3112607		DALLAS	TX		02/17/2004	4.750	336,249	0	0	0	0	0	918,000	12/31/2014
A4091003		DALLAS	TX		11/17/2004	5.875	206,768	0	0	0	0	0	495,720	12/31/2014
A5021001		DALLAS	TX		04/04/2005	6.250	421,225	0	0	0	0	0	864,960	12/31/2014
A5101305		DALLAS	TX		12/31/2006	6.250	250,491	0	0	0	0	0	559,470	12/31/2014
A6012601		DALLAS	TX		12/31/2006	6.000	120,984	0	0	0	0	0	210,421	12/31/2014
A6061203		DALLAS	TX		12/11/2006	6.875	376,410	0	0	0	0	0	693,000	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7101101		DALLAS	TX		01/31/2008	6.500	217,645	0	0	0	0	0	377,405	12/31/2014
A8013001		DALLAS	TX		03/31/2008	6.000	530,896	0	0	0	0	0	435,923	12/31/2014
A8042802		DALLAS	TX		07/02/2008	6.600	814,114	0	0	0	0	0	979,277	12/31/2014
A8061204		DALLAS	TX		08/15/2008	6.875	942,154	0	0	0	0	0	1,138,458	12/31/2014
A8081405		DALLAS	TX		10/01/2008	6.500	224,244	0	0	0	0	0	1,262,700	12/31/2014
A8082006		DALLAS	TX		09/30/2008	6.750	480,060	0	0	0	0	0	617,998	12/31/2014
A9021001		DALLAS	TX		03/31/2009	7.750	1,357,597	0	0	0	0	0	2,495,275	12/31/2014
A9102002		DALLAS	TX		12/30/2009	4.250	351,552	0	0	0	0	0	590,329	12/31/2014
A9113001		DALLAS	TX		12/30/2009	4.250	1,012,275	0	0	0	0	0	1,848,000	12/31/2014
A9113002		DALLAS	TX		12/30/2009	4.250	920,247	0	0	0	0	0	1,779,000	12/31/2014
B0042702		DALLAS	TX		07/01/2010	4.000	859,073	0	0	0	0	0	1,368,076	12/31/2014
B0122201		DALLAS	TX		04/01/2011	6.375	1,106,862	0	0	0	0	0	1,897,184	12/31/2014
B1011105		DALLAS	TX		03/08/2011	5.875	1,154,480	0	0	0	0	0	2,166,000	12/31/2014
B1021401		DALLAS	TX		05/05/2011	4.125	963,064	0	0	0	0	0	1,877,507	12/31/2014
B1021807		DALLAS	TX		05/11/2011	6.000	364,750	0	0	0	0	0	536,670	12/31/2014
B1081101		DALLAS	TX		11/16/2011	5.500	876,262	0	0	0	0	0	1,287,500	12/31/2014
B1092101		DALLAS	TX		11/18/2011	5.250	2,225,493	0	0	0	0	0	3,450,150	12/31/2014
B1121402		DALLAS	TX		02/28/2012	5.375	2,949,321	0	0	0	0	0	4,628,162	12/31/2014
B2022704		DALLAS	TX		05/11/2012	3.750	571,204	0	0	0	0	0	1,458,429	12/31/2014
B2032901		DALLAS	TX		11/16/2012	5.375	2,100,579	0	0	0	0	0	3,587,382	12/31/2014
B2040906		DALLAS	TX		09/13/2012	5.375	1,509,436	0	0	0	0	0	1,685,670	12/31/2014
B2042004		DALLAS	TX		06/27/2012	5.000	604,441	0	0	0	0	0	936,144	12/31/2014
B2050203		DALLAS	TX		06/15/2012	4.625	369,397	0	0	0	0	0	478,764	12/31/2014
B2052404		DALLAS	TX		08/31/2012	4.750	936,921	0	0	0	0	0	2,762,812	12/31/2014
B2070203		DALLAS	TX		08/31/2012	4.500	2,697,228	0	0	0	0	0	5,915,780	12/31/2014
B3020501		DALLAS	TX		04/26/2013	4.250	965,835	0	0	0	0	0	1,397,456	12/31/2014
B3030702		DALLAS	TX		06/10/2013	4.750	733,560	0	0	0	0	0	1,192,725	12/31/2014
B3032503		DALLAS	TX		06/17/2013	4.750	1,430,464	0	0	0	0	0	2,118,850	12/31/2014
B3051702	CF	DALLAS	TX		08/29/2013	4.875	1,595,010	0	0	0	0	0	2,383,101	12/31/2014
B3051705		DALLAS	TX		08/29/2013	4.875	602,491	0	0	0	0	0	891,868	05/15/2015
B3051705-1		DALLAS	TX		05/15/2015	4.875	147,622	0	0	0	0	0	218,526	05/15/2015
B3051706		DALLAS	TX		07/25/2013	4.875	1,255,635	0	0	0	0	0	2,200,184	12/31/2014
B3071202		DALLAS	TX		10/31/2013	5.875	1,252,167	0	0	0	0	0	1,856,523	12/31/2014
B3071203		DALLAS	TX		09/25/2013	5.250	716,778	0	0	0	0	0	900,144	12/31/2014
B3071803		DALLAS	TX		09/30/2013	4.125	828,864	0	0	0	0	0	1,170,018	12/31/2014
B3110501		DALLAS	TX		01/22/2014	4.500	320,746	0	0	0	0	0	842,796	12/31/2014
B4012404		DALLAS	TX		04/22/2014	6.000	272,450	0	0	0	0	0	418,710	12/31/2014
B5021101		DALLAS	TX		06/01/2015	3.500	1,072,334	0	0	0	0	0	1,471,278	06/01/2015
B5050510		DALLAS	TX		08/11/2015	4.875	614,521	0	0	0	0	0	979,805	08/11/2015
B3031504		DEER PARK	TX		05/30/2013	4.375	1,382,456	0	0	0	0	0	1,934,372	12/31/2014
B5020202		DEER PARK	TX		05/15/2015	4.500	1,083,449	0	0	0	0	0	1,463,652	05/15/2015
A9113005		DENTON	TX		12/30/2009	4.250	593,533	0	0	0	0	0	1,314,000	12/31/2014
B2101103		DENTON	TX		12/20/2012	4.750	467,164	0	0	0	0	0	661,878	12/31/2014
B0043001		DESOTO	TX		06/24/2010	4.250	215,967	0	0	0	0	0	285,104	12/31/2014
A7050101		DICKINSON	TX		07/27/2007	6.550	469,563	0	0	0	0	0	841,684	12/31/2014
B3021203		DICKINSON	TX		04/29/2013	4.625	1,105,184	0	0	0	0	0	1,655,983	12/31/2014
A4122201		DRIPPING SPRINGS	TX		03/03/2005	6.000	547,289	0	0	0	0	0	1,217,370	12/31/2014
B3021201		DRIPPING SPRINGS	TX		04/17/2013	4.250	662,845	0	0	0	0	0	897,085	12/31/2014
A5081006		EDINBURG	TX		11/03/2005	5.875	991,123	0	0	0	0	0	4,624,170	12/31/2014
A8091501		EDINBURG	TX		11/19/2008	7.000	400,110	0	0	0	0	0	662,625	12/31/2014
A3112001		EL PASO	TX		01/28/2004	6.250	364,869	0	0	0	0	0	1,609,000	12/31/2014
A3112002		EL PASO	TX		12/31/2006	6.250	208,659	0	0	0	0	0	1,232,670	12/31/2014
A3112003		EL PASO	TX		01/28/2004	6.250	619,286	0	0	0	0	0	2,367,000	12/31/2014
A3112004		EL PASO	TX		01/28/2004	6.250	421,115	0	0	0	0	0	1,618,740	12/31/2014
A4021304		EL PASO	TX		04/15/2004	5.875	272,897	0	0	0	0	0	1,202,070	12/31/2014
A4032608		EL PASO	TX		06/14/2004	5.750	311,995	0	0	0	0	0	1,126,080	12/31/2014
A4052113		EL PASO	TX		08/27/2004	6.750	705,694	0	0	0	0	0	2,533,170	12/31/2014
A4060102		EL PASO	TX		08/19/2004	6.750	691,756	0	0	0	0	0	1,692,000	12/31/2014
A4072102		EL PASO	TX		08/31/2004	7.000	337,113	0	0	0	0	0	944,000	12/31/2014
A5042201		EL PASO	TX		08/30/2005	6.000	725,676	0	0	0	0	0	1,981,350	12/31/2014
A5042205		EL PASO	TX		08/30/2005	6.000	193,519	0	0	0	0	0	442,680	12/31/2014

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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		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
A5071801		EL PASO	TX		12/31/2006	5.750	648,329	0	0	0	0	0	1,847,220	12/31/2014
A5102001		EL PASO	TX		12/31/2006	6.000	213,114	0	0	0	0	0	531,420	12/31/2014
A5102002		EL PASO	TX		12/31/2006	6.000	159,876	0	0	0	0	0	540,600	12/31/2014
A6122301		EL PASO	TX		03/29/2007	6.625	520,632	0	0	0	0	0	885,360	12/31/2014
A7062703		EL PASO	TX		08/29/2007	4.750	739,566	0	0	0	0	0	1,192,380	12/31/2014
A9040101		EL PASO	TX		06/09/2009	4.125	294,440	0	0	0	0	0	695,868	12/31/2014
A9040701		EL PASO	TX		06/26/2009	4.250	1,033,237	0	0	0	0	0	2,409,355	12/31/2014
B0020904		EL PASO	TX		03/31/2010	4.500	559,829	0	0	0	0	0	832,546	12/31/2014
B0060202		EL PASO	TX		08/05/2010	6.250	372,644	0	0	0	0	0	606,389	12/31/2014
B0121601		EL PASO	TX		02/28/2011	6.250	1,205,386	0	0	0	0	0	1,792,000	12/31/2014
B1011302	CF	EL PASO	TX		03/25/2011	6.375	2,293,298	0	0	0	0	0	3,501,000	12/31/2014
B1020301		EL PASO	TX		04/13/2011	6.125	368,333	0	0	0	0	0	551,432	12/31/2014
B1020702		EL PASO	TX		04/13/2011	6.125	147,202	0	0	0	0	0	222,918	12/31/2014
B1020706		EL PASO	TX		04/13/2011	6.125	422,234	0	0	0	0	0	493,266	12/31/2014
B1030102		EL PASO	TX		05/26/2011	6.375	856,795	0	0	0	0	0	1,964,052	12/31/2014
B1041502		EL PASO	TX		06/24/2011	6.250	565,353	0	0	0	0	0	1,049,120	12/31/2014
B2022807		EL PASO	TX		04/13/2012	5.500	289,080	0	0	0	0	0	416,680	12/31/2014
B2031603		EL PASO	TX		05/23/2012	5.250	581,450	0	0	0	0	0	1,059,828	12/31/2014
B2042003		EL PASO	TX		08/01/2012	5.125	2,072,333	0	0	0	0	0	3,344,081	12/31/2014
B2060503		EL PASO	TX		08/02/2012	4.750	481,839	0	0	0	0	0	1,149,057	12/31/2014
B2061304		EL PASO	TX		08/24/2012	4.875	1,833,088	0	0	0	0	0	2,798,497	12/31/2014
B2092804		EL PASO	TX		01/30/2013	5.000	347,117	0	0	0	0	0	720,290	12/31/2014
B2112601		EL PASO	TX		02/27/2013	4.375	234,827	0	0	0	0	0	423,484	12/31/2014
B3042901		EL PASO	TX		07/17/2013	4.750	720,420	0	0	0	0	0	1,514,766	12/31/2014
B3051410		EL PASO	TX		08/28/2013	4.500	556,654	0	0	0	0	0	983,963	12/31/2014
B3082601		EL PASO	TX		11/21/2013	5.625	578,611	0	0	0	0	0	868,248	11/02/2015
B4030707		EL PASO	TX		11/14/2014	4.750	249,503	0	0	0	0	0	357,643	12/31/2014
B2091306		EULESS	TX		12/19/2012	5.375	416,124	0	0	0	0	0	663,306	12/31/2014
A4060103		FABENS	TX		08/27/2004	6.625	314,351	0	0	0	0	0	930,000	12/31/2014
A4040101		FORT WORTH	TX		06/17/2004	5.625	159,991	0	0	0	0	0	1,299,000	12/31/2014
A4040102		FORT WORTH	TX		06/17/2004	5.625	128,031	0	0	0	0	0	1,016,000	12/31/2014
A4041201		FORT WORTH	TX		08/02/2004	5.750	331,891	0	0	0	0	0	1,739,000	12/31/2014
A5021603		FORT WORTH	TX		04/12/2005	6.000	509,492	0	0	0	0	0	1,844,000	12/31/2014
A5092603		FORT WORTH	TX		11/30/2005	6.000	337,289	0	0	0	0	0	537,540	12/31/2014
A5092604		FORT WORTH	TX		12/16/2005	5.875	622,759	0	0	0	0	0	1,144,440	12/31/2014
A6030905		FORT WORTH	TX		12/31/2006	6.625	88,723	0	0	0	0	0	199,497	12/31/2014
A6091504		FORT WORTH	TX		01/10/2007	6.500	696,627	0	0	0	0	0	1,082,670	12/31/2014
A7062502		FORT WORTH	TX		08/16/2007	4.750	1,119,316	0	0	0	0	0	1,485,900	12/31/2014
A7072609		FORT WORTH	TX		09/19/2007	6.875	212,888	0	0	0	0	0	372,810	12/31/2014
A8082804		FORT WORTH	TX		10/07/2008	6.750	307,535	0	0	0	0	0	514,350	12/31/2014
B0061003		FORT WORTH	TX		08/20/2010	6.500	732,153	0	0	0	0	0	1,391,712	12/31/2014
B0090703		FORT WORTH	TX		11/12/2010	6.750	566,992	0	0	0	0	0	652,470	12/31/2014
B1072103		FORT WORTH	TX		11/09/2011	5.375	1,485,918	0	0	0	0	0	2,753,806	12/31/2014
B3042602		FORT WORTH	TX		07/11/2013	4.500	1,067,316	0	0	0	0	0	1,626,020	12/31/2014
B3110801		FORT WORTH	TX		04/23/2014	4.250	1,223,164	0	0	0	0	0	1,736,040	12/31/2014
B4111404		FORT WORTH	TX		02/05/2015	4.500	534,913	0	0	0	0	0	726,310	02/05/2015
B5012002		FORT WORTH	TX		05/15/2015	3.500	1,356,052	0	0	0	0	0	1,875,672	05/15/2015
A6010502		FRIENDSWOOD	TX		12/31/2006	6.125	184,464	0	0	0	0	0	291,210	12/31/2014
B1011102		FRISCO	TX		03/23/2011	4.125	4,017,448	0	0	0	0	0	8,553,000	12/31/2014
B1021806		FRISCO	TX		05/09/2011	6.000	1,240,190	0	0	0	0	0	2,243,601	12/31/2014
B1061401		FRISCO	TX		08/12/2011	5.625	1,048,448	0	0	0	0	0	1,503,388	12/31/2014
B1072102		FRISCO	TX		10/03/2011	5.250	1,357,044	0	0	0	0	0	1,813,922	12/31/2014
B2101806		FRISCO	TX		12/21/2012	5.625	362,263	0	0	0	0	0	576,912	12/31/2014
B2022901		GALVESTON	TX		06/27/2012	4.500	379,823	0	0	0	0	0	615,570	12/31/2014
B5063002		GALVESTON	TX		08/14/2015	4.625	492,650	0	0	0	0	0	661,670	08/14/2015
A7070601		GARLAND	TX		09/19/2007	6.625	804,585	0	0	0	0	0	1,413,720	12/31/2014
A7082102		GARLAND	TX		10/29/2007	6.500	253,213	0	0	0	0	0	468,440	12/31/2014
A7092704		GARLAND	TX		11/07/2007	6.625	404,452	0	0	0	0	0	429,420	12/31/2014
A8082005		GARLAND	TX		09/30/2008	6.750	574,968	0	0	0	0	0	844,285	12/31/2014
B2072702		GARLAND	TX		11/09/2012	4.750	984,637	0	0	0	0	0	2,045,890	12/31/2014
B2082202		GARLAND	TX		10/29/2012	4.875	908,240	0	0	0	0	0	1,453,666	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5040204		GARLAND	TX		06/26/2015	4.625	319,357	0	0	0	0	0	575,830	06/26/2015
B5050505		GARLAND	TX		09/01/2015	4.375	648,043	0	0	0	0	0	1,007,135	09/01/2015
A7062704		GEORGETOWN	TX		10/19/2007	6.750	1,007,296	0	0	0	0	0	1,485,265	12/31/2014
B4090301		GEORGETOWN	TX		11/21/2014	4.625	316,857	0	0	0	0	0	439,668	12/31/2014
B5081902		GEORGETOWN	TX		10/29/2015	4.500	201,460	0	0	0	0	0	272,727	10/29/2015
A3071702		GRAND PRAIRIE	TX		10/06/2003	6.375	115,756	0	0	0	0	0	398,310	12/31/2014
A4042601		GRAND PRAIRIE	TX		06/11/2004	6.125	276,833	0	0	0	0	0	1,527,000	12/31/2014
A8052301		GRAND PRAIRIE	TX		07/23/2008	6.750	485,498	0	0	0	0	0	505,114	12/31/2014
A8060502		GRAND PRAIRIE	TX		08/14/2008	6.875	250,090	0	0	0	0	0	379,486	12/31/2014
A8082002		GRAND PRAIRIE	TX		09/30/2008	6.750	340,499	0	0	0	0	0	434,107	12/31/2014
A9113004		GRAND PRAIRIE	TX		12/30/2009	4.250	814,456	0	0	0	0	0	1,420,000	12/31/2014
B2121907		GRAND PRAIRIE	TX		02/27/2013	4.625	709,329	0	0	0	0	0	1,041,788	12/31/2014
B3120603		GRAND PRAIRIE	TX		02/14/2014	4.625	795,906	0	0	0	0	0	1,138,224	12/31/2014
B3121704		GRAND PRAIRIE	TX		03/25/2014	5.000	968,133	0	0	0	0	0	1,475,958	12/31/2014
B4041801		GRAND PRAIRIE	TX		06/30/2014	4.125	811,010	0	0	0	0	0	1,333,739	12/31/2014
B5050103		GRAND PRAIRIE	TX		07/27/2015	3.750	2,456,729	0	0	0	0	0	3,346,432	07/27/2015
B5092208		GRAND PRAIRIE	TX		12/16/2015	4.875	400,000	0	0	0	0	0	802,000	12/16/2015
A6021401		GRAPEVINE	TX		12/31/2006	6.125	394,467	0	0	0	0	0	585,225	12/31/2014
B5030401		GRAPEVINE	TX		05/15/2015	4.125	1,066,624	0	0	0	0	0	1,439,454	05/15/2015
A8090401		GREENVILLE	TX		11/14/2008	7.000	881,773	0	0	0	0	0	1,851,075	12/31/2014
A8020809		HARKER HEIGHTS	TX		04/18/2008	6.125	334,614	0	0	0	0	0	896,800	12/31/2014
B1011702		HARLINGEN	TX		03/22/2011	6.500	1,365,540	0	0	0	0	0	2,678,000	12/31/2014
B5042301		HASLET	TX		06/19/2015	4.000	512,532	0	0	0	0	0	701,348	06/19/2015
B5060402		HIDALGO	TX		08/20/2015	4.500	282,393	0	0	0	0	0	418,465	08/20/2015
A8051501		HILLSBORO	TX		07/14/2008	4.000	222,717	0	0	0	0	0	531,930	12/31/2014
A3012306		HOUSTON	TX		04/21/2003	6.500	472,654	0	0	0	0	0	1,527,000	12/31/2014
A3031404		HOUSTON	TX		06/05/2003	4.125	303,850	0	0	0	0	0	788,450	12/31/2014
A3061606		HOUSTON	TX		09/04/2003	5.750	259,778	0	0	0	0	0	2,325,000	12/31/2014
A3062401		HOUSTON	TX		09/10/2003	6.125	211,912	0	0	0	0	0	1,239,000	12/31/2014
A3070804		HOUSTON	TX		09/29/2003	6.125	158,880	0	0	0	0	0	1,104,000	12/31/2014
A4011202		HOUSTON	TX		03/30/2004	6.125	417,530	0	0	0	0	0	1,718,360	12/31/2014
A4011203		HOUSTON	TX		03/30/2004	6.000	332,063	0	0	0	0	0	1,364,760	12/31/2014
A4022001		HOUSTON	TX		05/13/2004	5.875	177,823	0	0	0	0	0	472,260	12/31/2014
A4030201		HOUSTON	TX		04/21/2004	5.875	392,415	0	0	0	0	0	1,419,000	12/31/2014
A4030301		HOUSTON	TX		05/03/2004	4.250	1,263,769	0	0	0	0	0	2,552,000	12/31/2014
A4032603		HOUSTON	TX		06/17/2004	5.625	440,772	0	0	0	0	0	2,324,070	12/31/2014
A4040107		HOUSTON	TX		06/22/2004	5.625	350,929	0	0	0	0	0	1,707,990	12/31/2014
A4042418		HOUSTON	TX		07/01/2004	6.750	485,851	0	0	0	0	0	992,000	12/31/2014
A4052502		HOUSTON	TX		08/19/2004	7.250	578,534	0	0	0	0	0	943,500	12/31/2014
A4090904		HOUSTON	TX		11/08/2004	5.875	334,060	0	0	0	0	0	782,340	12/31/2014
A4102305		HOUSTON	TX		01/31/2005	6.000	533,300	0	0	0	0	0	1,012,000	12/31/2014
A4121601		HOUSTON	TX		04/27/2005	6.125	259,208	0	0	0	0	0	1,108,740	12/31/2014
A5021601		HOUSTON	TX		05/05/2005	5.875	313,278	0	0	0	0	0	686,970	12/31/2014
A5022403		HOUSTON	TX		05/20/2005	5.875	222,306	0	0	0	0	0	903,720	12/31/2014
A5022404		HOUSTON	TX		05/20/2005	5.875	202,080	0	0	0	0	0	740,520	12/31/2014
A5072101		HOUSTON	TX		09/29/2005	5.625	244,841	0	0	0	0	0	516,630	12/31/2014
A5080506		HOUSTON	TX		11/14/2005	5.875	218,328	0	0	0	0	0	858,330	12/31/2014
A5083105		HOUSTON	TX		12/31/2006	5.875	463,610	0	0	0	0	0	1,321,920	12/31/2014
A5090906		HOUSTON	TX		12/07/2005	5.875	478,002	0	0	0	0	0	987,360	12/31/2014
A5091205		HOUSTON	TX		11/29/2005	5.625	266,363	0	0	0	0	0	879,750	12/31/2014
A5102602		HOUSTON	TX		12/31/2006	5.875	185,897	0	0	0	0	0	518,638	12/31/2014
A51026023		HOUSTON	TX		06/30/2011	6.375	209,176	0	0	0	0	0	583,583	12/31/2014
A5102603		HOUSTON	TX		01/24/2006	5.875	273,338	0	0	0	0	0	783,360	12/31/2014
A5102607		HOUSTON	TX		12/31/2006	6.125	234,145	0	0	0	0	0	766,020	12/31/2014
A6021303		HOUSTON	TX		12/31/2006	6.250	104,835	0	0	0	0	0	219,326	12/31/2014
A6061902		HOUSTON	TX		09/06/2006	6.625	635,857	0	0	0	0	0	891,800	12/31/2014
A6062601		HOUSTON	TX		09/14/2006	6.750	1,678,125	0	0	0	0	0	3,793,518	12/31/2014
A6090801		HOUSTON	TX		11/17/2006	6.375	460,183	0	0	0	0	0	927,180	12/31/2014
A6091202		HOUSTON	TX		11/30/2006	6.625	401,410	0	0	0	0	0	783,360	12/31/2014
A6111701		HOUSTON	TX		01/22/2007	6.375	592,005	0	0	0	0	0	2,293,980	12/31/2014
A7020207		HOUSTON	TX		04/27/2007	6.375	394,319	0	0	0	0	0	602,310	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7022801		HOUSTON	TX		04/12/2007	5.000	673,780	0	0	0	0	0	1,258,680	12/31/2014
A7030603		HOUSTON	TX		05/11/2007	6.000	305,103	0	0	0	0	0	1,255,110	12/31/2014
A7041901		HOUSTON	TX		06/26/2007	6.500	377,456	0	0	0	0	0	1,353,540	12/31/2014
A7052403		HOUSTON	TX		07/23/2007	6.500	230,937	0	0	0	0	0	384,030	12/31/2014
A7071802		HOUSTON	TX		09/28/2007	6.750	196,454	0	0	0	0	0	353,430	12/31/2014
A7080706		HOUSTON	TX		10/23/2007	6.500	183,519	0	0	0	0	0	416,680	12/31/2014
A7082104		HOUSTON	TX		01/14/2008	6.500	277,650	0	0	0	0	0	341,251	12/31/2014
A7092104		HOUSTON	TX		12/06/2007	6.500	361,636	0	0	0	0	0	490,110	12/31/2014
A7101103		HOUSTON	TX		12/20/2007	6.625	485,782	0	0	0	0	0	780,300	12/31/2014
A7102403		HOUSTON	TX		01/09/2008	6.500	232,605	0	0	0	0	0	245,820	12/31/2014
A7103109		HOUSTON	TX		01/15/2008	6.125	338,120	0	0	0	0	0	460,897	12/31/2014
A7112007		HOUSTON	TX		01/23/2008	6.375	299,766	0	0	0	0	0	372,983	12/31/2014
A7121903		HOUSTON	TX		02/12/2008	6.500	116,215	0	0	0	0	0	315,180	12/31/2014
A8012401		HOUSTON	TX		05/05/2008	4.750	959,835	0	0	0	0	0	1,443,825	12/31/2014
A8022903		HOUSTON	TX		05/20/2008	6.250	217,295	0	0	0	0	0	495,751	12/31/2014
A8031201		HOUSTON	TX		04/24/2008	6.000	617,311	0	0	0	0	0	774,400	12/31/2014
A8031902		HOUSTON	TX		05/05/2008	6.375	316,089	0	0	0	0	0	626,957	12/31/2014
A8052305		HOUSTON	TX		07/24/2008	6.500	325,053	0	0	0	0	0	457,470	12/31/2014
A8061301		HOUSTON	TX		09/17/2008	4.250	2,180,750	0	0	0	0	0	3,189,030	12/31/2014
A8071801		HOUSTON	TX		09/29/2008	6.875	170,061	0	0	0	0	0	719,957	12/31/2014
A8080602		HOUSTON	TX		09/09/2008	6.750	1,114,586	0	0	0	0	0	2,157,071	12/31/2014
A8091101		HOUSTON	TX		11/21/2008	4.375	1,053,246	0	0	0	0	0	2,163,150	12/31/2014
A8091802		HOUSTON	TX		11/25/2008	4.375	965,254	0	0	0	0	0	1,426,995	12/31/2014
A8092904		HOUSTON	TX		11/25/2008	4.500	305,569	0	0	0	0	0	467,930	12/31/2014
A8112101		HOUSTON	TX		01/30/2009	4.750	514,113	0	0	0	0	0	863,140	12/31/2014
A8112603		HOUSTON	TX		02/24/2009	7.375	271,408	0	0	0	0	0	513,764	12/31/2014
A9020301		HOUSTON	TX		03/31/2009	7.500	1,398,635	0	0	0	0	0	1,420,910	12/31/2014
A9030411		HOUSTON	TX		04/29/2009	6.875	792,749	0	0	0	0	0	1,372,372	12/31/2014
A9031307		HOUSTON	TX		06/03/2009	6.875	161,382	0	0	0	0	0	828,655	12/31/2014
A9042303		HOUSTON	TX		06/25/2009	7.125	552,860	0	0	0	0	0	792,750	12/31/2014
A9042304		HOUSTON	TX		06/25/2009	7.125	952,511	0	0	0	0	0	1,614,945	12/31/2014
A9042305		HOUSTON	TX		06/26/2009	7.125	1,562,032	0	0	0	0	0	2,513,395	12/31/2014
A9042310	CF	HOUSTON	TX		06/26/2009	7.125	2,414,685	0	0	0	0	0	4,322,375	12/31/2014
A9042311		HOUSTON	TX		06/25/2009	7.125	3,164,096	0	0	0	0	0	4,913,171	12/31/2014
A9042311-1		HOUSTON	TX		02/19/2014	4.875	1,373,329	0	0	0	0	0	2,132,489	12/31/2014
B0021001		HOUSTON	TX		03/31/2010	7.375	1,220,587	0	0	0	0	0	2,138,642	12/31/2014
B0022604		HOUSTON	TX		04/30/2010	4.250	753,122	0	0	0	0	0	1,933,888	12/31/2014
B0030103		HOUSTON	TX		05/24/2010	4.250	2,531,792	0	0	0	0	0	3,334,694	12/31/2014
B0081202		HOUSTON	TX		10/29/2010	4.500	316,204	0	0	0	0	0	550,483	12/31/2014
B0082602		HOUSTON	TX		12/10/2010	6.125	1,960,540	0	0	0	0	0	4,246,000	12/31/2014
B0092901		HOUSTON	TX		12/30/2010	7.000	657,779	0	0	0	0	0	1,335,000	12/31/2014
B1012404		HOUSTON	TX		03/29/2011	5.750	1,666,238	0	0	0	0	0	3,203,000	12/31/2014
B1013101		HOUSTON	TX		04/14/2011	6.000	690,855	0	0	0	0	0	1,081,796	12/31/2014
B1021006		HOUSTON	TX		04/19/2011	6.000	1,956,493	0	0	0	0	0	3,852,696	12/31/2014
B1021701		HOUSTON	TX		05/09/2011	6.375	1,255,683	0	0	0	0	0	2,109,033	12/31/2014
B1031501		HOUSTON	TX		05/17/2011	6.500	617,333	0	0	0	0	0	706,859	12/31/2014
B1032202		HOUSTON	TX		06/30/2011	6.250	1,205,704	0	0	0	0	0	1,504,950	12/31/2014
B1041505		HOUSTON	TX		07/01/2011	5.875	574,716	0	0	0	0	0	3,221,944	12/31/2014
B1042801		HOUSTON	TX		06/30/2011	6.000	984,172	0	0	0	0	0	1,708,770	12/31/2014
B1042802		HOUSTON	TX		07/11/2011	6.125	1,260,428	0	0	0	0	0	1,686,740	12/31/2014
B1053102		HOUSTON	TX		07/22/2011	6.375	968,353	0	0	0	0	0	1,642,542	12/31/2014
B1060204		HOUSTON	TX		08/04/2011	5.500	451,793	0	0	0	0	0	1,142,834	12/31/2014
B1071103		HOUSTON	TX		09/29/2011	6.000	617,051	0	0	0	0	0	1,699,500	12/31/2014
B1080301		HOUSTON	TX		11/08/2011	5.625	2,152,776	0	0	0	0	0	3,153,392	12/31/2014
B1081501		HOUSTON	TX		11/01/2011	5.500	949,321	0	0	0	0	0	1,292,566	12/31/2014
B1081502		HOUSTON	TX		11/01/2011	5.500	1,483,335	0	0	0	0	0	1,782,352	12/31/2014
B1081701		HOUSTON	TX		10/31/2011	5.625	750,361	0	0	0	0	0	1,402,610	12/31/2014
B1121502		HOUSTON	TX		02/15/2012	5.250	996,316	0	0	0	0	0	1,617,286	12/31/2014
B1122901		HOUSTON	TX		02/21/2012	5.375	618,050	0	0	0	0	0	967,846	12/31/2014
B2041004		HOUSTON	TX		06/29/2012	5.625	640,085	0	0	0	0	0	1,332,936	12/31/2014
B2041901		HOUSTON	TX		06/22/2012	5.125	1,320,550	0	0	0	0	0	1,997,028	12/31/2014

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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		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
B2042301		HOUSTON	TX		07/25/2012	4.875	1,132,859	0	0	0	0	0	1,411,648	12/31/2014
B2042401		HOUSTON	TX		05/30/2012	4.500	1,097,770	0	0	0	0	0	1,686,090	12/31/2014
B2050211		HOUSTON	TX		07/11/2012	4.875	683,149	0	0	0	0	0	1,188,300	12/31/2014
B2060401	CF	HOUSTON	TX		09/19/2012	4.375	2,521,743	0	0	0	0	0	3,630,611	12/31/2014
B2060504		HOUSTON	TX		09/27/2012	4.500	573,465	0	0	0	0	0	761,845	12/31/2014
B2061303		HOUSTON	TX		09/28/2012	4.875	4,506,265	0	0	0	0	0	8,020,461	12/31/2014
B2070204		HOUSTON	TX		09/25/2012	5.250	1,093,006	0	0	0	0	0	1,609,746	12/31/2014
B2070603		HOUSTON	TX		09/19/2012	4.375	896,595	0	0	0	0	0	1,338,359	12/31/2014
B2070604	CF	HOUSTON	TX		09/19/2012	4.375	1,793,223	0	0	0	0	0	2,570,909	12/31/2014
B2080901		HOUSTON	TX		10/15/2012	5.125	1,040,482	0	0	0	0	0	1,443,223	12/31/2014
B2090401		HOUSTON	TX		10/29/2012	4.750	856,146	0	0	0	0	0	1,670,184	12/31/2014
B2101101		HOUSTON	TX		12/21/2012	4.375	930,996	0	0	0	0	0	1,335,894	12/31/2014
B2101701		HOUSTON	TX		12/19/2012	5.250	947,919	0	0	0	0	0	1,575,798	12/31/2014
B2112101		HOUSTON	TX		02/26/2013	4.375	561,599	0	0	0	0	0	730,800	12/31/2014
B2122801		HOUSTON	TX		02/21/2013	4.625	1,202,237	0	0	0	0	0	2,343,221	12/31/2014
B3012301		HOUSTON	TX		03/27/2013	4.500	1,228,509	0	0	0	0	0	1,792,465	12/31/2014
B3022503		HOUSTON	TX		06/10/2013	4.250	1,107,086	0	0	0	0	0	1,530,450	12/31/2014
B3022701		HOUSTON	TX		04/25/2013	4.500	560,813	0	0	0	0	0	952,431	12/31/2014
B3030403		HOUSTON	TX		05/21/2013	3.750	802,888	0	0	0	0	0	4,036,031	12/31/2014
B3032007		HOUSTON	TX		06/28/2013	4.375	1,299,520	0	0	0	0	0	2,393,975	12/31/2014
B3042903		HOUSTON	TX		07/11/2013	4.375	1,059,591	0	0	0	0	0	1,608,904	12/31/2014
B3050601		HOUSTON	TX		07/16/2013	4.250	670,935	0	0	0	0	0	1,028,912	12/31/2014
B3051001		HOUSTON	TX		08/12/2013	4.375	679,602	0	0	0	0	0	950,503	12/31/2014
B3051301	CF	HOUSTON	TX		08/15/2013	4.250	1,550,998	0	0	0	0	0	3,306,015	12/31/2014
B3112204		HOUSTON	TX		02/21/2014	4.875	524,600	0	0	0	0	0	720,926	12/31/2014
B3112205		HOUSTON	TX		02/27/2014	4.250	414,004	0	0	0	0	0	858,836	12/31/2014
B3120502		HOUSTON	TX		02/28/2014	5.625	1,066,852	0	0	0	0	0	1,832,272	12/31/2014
B3122001		HOUSTON	TX		03/11/2014	4.500	791,351	0	0	0	0	0	1,112,716	12/31/2014
B4021402		HOUSTON	TX		05/01/2014	4.750	542,789	0	0	0	0	0	1,122,510	12/31/2014
B4030704		HOUSTON	TX		05/29/2014	4.875	691,233	0	0	0	0	0	1,054,170	12/31/2014
B4030705		HOUSTON	TX		05/29/2014	4.875	1,974,955	0	0	0	0	0	2,726,460	12/31/2014
B4070201		HOUSTON	TX		09/09/2014	5.375	290,217	0	0	0	0	0	418,964	12/31/2014
B4092202		HOUSTON	TX		12/03/2014	4.500	675,052	0	0	0	0	0	1,323,212	12/31/2014
B4120906		HOUSTON	TX		02/09/2015	4.375	1,083,507	0	0	0	0	0	1,674,250	02/09/2015
B4120909		HOUSTON	TX		02/11/2015	4.250	418,214	0	0	0	0	0	569,060	02/11/2015
B4121901		HOUSTON	TX		02/27/2015	3.875	1,442,690	0	0	0	0	0	1,997,260	02/27/2015
B5020203		HOUSTON	TX		04/23/2015	4.250	1,100,370	0	0	0	0	0	1,496,268	04/23/2015
B5021301		HOUSTON	TX		04/14/2015	4.000	2,002,241	0	0	0	0	0	2,723,776	04/14/2015
B5033101		HOUSTON	TX		06/12/2015	4.500	1,218,101	0	0	0	0	0	1,716,491	06/12/2015
B5033102		HOUSTON	TX		06/10/2015	4.250	1,796,937	0	0	0	0	0	2,498,600	06/10/2015
B5040201		HOUSTON	TX		06/11/2015	3.875	5,986,708	0	0	0	0	0	11,480,075	06/11/2015
B5040202		HOUSTON	TX		06/15/2015	4.000	2,552,481	0	0	0	0	0	3,725,426	06/15/2015
B5041001		HOUSTON	TX		06/19/2015	4.500	355,202	0	0	0	0	0	930,386	06/19/2015
B5042703		HOUSTON	TX		06/25/2015	4.125	1,643,697	0	0	0	0	0	2,254,475	06/25/2015
B5042801		HOUSTON	TX		07/10/2015	4.250	1,650,615	0	0	0	0	0	2,233,248	07/10/2015
B5072201		HOUSTON	TX		09/02/2015	4.625	164,649	0	0	0	0	0	593,915	09/02/2015
B5072703		HOUSTON	TX		10/05/2015	4.625	236,504	0	0	0	0	0	352,404	10/05/2015
B5082603		HOUSTON	TX		11/13/2015	4.375	855,000	0	0	0	0	0	1,239,750	11/13/2015
B5083101		HOUSTON	TX		11/10/2015	4.375	684,000	0	0	0	0	0	926,820	11/10/2015
B5092902		HOUSTON	TX		11/18/2015	4.375	1,710,000	0	0	0	0	0	2,303,370	11/18/2015
W4112001		HOUSTON	TX		12/30/2014	6.250	2,331,432	0	0	0	0	0	3,981,432	12/31/2014
A6081001		HUMBLE	TX		10/30/2006	6.625	689,717	0	0	0	0	0	964,890	12/31/2014
A8022208		HUMBLE	TX		04/22/2008	6.375	236,272	0	0	0	0	0	385,468	12/31/2014
A8031903		HUMBLE	TX		06/13/2008	6.375	158,654	0	0	0	0	0	656,880	12/31/2014
B0081101		HUMBLE	TX		10/26/2010	6.500	353,811	0	0	0	0	0	658,503	12/31/2014
B3112002		HUMBLE	TX		02/11/2014	5.000	278,618	0	0	0	0	0	361,226	12/31/2014
B4022801		HUMBLE	TX		05/02/2014	5.000	948,822	0	0	0	0	0	1,487,160	12/31/2014
A3111903		HUNTSVILLE	TX		03/22/2004	5.250	658,468	0	0	0	0	0	1,576,000	12/31/2014
B4041503		HUNTSVILLE	TX		05/29/2014	5.750	260,220	0	0	0	0	0	421,260	12/31/2014
B2101801		HURST	TX		12/20/2012	4.625	941,490	0	0	0	0	0	1,457,274	12/31/2014
B4030501		HURST	TX		05/29/2014	4.125	787,102	0	0	0	0	0	1,277,040	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5071603		HUTTO	TX		09/24/2015	4.375	954,963	0	0	0	0	0	1,287,230	09/24/2015
A3062302		IRVING	TX		09/15/2003	5.750	329,992	0	0	0	0	0	2,120,000	12/31/2014
A7090403		IRVING	TX		10/10/2007	6.375	462,894	0	0	0	0	0	767,815	12/31/2014
B2061402		IRVING	TX		09/12/2012	5.000	1,180,579	0	0	0	0	0	1,705,055	04/16/2015
B3041802		IRVING	TX		05/13/2013	4.750	1,483,431	0	0	0	0	0	2,357,708	12/31/2014
B4010804		IRVING	TX		04/15/2014	4.375	1,177,473	0	0	0	0	0	1,688,100	12/31/2014
B4123101		IRVING	TX		05/01/2015	4.250	1,126,134	0	0	0	0	0	1,807,656	05/01/2015
W5052201		IRVING	TX		07/02/2015	6.000	6,500,000	0	0	0	0	0	11,073,000	07/02/2015
A7022103		KATY	TX		04/24/2007	6.250	273,811	0	0	0	0	0	984,300	12/31/2014
A7032210		KATY	TX		05/30/2007	6.250	223,728	0	0	0	0	0	554,370	12/31/2014
A8060401		KATY	TX		02/03/2009	4.375	879,663	0	0	0	0	0	1,772,012	12/31/2014
A9040104		KATY	TX		06/10/2009	7.000	1,159,810	0	0	0	0	0	2,562,470	12/31/2014
B0040801		KATY	TX		05/28/2010	7.750	1,026,271	0	0	0	0	0	1,547,832	12/31/2014
B1050403		KATY	TX		07/08/2011	6.125	1,611,021	0	0	0	0	0	2,439,008	12/31/2014
B3041002		KATY	TX		07/23/2013	4.250	331,959	0	0	0	0	0	437,184	12/31/2014
B3050203		KATY	TX		07/25/2013	4.500	1,226,942	0	0	0	0	0	1,722,528	12/31/2014
B3101001		KATY	TX		01/14/2014	4.875	1,316,560	0	0	0	0	0	1,869,454	12/31/2014
B3120901		KATY	TX		02/18/2014	4.250	447,184	0	0	0	0	0	692,070	12/31/2014
B4030702		KATY	TX		05/19/2014	4.750	1,036,242	0	0	0	0	0	1,407,090	12/31/2014
B5021003		KATY	TX		03/19/2015	3.875	1,138,458	0	0	0	0	0	1,555,320	03/19/2015
B5080501		KATY	TX		10/14/2015	4.625	261,879	0	0	0	0	0	408,564	10/14/2015
A8011605		KELLER	TX		04/15/2008	6.500	539,790	0	0	0	0	0	646,400	12/31/2014
B2052205		KELLER	TX		07/31/2012	5.000	1,044,793	0	0	0	0	0	2,393,104	12/31/2014
B2091703		KELLER	TX		12/07/2012	4.875	684,852	0	0	0	0	0	1,333,038	12/31/2014
B2101805		KELLER	TX		12/21/2012	5.625	372,060	0	0	0	0	0	598,332	12/31/2014
A5091207		KERRVILLE	TX		12/31/2006	5.625	167,469	0	0	0	0	0	650,760	12/31/2014
A5120201		KERRVILLE	TX		03/03/2006	6.125	294,367	0	0	0	0	0	813,450	12/31/2014
B2050212		KERRVILLE	TX		07/31/2012	5.000	1,353,499	0	0	0	0	0	2,362,192	12/31/2014
A6042502		KILLEEN	TX		12/31/2006	6.250	251,681	0	0	0	0	0	521,220	12/31/2014
B2031501		KILLEEN	TX		05/30/2012	5.500	1,297,947	0	0	0	0	0	2,005,437	12/31/2014
A2091604		KINGWOOD	TX		11/25/2002	6.625	239,348	0	0	0	0	0	2,212,480	12/31/2014
A7032806		KINGWOOD	TX		06/25/2007	6.125	207,445	0	0	0	0	0	708,900	12/31/2014
B3101601		KINGWOOD	TX		01/07/2014	5.875	1,086,465	0	0	0	0	0	1,505,123	12/31/2014
A8041801		KYLE	TX		06/30/2008	6.400	361,571	0	0	0	0	0	762,450	12/31/2014
B2091102		KYLE	TX		10/29/2012	4.500	533,214	0	0	0	0	0	898,794	12/31/2014
A6042803	CF	LA PORTE	TX		07/26/2006	6.625	2,367,476	0	0	0	0	0	4,297,000	12/31/2014
B0070902		LA PORTE	TX		09/15/2010	6.125	1,219,983	0	0	0	0	0	1,763,200	12/31/2014
B1051001		LA PORTE	TX		08/02/2011	6.625	678,852	0	0	0	0	0	1,059,252	12/31/2014
B3041703		LA PORTE	TX		07/03/2013	4.250	321,850	0	0	0	0	0	422,790	12/31/2014
A4031902		LAKE DALLAS	TX		06/08/2004	5.500	512,975	0	0	0	0	0	2,069,000	12/31/2014
A6082102		LAKE JACKSON	TX		10/04/2006	6.500	329,345	0	0	0	0	0	755,820	02/20/2015
B4021403		LAKE JACKSON	TX		04/11/2014	4.750	1,181,990	0	0	0	0	0	2,472,480	12/31/2014
B5091401		LAKE JACKSON	TX		11/18/2015	5.125	1,539,000	0	0	0	0	0	2,225,850	11/18/2015
B3081601		LAKEWAY	TX		10/30/2013	5.250	912,081	0	0	0	0	0	1,358,073	07/22/2015
A5051002		LANCASTER	TX		08/19/2005	4.375	408,085	0	0	0	0	0	1,073,000	08/28/2015
A7101102		LANCASTER	TX		12/19/2007	6.500	361,782	0	0	0	0	0	370,260	12/31/2014
A9021003		LANCASTER	TX		03/31/2009	7.750	1,635,231	0	0	0	0	0	2,913,545	12/31/2014
B3060702		LANCASTER	TX		08/30/2013	4.875	445,597	0	0	0	0	0	783,675	12/31/2014
A7011708		LAREDO	TX		04/16/2007	6.125	589,801	0	0	0	0	0	918,000	12/31/2014
A8070102		LAREDO	TX		10/01/2008	6.875	694,863	0	0	0	0	0	1,207,350	12/31/2014
B0030902		LAREDO	TX		05/20/2010	4.000	1,404,118	0	0	0	0	0	2,886,400	12/31/2014
B1021004		LAREDO	TX		04/25/2011	5.750	1,008,194	0	0	0	0	0	1,288,812	12/31/2014
B1101702		LAREDO	TX		01/31/2012	5.500	581,150	0	0	0	0	0	979,572	12/31/2014
B1101703		LAREDO	TX		01/31/2012	5.500	830,233	0	0	0	0	0	1,886,984	12/31/2014
B4122909		LAREDO	TX		02/20/2015	4.375	230,997	0	0	0	0	0	315,980	02/20/2015
B5090201		LAREDO	TX		12/18/2015	4.375	1,165,000	0	0	0	0	0	1,554,000	12/18/2015
B5090202		LAREDO	TX		12/18/2015	4.375	900,000	0	0	0	0	0	1,200,000	12/18/2015
B4011701		LEAGUE CITY	TX		03/24/2014	4.875	443,442	0	0	0	0	0	614,460	06/25/2015
B4042301		LEAGUE CITY	TX		06/27/2014	4.850	1,843,916	0	0	0	0	0	2,725,548	12/31/2014
B4070303		LEAGUE CITY	TX		09/19/2014	4.500	2,211,852	0	0	0	0	0	3,086,852	12/31/2014
A8093004		LEWISVILLE	TX		11/25/2008	7.250	480,070	0	0	0	0	0	714,780	12/31/2014

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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		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
A9113003		LEWISVILLE	TX		12/30/2009	4.250	805,202	0	0	0	0	0	1,396,000	12/31/2014
B5030205		LEWISVILLE	TX		04/17/2015	3.750	789,588	0	0	0	0	0	1,224,462	04/17/2015
A8082504		LONGVIEW	TX		11/14/2008	7.000	900,271	0	0	0	0	0	1,998,135	12/31/2014
B3031403		LONGVIEW	TX		06/27/2013	4.625	943,268	0	0	0	0	0	1,332,945	12/31/2014
A4072103		LUBBOCK	TX		08/30/2004	7.000	303,619	0	0	0	0	0	833,000	12/31/2014
B3011806		LUBBOCK	TX		03/25/2013	4.500	811,349	0	0	0	0	0	1,266,774	12/31/2014
B5032401		MADISONVILLE	TX		06/12/2015	4.000	1,140,778	0	0	0	0	0	1,552,153	06/12/2015
B2101602		MAGNOLIA	TX		12/04/2012	4.500	163,151	0	0	0	0	0	256,851	12/31/2014
B5021302		MAGNOLIA	TX		04/15/2015	4.125	895,536	0	0	0	0	0	1,220,724	04/15/2015
B5070801		MAGNOLIA	TX		09/10/2015	4.500	442,142	0	0	0	0	0	591,785	09/10/2015
B1011901		MANSFIELD	TX		02/28/2011	6.000	1,107,819	0	0	0	0	0	1,469,820	12/31/2014
B4090404		MANSFIELD	TX		10/16/2014	4.375	802,901	0	0	0	0	0	1,102,980	12/31/2014
B4090405		MARSHALL	TX		10/17/2014	4.750	731,279	0	0	0	0	0	1,001,610	12/31/2014
B4010902		MATHIS	TX		03/19/2014	4.500	422,629	0	0	0	0	0	570,152	12/31/2014
B3051403		MCALLEN	TX		08/28/2013	4.500	795,340	0	0	0	0	0	835,434	12/31/2014
B3051404		MCALLEN	TX		08/28/2013	4.500	345,791	0	0	0	0	0	640,791	12/31/2014
B3051405		MCALLEN	TX		08/28/2013	4.500	1,141,151	0	0	0	0	0	1,505,385	12/31/2014
B3051406		MCALLEN	TX		08/28/2013	4.500	760,761	0	0	0	0	0	1,064,340	12/31/2014
B3051407		MCALLEN	TX		08/28/2013	4.500	532,543	0	0	0	0	0	672,138	12/31/2014
B3051408		MCALLEN	TX		08/28/2013	4.500	246,211	0	0	0	0	0	560,601	12/31/2014
B3051409		MCALLEN	TX		08/28/2013	4.500	491,036	0	0	0	0	0	671,409	12/31/2014
B3051411		MCALLEN	TX		08/28/2013	4.500	179,803	0	0	0	0	0	336,798	12/31/2014
B3051412		MCALLEN	TX		08/28/2013	4.500	275,950	0	0	0	0	0	564,975	12/31/2014
B3051413		MCALLEN	TX		08/28/2013	4.500	276,633	0	0	0	0	0	293,787	12/31/2014
B3051414		MCALLEN	TX		08/28/2013	4.500	518,707	0	0	0	0	0	906,876	12/31/2014
B3103105		MCALLEN	TX		01/23/2014	5.250	375,622	0	0	0	0	0	627,076	12/31/2014
B3103106		MCALLEN	TX		01/23/2014	5.250	301,171	0	0	0	0	0	837,273	12/31/2014
B3103107		MCALLEN	TX		01/23/2014	5.250	338,388	0	0	0	0	0	426,018	12/31/2014
B3103108		MCALLEN	TX		01/23/2014	5.250	1,516,020	0	0	0	0	0	2,278,423	12/31/2014
A2101402		MCKINNEY	TX		01/29/2003	6.500	80,520	0	0	0	0	0	620,160	12/31/2014
A4050603		MCKINNEY	TX		07/23/2004	6.125	234,002	0	0	0	0	0	1,633,000	12/31/2014
A6030601		MCKINNEY	TX		12/31/2006	6.125	476,894	0	0	0	0	0	778,770	12/31/2014
A7102407		MCKINNEY	TX		12/11/2007	6.125	396,674	0	0	0	0	0	674,220	12/31/2014
B4010805		MCKINNEY	TX		03/31/2014	5.625	606,955	0	0	0	0	0	943,426	12/31/2014
B4080701		MCKINNEY	TX		11/26/2014	4.625	900,370	0	0	0	0	0	1,209,972	12/31/2014
B4110302		MCKINNEY	TX		12/11/2014	4.875	1,917,358	0	0	0	0	0	3,015,188	12/31/2014
B5010905		MCKINNEY	TX		04/23/2015	4.625	553,651	0	0	0	0	0	1,000,716	04/23/2015
B0111102		MESQUITE	TX		01/21/2011	4.375	1,024,178	0	0	0	0	0	1,550,000	12/31/2014
B1020107		MESQUITE	TX		03/31/2011	6.000	878,884	0	0	0	0	0	1,207,680	12/31/2014
B3062605		MESQUITE	TX		09/30/2013	4.875	2,256,559	0	0	0	0	0	2,874,396	12/31/2014
A8060201		MIDLAND	TX		08/22/2008	7.000	279,798	0	0	0	0	0	586,786	12/31/2014
B1042701		MIDLAND	TX		07/29/2011	5.625	1,683,097	0	0	0	0	0	2,491,429	05/15/2015
B1042701-1		MIDLAND	TX		05/15/2015	5.625	445,364	0	0	0	0	0	659,257	05/15/2015
B3042201		MIDLAND	TX		07/02/2013	4.375	871,653	0	0	0	0	0	1,897,056	12/31/2014
B5092304		MIDLAND	TX		12/09/2015	4.375	2,800,000	0	0	0	0	0	4,396,000	12/09/2015
B5082604		MILLSAP	TX		11/10/2015	4.750	1,596,000	0	0	0	0	0	2,158,590	11/10/2015
A5081002		MISSION	TX		12/31/2006	5.875	556,657	0	0	0	0	0	3,019,200	12/31/2014
B0041503		MISSION	TX		06/04/2010	4.000	1,248,752	0	0	0	0	0	1,938,398	12/31/2014
A5060101		MISSOURI CITY	TX		08/25/2005	5.500	710,306	0	0	0	0	0	3,334,835	12/31/2014
B2080201		MISSOURI CITY	TX		10/04/2012	4.875	270,629	0	0	0	0	0	662,157	12/31/2014
B2080302		MISSOURI CITY	TX		10/04/2012	4.875	690,511	0	0	0	0	0	1,283,793	12/31/2014
B2080303		MISSOURI CITY	TX		10/04/2012	4.875	533,557	0	0	0	0	0	1,154,996	12/31/2014
B5092501		MISSOURI CITY	TX		12/07/2015	5.125	1,750,000	0	0	0	0	0	2,353,000	12/07/2015
A7020202		NEW BRAUNFELS	TX		04/30/2007	6.500	347,696	0	0	0	0	0	600,270	12/31/2014
B0072102		NEW BRAUNFELS	TX		10/07/2010	6.750	1,222,115	0	0	0	0	0	2,245,490	12/31/2014
B0061106		NEW CANEY	TX		08/31/2010	3.875	1,736,121	0	0	0	0	0	2,509,224	12/31/2014
A5062302		NORTH RICHLAND HILLS	TX		08/03/2005	4.750	221,320	0	0	0	0	0	362,610	12/31/2014
A8012405		NORTH RICHLAND HILLS	TX		03/26/2008	6.375	246,013	0	0	0	0	0	406,980	12/31/2014
B1040706		NORTH RICHLAND HILLS	TX		06/30/2011	6.750	2,955,536	0	0	0	0	0	5,850,740	12/31/2014
B1122101		NORTH RICHLAND HILLS	TX		03/29/2012	4.750	1,315,641	0	0	0	0	0	1,793,802	12/31/2014
A7031902		ODESSA	TX		05/31/2007	6.125	218,824	0	0	0	0	0	449,820	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B2091203	CF	ODESSA	TX		04/30/2013	4.625	1,694,960	0	0	0	0	0	2,617,000	12/31/2014
B5062201		ORANGE	TX		10/16/2015	4.500	1,051,096	0	0	0	0	0	1,409,265	10/16/2015
B2092801		PALESTINE	TX		11/13/2012	4.750	1,119,126	0	0	0	0	0	1,622,728	12/31/2014
A5091304		PANTEGO	TX		12/31/2006	4.625	681,367	0	0	0	0	0	1,329,060	12/31/2014
B0120903		PARIS	TX		02/28/2011	6.875	735,286	0	0	0	0	0	1,158,720	12/31/2014
A9050101		PASADENA	TX		07/20/2009	4.250	924,019	0	0	0	0	0	2,783,096	12/31/2014
B0122801	CF	PASADENA	TX		02/17/2011	6.125	1,589,753	0	0	0	0	0	2,702,000	12/31/2014
B1012005		PASADENA	TX		03/24/2011	6.250	797,415	0	0	0	0	0	1,491,240	12/31/2014
B1041301		PASADENA	TX		07/13/2011	6.250	1,163,963	0	0	0	0	0	2,233,352	12/31/2014
B1041511		PASADENA	TX		06/20/2011	6.375	503,515	0	0	0	0	0	1,028,580	12/31/2014
B3061402		PASADENA	TX		09/05/2013	4.750	1,743,935	0	0	0	0	0	2,917,488	12/31/2014
B4101601		PASADENA	TX		12/19/2014	4.625	718,431	0	0	0	0	0	1,022,975	12/31/2014
B4082902		PEARLAND	TX		12/19/2014	4.125	1,407,155	0	0	0	0	0	1,918,263	12/31/2014
B4101003		PEARLAND	TX		12/05/2014	4.000	563,997	0	0	0	0	0	776,968	12/31/2014
B5062901		PEARLAND	TX		10/29/2015	5.000	385,161	0	0	0	0	0	516,321	10/29/2015
B2032201		PENITAS	TX		06/12/2012	5.500	798,958	0	0	0	0	0	1,255,122	12/31/2014
B0032510		PFLUGERVILLE	TX		06/03/2010	6.875	132,601	0	0	0	0	0	299,936	12/31/2014
B0081702		PFLUGERVILLE	TX		11/12/2010	6.375	357,975	0	0	0	0	0	639,760	12/31/2014
A5081003		PHARR	TX		11/03/2005	5.875	292,374	0	0	0	0	0	1,457,580	12/31/2014
A3031101		PLANO	TX		05/16/2003	6.500	264,666	0	0	0	0	0	659,880	12/31/2014
A4081804		PLANO	TX		10/28/2004	6.000	352,594	0	0	0	0	0	1,670,000	12/31/2014
A5051802		PLANO	TX		09/14/2005	6.000	890,312	0	0	0	0	0	1,479,045	12/31/2014
A8082703		PLANO	TX		11/05/2008	5.000	2,107,841	0	0	0	0	0	2,225,565	12/31/2014
A8090203		PLANO	TX		10/08/2008	5.000	950,876	0	0	0	0	0	903,150	12/31/2014
B1031602	CF	PLANO	TX		06/29/2011	5.500	2,113,279	0	0	0	0	0	3,534,460	12/31/2014
B1041402		PLANO	TX		06/23/2011	6.250	976,369	0	0	0	0	0	1,286,120	12/31/2014
B5090101		PLANO	TX		11/09/2015	4.500	384,750	0	0	0	0	0	1,068,180	11/09/2015
B5092305		PLANO	TX		11/30/2015	4.500	669,750	0	0	0	0	0	1,183,890	11/30/2015
A3011602		PLEASANTON	TX		03/25/2003	6.625	1,011,308	0	0	0	0	0	3,062,250	12/31/2014
A9120201		PORT ARTHUR	TX		02/17/2010	7.500	495,257	0	0	0	0	0	896,588	12/31/2014
B2021403		PORT ARTHUR	TX		04/25/2012	4.750	245,702	0	0	0	0	0	382,607	12/31/2014
B4021201		PORTER	TX		04/10/2014	4.750	714,117	0	0	0	0	0	993,480	12/31/2014
A4081803		RICHARDSON	TX		11/02/2004	6.000	164,899	0	0	0	0	0	855,270	12/31/2014
B2102502		RICHMOND	TX		01/22/2013	5.000	388,563	0	0	0	0	0	607,727	12/31/2014
B3070501		RICHMOND	TX		09/20/2013	4.750	861,412	0	0	0	0	0	1,378,860	12/31/2014
B3102103		RICHMOND	TX		12/20/2013	4.250	289,886	0	0	0	0	0	463,512	12/31/2014
B5061802		Richwood	TX		08/27/2015	4.500	1,720,951	0	0	0	0	0	2,315,845	08/27/2015
B2040201		ROANOKE	TX		05/31/2012	5.250	1,258,582	0	0	0	0	0	1,912,197	12/31/2014
B5022705		ROANOKE	TX		05/29/2015	4.000	1,227,977	0	0	0	0	0	1,685,358	05/29/2015
B5012803		ROCKPORT	TX		04/16/2015	4.250	684,986	0	0	0	0	0	1,201,500	04/16/2015
A8082507		ROCKWALL	TX		11/14/2008	7.000	796,576	0	0	0	0	0	1,805,760	12/31/2014
A7011706		ROSENBERG	TX		04/19/2007	6.125	461,991	0	0	0	0	0	672,180	12/31/2014
B2071605		ROSENBERG	TX		10/02/2012	4.875	241,219	0	0	0	0	0	439,785	12/31/2014
B3012402		ROSENBERG	TX		04/25/2013	5.125	383,070	0	0	0	0	0	809,020	12/31/2014
A6032902		ROUND ROCK	TX		12/31/2006	6.500	206,741	0	0	0	0	0	643,748	12/31/2014
A6121805		ROUND ROCK	TX		02/16/2007	6.250	403,140	0	0	0	0	0	503,370	12/31/2014
A7080201		ROUND ROCK	TX		09/27/2007	6.500	211,061	0	0	0	0	0	319,260	12/31/2014
A8091702		ROUND ROCK	TX		11/20/2008	6.750	1,263,246	0	0	0	0	0	2,232,605	12/31/2014
A9042702		ROUND ROCK	TX		07/17/2009	7.875	580,153	0	0	0	0	0	1,170,250	12/31/2014
B0020901	CF	ROUND ROCK	TX		03/29/2010	4.000	2,214,029	0	0	0	0	0	3,006,000	12/31/2014
B2040502		ROUND ROCK	TX		06/21/2012	5.375	524,063	0	0	0	0	0	997,326	12/31/2014
B2091004		ROUND ROCK	TX		11/28/2012	4.750	590,776	0	0	0	0	0	1,543,080	12/31/2014
B3010203		ROUND ROCK	TX		03/21/2013	4.750	449,542	0	0	0	0	0	731,660	12/31/2014
B3051401		ROUND ROCK	TX		08/21/2013	4.750	345,672	0	0	0	0	0	633,589	12/31/2014
B3102101		ROUND ROCK	TX		01/24/2014	4.875	3,347,129	0	0	0	0	0	4,603,554	12/31/2014
B4101009		ROUND ROCK	TX		01/07/2015	4.500	435,363	0	0	0	0	0	616,176	01/07/2015
B4122910		ROUND ROCK	TX		03/10/2015	3.750	505,788	0	0	0	0	0	1,197,040	03/10/2015
B5032301		ROUND ROCK	TX		05/18/2015	4.250	1,034,518	0	0	0	0	0	1,396,944	05/18/2015
A9050402		ROWLETT	TX		06/29/2009	4.250	577,740	0	0	0	0	0	1,237,445	12/31/2014
A8091202		SACHSE	TX		11/20/2008	6.875	520,721	0	0	0	0	0	955,205	12/31/2014
A6082901		SAGINAW	TX		10/23/2006	6.625	798,677	0	0	0	0	0	1,083,750	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A7011707		SAN ANGELO	TX		04/09/2007	6.125	1,004,373	0	0	0	0	0	1,597,320	12/31/2014
A8060202		SAN ANGELO	TX		08/19/2008	7.000	279,798	0	0	0	0	0	518,119	12/31/2014
A2120302		SAN ANTONIO	TX		02/14/2003	6.875	65,981	0	0	0	0	0	403,380	12/31/2014
A3072201		SAN ANTONIO	TX		12/31/2006	6.875	486,640	0	0	0	0	0	2,451,570	12/31/2014
A4021906		SAN ANTONIO	TX		04/28/2004	6.000	209,088	0	0	0	0	0	884,000	12/31/2014
A4041401		SAN ANTONIO	TX		08/04/2004	5.875	277,236	0	0	0	0	0	1,837,000	12/31/2014
A4041601		SAN ANTONIO	TX		06/15/2004	4.250	324,003	0	0	0	0	0	1,847,000	12/31/2014
A4042303		SAN ANTONIO	TX		12/31/2006	6.500	618,473	0	0	0	0	0	1,878,840	12/31/2014
A4062901		SAN ANTONIO	TX		12/31/2006	6.500	344,257	0	0	0	0	0	629,725	12/31/2014
A40629013		SAN ANTONIO	TX		12/31/2006	6.750	591,694	0	0	0	0	0	1,082,345	12/31/2014
A4091402		SAN ANTONIO	TX		11/29/2004	6.250	1,446,082	0	0	0	0	0	4,227,000	12/31/2014
A4091403		SAN ANTONIO	TX		11/29/2004	6.250	798,952	0	0	0	0	0	1,678,410	12/31/2014
A5030103		SAN ANTONIO	TX		05/13/2005	6.250	463,740	0	0	0	0	0	1,142,400	12/31/2014
A5052404		SAN ANTONIO	TX		07/12/2005	4.500	418,271	0	0	0	0	0	426,360	12/31/2014
A5071503		SAN ANTONIO	TX		09/26/2005	5.750	167,793	0	0	0	0	0	478,000	12/31/2014
A5110902		SAN ANTONIO	TX		01/17/2006	6.375	674,191	0	0	0	0	0	934,690	12/31/2014
A6010601		SAN ANTONIO	TX		12/31/2006	6.125	622,738	0	0	0	0	0	1,539,180	12/31/2014
A6013102		SAN ANTONIO	TX		12/31/2006	6.000	186,800	0	0	0	0	0	398,473	12/31/2014
A6030302		SAN ANTONIO	TX		12/31/2006	6.125	342,888	0	0	0	0	0	680,340	12/31/2014
A6041101		SAN ANTONIO	TX		12/31/2006	6.875	116,890	0	0	0	0	0	172,967	12/31/2014
A6063002		SAN ANTONIO	TX		08/21/2006	6.875	799,441	0	0	0	0	0	1,239,300	12/31/2014
A6073101		SAN ANTONIO	TX		10/04/2006	6.500	209,010	0	0	0	0	0	1,966,560	12/31/2014
A6110609		SAN ANTONIO	TX		12/20/2006	6.000	195,173	0	0	0	0	0	1,924,740	12/31/2014
A6110610		SAN ANTONIO	TX		12/20/2006	6.125	284,210	0	0	0	0	0	1,616,190	12/31/2014
A6112803		SAN ANTONIO	TX		04/30/2007	6.500	770,740	0	0	0	0	0	1,695,750	12/31/2014
A7010401		SAN ANTONIO	TX		03/02/2007	6.250	253,266	0	0	0	0	0	759,390	12/31/2014
A7021301		SAN ANTONIO	TX		04/24/2007	6.000	322,749	0	0	0	0	0	560,490	12/31/2014
A7022102		SAN ANTONIO	TX		05/04/2007	6.000	659,810	0	0	0	0	0	3,068,160	12/31/2014
A7040903		SAN ANTONIO	TX		06/11/2007	6.000	238,244	0	0	0	0	0	901,680	12/31/2014
A7072703		SAN ANTONIO	TX		09/20/2007	6.625	836,884	0	0	0	0	0	1,227,932	12/31/2014
A7090404		SAN ANTONIO	TX		11/13/2007	6.500	2,260,707	0	0	0	0	0	2,921,790	12/31/2014
A7121202		SAN ANTONIO	TX		01/31/2008	6.500	408,112	0	0	0	0	0	683,283	12/31/2014
A8011001		SAN ANTONIO	TX		03/07/2008	6.125	338,522	0	0	0	0	0	547,250	12/31/2014
A8021204		SAN ANTONIO	TX		07/01/2008	6.125	611,865	0	0	0	0	0	1,461,150	12/31/2014
A8022703		SAN ANTONIO	TX		05/09/2008	6.125	261,798	0	0	0	0	0	376,105	12/31/2014
A8033101		SAN ANTONIO	TX		06/19/2008	6.500	159,711	0	0	0	0	0	242,673	12/31/2014
A9032303		SAN ANTONIO	TX		05/21/2009	4.500	696,677	0	0	0	0	0	1,124,635	12/31/2014
B0030501		SAN ANTONIO	TX		05/10/2010	3.750	1,116,356	0	0	0	0	0	2,220,724	12/31/2014
B0051101	CF	SAN ANTONIO	TX		06/16/2010	6.500	1,476,637	0	0	0	0	0	4,599,298	12/31/2014
B0080607		SAN ANTONIO	TX		10/25/2010	4.250	146,375	0	0	0	0	0	255,519	12/31/2014
B1012602		SAN ANTONIO	TX		03/25/2011	6.125	1,499,007	0	0	0	0	0	2,571,000	12/31/2014
B1030803		SAN ANTONIO	TX		04/28/2011	6.125	621,528	0	0	0	0	0	1,204,728	12/31/2014
B1041501		SAN ANTONIO	TX		06/16/2011	6.125	1,570,619	0	0	0	0	0	2,191,460	12/31/2014
B1060901		SAN ANTONIO	TX		08/10/2011	5.375	852,935	0	0	0	0	0	1,334,960	12/31/2014
B1100103		SAN ANTONIO	TX		11/17/2011	5.250	1,277,575	0	0	0	0	0	2,180,134	12/31/2014
B1101902		SAN ANTONIO	TX		01/30/2012	5.625	1,107,078	0	0	0	0	0	2,103,464	12/31/2014
B2020101		SAN ANTONIO	TX		03/27/2012	4.875	1,265,310	0	0	0	0	0	1,859,206	12/31/2014
B2022808		SAN ANTONIO	TX		05/08/2012	4.845	1,217,200	0	0	0	0	0	2,202,795	12/31/2014
B2022809		SAN ANTONIO	TX		05/08/2012	4.845	1,432,033	0	0	0	0	0	2,724,162	12/31/2014
B2030702		SAN ANTONIO	TX		06/19/2012	4.500	464,779	0	0	0	0	0	760,532	12/31/2014
B2040503		SAN ANTONIO	TX		06/21/2012	5.500	367,320	0	0	0	0	0	662,310	12/31/2014
B2041101		SAN ANTONIO	TX		06/06/2012	4.875	511,187	0	0	0	0	0	673,919	12/31/2014
B2042402		SAN ANTONIO	TX		07/11/2012	5.375	199,368	0	0	0	0	0	325,591	12/31/2014
B2060801		SAN ANTONIO	TX		08/14/2012	5.000	736,732	0	0	0	0	0	1,195,051	12/31/2014
B2061403	CF	SAN ANTONIO	TX		09/25/2012	4.750	1,950,223	0	0	0	0	0	2,925,489	12/31/2014
B2082702	CF	SAN ANTONIO	TX		10/30/2012	5.000	2,013,543	0	0	0	0	0	3,031,951	12/31/2014
B2092802		SAN ANTONIO	TX		11/20/2012	4.750	689,264	0	0	0	0	0	1,164,240	12/31/2014
B2092803		SAN ANTONIO	TX		11/20/2012	5.250	264,091	0	0	0	0	0	455,840	12/31/2014
B2101809		SAN ANTONIO	TX		12/21/2012	5.625	313,303	0	0	0	0	0	503,370	12/31/2014
B2101810		SAN ANTONIO	TX		12/21/2012	5.625	244,774	0	0	0	0	0	391,986	12/31/2014
B3021102		SAN ANTONIO	TX		05/03/2013	4.625	589,537	0	0	0	0	0	852,134	12/31/2014

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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		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
B3021103		SAN ANTONIO	TX		05/03/2013	4.500	1,084,582	0	0	0	0	0	1,857,216	12/31/2014
B3022801		SAN ANTONIO	TX		05/13/2013	4.500	263,578	0	0	0	0	0	455,175	12/31/2014
B3022802		SAN ANTONIO	TX		05/13/2013	4.500	545,553	0	0	0	0	0	945,203	12/31/2014
B3031301		SAN ANTONIO	TX		05/23/2013	4.500	399,059	0	0	0	0	0	668,461	12/31/2014
B3032901		SAN ANTONIO	TX		06/10/2013	4.500	1,098,214	0	0	0	0	0	1,492,650	12/31/2014
B3040101		SAN ANTONIO	TX		05/31/2013	4.750	1,409,721	0	0	0	0	0	1,589,558	12/31/2014
B3050104		SAN ANTONIO	TX		07/18/2013	4.375	570,772	0	0	0	0	0	617,176	12/31/2014
B3052005		SAN ANTONIO	TX		08/07/2013	4.500	575,296	0	0	0	0	0	1,077,876	12/31/2014
B3070201		SAN ANTONIO	TX		09/23/2013	5.000	539,534	0	0	0	0	0	1,050,700	12/31/2014
B3070202		SAN ANTONIO	TX		09/24/2013	5.000	393,894	0	0	0	0	0	934,192	12/31/2014
B3100301		SAN ANTONIO	TX		11/26/2013	5.250	493,723	0	0	0	0	0	1,714,176	12/31/2014
B4050704		SAN ANTONIO	TX		07/15/2014	4.750	905,357	0	0	0	0	0	1,280,912	12/31/2014
B4080401		SAN ANTONIO	TX		11/20/2014	4.625	547,147	0	0	0	0	0	792,960	12/31/2014
B4080402		SAN ANTONIO	TX		11/17/2014	4.625	212,969	0	0	0	0	0	268,332	12/31/2014
B4102203		SAN ANTONIO	TX		12/11/2014	4.375	1,255,352	0	0	0	0	0	1,735,853	12/31/2014
B5080701		SAN ANTONIO	TX		10/20/2015	4.625	963,536	0	0	0	0	0	1,289,574	10/20/2015
B5092402		SAN ANTONIO	TX		12/09/2015	4.500	890,000	0	0	0	0	0	1,422,000	12/09/2015
B0041502		SAN JUAN	TX		06/04/2010	4.000	1,047,335	0	0	0	0	0	1,868,944	12/31/2014
B0061005		SAN MARCOS	TX		08/20/2010	6.375	220,415	0	0	0	0	0	413,863	12/31/2014
B4111003		SAN MARCOS	TX		01/26/2015	4.500	1,910,936	0	0	0	0	0	2,910,936	01/26/2015
B5072002		SAN MARCOS	TX		09/11/2015	5.125	707,655	0	0	0	0	0	960,630	09/11/2015
B0081601		SAN SABA	TX		10/26/2010	5.250	1,014,301	0	0	0	0	0	1,400,615	12/31/2014
B1052304	CF	SCHERTZ	TX		08/18/2011	6.500	4,090,573	0	0	0	0	0	7,487,502	12/31/2014
A6120603		SEGUIN	TX		03/29/2007	6.000	399,682	0	0	0	0	0	580,890	12/31/2014
A9021204		SEGUIN	TX		04/16/2009	7.125	365,739	0	0	0	0	0	1,022,172	12/31/2014
B4111301		SEMINOLE	TX		02/27/2015	4.375	965,479	0	0	0	0	0	1,359,579	02/27/2015
B3102301		SHENANDOAH	TX		01/14/2014	4.500	885,183	0	0	0	0	0	1,261,339	12/31/2014
A9042001		SHERMAN	TX		07/01/2009	7.625	442,885	0	0	0	0	0	1,013,108	12/31/2014
A8093009		SOUTH HOUSTON	TX		11/24/2008	4.625	666,190	0	0	0	0	0	1,002,425	12/31/2014
B1101101		SOUTHLAKE	TX		11/22/2011	5.375	825,494	0	0	0	0	0	1,330,450	12/31/2014
B2021503		SOUTHLAKE	TX		03/29/2012	5.000	523,034	0	0	0	0	0	1,258,613	12/31/2014
B2021504		SOUTHLAKE	TX		03/29/2012	5.000	621,115	0	0	0	0	0	1,459,608	12/31/2014
A5022203		SPRING	TX		05/19/2005	5.875	146,482	0	0	0	0	0	430,950	12/31/2014
A7012301		SPRING	TX		06/21/2007	6.000	314,219	0	0	0	0	0	954,210	12/31/2014
A7040202		SPRING	TX		06/29/2007	6.250	1,114,670	0	0	0	0	0	1,760,000	12/31/2014
A7050301		SPRING	TX		07/20/2007	6.375	266,888	0	0	0	0	0	465,120	12/31/2014
A7052107		SPRING	TX		07/25/2007	6.500	825,242	0	0	0	0	0	1,527,450	12/31/2014
A7100801		SPRING	TX		12/31/2007	6.625	181,416	0	0	0	0	0	306,000	07/23/2015
A8010201		SPRING	TX		03/10/2008	6.250	544,036	0	0	0	0	0	664,295	12/31/2014
A8020701		SPRING	TX		04/22/2008	4.250	797,959	0	0	0	0	0	1,336,800	12/31/2014
A8022206		SPRING	TX		05/12/2008	4.500	671,935	0	0	0	0	0	726,582	12/31/2014
A8033105		SPRING	TX		06/17/2008	6.500	1,004,470	0	0	0	0	0	1,376,720	12/31/2014
A8090312		SPRING	TX		11/19/2008	6.750	943,494	0	0	0	0	0	1,479,150	12/31/2014
B1031401		SPRING	TX		05/05/2011	6.625	624,926	0	0	0	0	0	1,057,320	12/31/2014
B1062401		SPRING	TX		08/26/2011	5.375	974,019	0	0	0	0	0	1,782,724	12/31/2014
B1081801		SPRING	TX		10/31/2011	5.750	1,592,910	0	0	0	0	0	2,393,006	12/31/2014
B1082201		SPRING	TX		10/31/2011	5.500	808,242	0	0	0	0	0	1,178,012	12/31/2014
B2050210		SPRING	TX		06/28/2012	5.000	879,191	0	0	0	0	0	1,049,598	12/31/2014
B2091901		SPRING	TX		11/28/2012	4.500	841,817	0	0	0	0	0	1,442,210	12/31/2014
B3010301		SPRING	TX		03/21/2013	4.750	526,998	0	0	0	0	0	1,041,286	12/31/2014
B3011602		SPRING	TX		03/08/2013	4.250	1,172,310	0	0	0	0	0	1,745,348	12/31/2014
B4102202		SPRING	TX		02/03/2015	4.375	1,164,083	0	0	0	0	0	1,588,410	02/03/2015
B4111001		SPRING	TX		02/06/2015	4.000	254,405	0	0	0	0	0	401,820	02/06/2015
B5020903		SPRING	TX		03/18/2015	3.875	974,724	0	0	0	0	0	1,330,680	03/18/2015
B5020904		SPRING	TX		03/18/2015	3.875	1,384,061	0	0	0	0	0	1,883,960	03/18/2015
A7092102		SPRING BRANCH	TX		11/19/2007	6.375	698,450	0	0	0	0	0	795,090	12/31/2014
A6091201		STAFFORD	TX		11/17/2006	6.500	222,800	0	0	0	0	0	316,200	12/31/2014
A7021605		STAFFORD	TX		04/25/2007	6.500	478,857	0	0	0	0	0	616,590	12/31/2014
A7060103		STAFFORD	TX		08/15/2007	6.375	372,912	0	0	0	0	0	679,830	12/31/2014
A8060402		STAFFORD	TX		08/18/2008	4.125	217,647	0	0	0	0	0	341,251	12/31/2014
A9042309		STAFFORD	TX		06/25/2009	7.125	3,130,761	0	0	0	0	0	5,038,870	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4091101		STAFFORD	TX		12/05/2014	4.500	555,454	0	0	0	0	0	759,220	12/31/2014
A4031006		SUGAR LAND	TX		05/25/2004	5.625	313,244	0	0	0	0	0	1,540,000	12/31/2014
B1062001		SUGAR LAND	TX		09/26/2011	5.750	990,916	0	0	0	0	0	1,795,882	12/31/2014
W5070801		SUGAR LAND	TX		08/28/2015	6.750	2,462,316	0	0	0	0	0	4,055,000	08/28/2015
B0062805		SUNNYVALE	TX		10/07/2010	4.125	224,307	0	0	0	0	0	352,350	12/31/2014
B2032701		SUNNYVALE	TX		06/13/2012	4.875	515,916	0	0	0	0	0	688,500	12/31/2014
B1011201		TEXAS CITY	TX		03/31/2011	6.250	1,196,139	0	0	0	0	0	2,597,430	12/31/2014
A6061501		THE COLONY	TX		09/29/2006	6.500	407,779	0	0	0	0	0	1,024,263	12/31/2014
A3051303		THE WOODLANDS	TX		07/30/2003	6.375	356,675	0	0	0	0	0	1,039,000	12/31/2014
A6100602		THE WOODLANDS	TX		12/06/2006	6.250	529,484	0	0	0	0	0	1,654,205	12/31/2014
A5080502		TOMBALL	TX		11/10/2005	6.375	495,116	0	0	0	0	0	840,315	12/31/2014
A7021901		TOMBALL	TX		05/03/2007	6.375	229,733	0	0	0	0	0	551,820	12/31/2014
A7032004		TOMBALL	TX		06/05/2007	6.375	306,540	0	0	0	0	0	521,730	12/31/2014
A8091103		TOMBALL	TX		12/04/2008	6.500	344,278	0	0	0	0	0	908,310	12/31/2014
B1081505		TOMBALL	TX		11/14/2011	5.625	792,434	0	0	0	0	0	828,938	12/31/2014
B2021401		TOMBALL	TX		04/24/2012	4.875	297,307	0	0	0	0	0	406,260	12/31/2014
B4111402		TOMBALL	TX		01/28/2015	4.250	566,255	0	0	0	0	0	775,632	01/28/2015
B4121803		TOMBALL	TX		03/12/2015	4.500	384,282	0	0	0	0	0	609,960	03/12/2015
A8082506		TYLER	TX		11/14/2008	6.625	382,572	0	0	0	0	0	846,450	12/31/2014
B1101001		TYLER	TX		01/27/2012	5.650	595,995	0	0	0	0	0	868,084	12/31/2014
B5050604		TYLER	TX		07/28/2015	5.000	1,332,531	0	0	0	0	0	1,816,320	07/28/2015
B3081902		UNIVERSAL CITY	TX		10/22/2013	5.125	326,540	0	0	0	0	0	440,823	12/31/2014
A9050102		UVALDE	TX		07/20/2009	4.250	760,158	0	0	0	0	0	1,673,570	12/31/2014
B1041503		VICTORIA	TX		06/30/2011	6.125	354,153	0	0	0	0	0	687,300	12/31/2014
B2031403	CF	VICTORIA	TX		05/24/2012	5.500	1,730,584	0	0	0	0	0	2,753,688	12/31/2014
B2062903		VICTORIA	TX		09/28/2012	5.375	693,423	0	0	0	0	0	1,719,593	12/31/2014
B3070203		VICTORIA	TX		09/25/2013	5.000	267,372	0	0	0	0	0	653,296	12/31/2014
A3082901		WACO	TX		11/17/2003	6.875	258,205	0	0	0	0	0	1,436,160	12/31/2014
A7031905		WACO	TX		05/17/2007	6.375	634,803	0	0	0	0	0	819,060	12/31/2014
B1102001		WACO	TX		12/29/2011	6.250	501,257	0	0	0	0	0	1,048,124	12/31/2014
A7013007		WEATHERFORD	TX		04/05/2007	6.125	486,685	0	0	0	0	0	820,590	12/31/2014
A8111401		WEATHERFORD	TX		01/22/2009	7.250	673,227	0	0	0	0	0	1,487,160	12/31/2014
B0082501		WEATHERFORD	TX		10/28/2010	4.250	584,948	0	0	0	0	0	937,248	12/31/2014
A7022006		WEBSTER	TX		05/09/2007	6.250	435,729	0	0	0	0	0	801,210	12/31/2014
B2050701	CF	WEBSTER	TX		08/01/2012	4.750	4,114,769	0	0	0	0	0	7,088,627	12/31/2014
B3092501		WEBSTER	TX		11/25/2013	4.875	1,067,967	0	0	0	0	0	1,478,142	12/31/2014
B0041501		WESLACO	TX		06/04/2010	4.000	1,248,752	0	0	0	0	0	2,447,126	12/31/2014
B2122002		WESLACO	TX		03/08/2013	4.875	1,155,059	0	0	0	0	0	2,934,030	12/31/2014
A6120401		WESTWORTH VILLAGE	TX		02/27/2007	6.000	1,961,715	0	0	0	0	0	2,055,810	12/31/2014
A4091701		WHITE SETTLEMENT	TX		11/22/2004	5.000	401,129	0	0	0	0	0	873,000	12/31/2014
A6030904		WHITE SETTLEMENT	TX		12/31/2006	6.250	402,206	0	0	0	0	0	513,825	12/31/2014
A8030701		WICHITA FALLS	TX		05/19/2008	6.625	219,366	0	0	0	0	0	317,975	12/31/2014
B2091305		WICHITA FALLS	TX		12/19/2012	5.375	335,559	0	0	0	0	0	537,642	12/31/2014
B4022401		WICHITA FALLS	TX		05/30/2014	4.500	1,197,647	0	0	0	0	0	1,736,040	12/31/2014
B5022301		WICHITA FALLS	TX		03/24/2015	4.375	4,405,259	0	0	0	0	0	5,965,440	03/24/2015
A2051307	CF	AMERICAN FORK	UT		08/01/2002	5.000	1,564,455	0	0	0	0	0	2,963,000	12/31/2014
A8042101		AMERICAN FORK	UT		07/11/2008	6.625	530,609	0	0	0	0	0	763,654	12/31/2014
B2052201		AMERICAN FORK	UT		08/23/2012	4.750	851,321	0	0	0	0	0	1,361,581	12/31/2014
A7111901		BOUNTIFUL	UT		01/14/2008	6.500	196,371	0	0	0	0	0	326,426	12/31/2014
A9111702		BOUNTIFUL	UT		01/15/2010	7.750	362,274	0	0	0	0	0	770,308	12/31/2014
B5042201		BRIGHAM CITY	UT		07/16/2015	3.875	955,531	0	0	0	0	0	1,309,952	07/16/2015
B4121503		CEDAR CITY	UT		01/30/2015	5.250	579,680	0	0	0	0	0	840,576	01/30/2015
A8052902		CENTERVILLE	UT		08/27/2008	6.625	237,575	0	0	0	0	0	473,790	12/31/2014
A2090605		CLEARFIELD	UT		11/25/2002	6.625	95,365	0	0	0	0	0	853,230	12/31/2014
A3071802		CLEARFIELD	UT		10/03/2003	6.125	176,604	0	0	0	0	0	1,115,000	12/31/2014
A7082802		CLEARFIELD	UT		10/26/2007	6.625	294,945	0	0	0	0	0	296,514	12/31/2014
A9113007		CLEARFIELD	UT		02/11/2010	7.375	292,684	0	0	0	0	0	568,260	12/31/2014
B5031203		CLEARFIELD	UT		04/28/2015	4.125	1,659,372	0	0	0	0	0	2,368,824	04/28/2015
B5050802		CLEARFIELD	UT		07/29/2015	4.375	637,830	0	0	0	0	0	866,192	07/29/2015
B5050804		CLEARFIELD	UT		07/29/2015	4.375	1,201,908	0	0	0	0	0	2,123,168	07/29/2015
A8090405		CLINTON	UT		11/12/2008	4.750	878,545	0	0	0	0	0	1,309,970	12/31/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B5042202		CLINTON	UT		07/01/2015	4.500	1,980,684	0	0	0	0	0	2,701,776	07/01/2015
A7121303		DRAPER	UT		03/13/2008	6.375	272,768	0	0	0	0	0	289,751	12/31/2014
A3011503		FARMINGTON	UT		03/14/2003	6.500	411,602	0	0	0	0	0	1,051,110	12/31/2014
A6120604		FARMINGTON	UT		02/15/2007	6.375	862,024	0	0	0	0	0	1,134,765	02/12/2015
A6101006		HEBER	UT		12/13/2006	6.250	42,730	0	0	0	0	0	603,900	12/31/2014
A3061101		HOLLADAY	UT		08/14/2003	6.250	140,190	0	0	0	0	0	608,850	12/31/2014
A6101202		HURRICANE	UT		12/28/2006	6.625	158,384	0	0	0	0	0	277,200	12/31/2014
A7120709		HYDE PARK	UT		02/21/2008	6.375	217,055	0	0	0	0	0	418,710	12/31/2014
A7120710		HYDE PARK	UT		02/21/2008	6.375	204,272	0	0	0	0	0	281,520	12/31/2014
A7120711		HYDE PARK	UT		02/21/2008	6.375	182,390	0	0	0	0	0	214,710	12/31/2014
A6101005		KAYSVILLE	UT		12/28/2006	6.250	687,944	0	0	0	0	0	1,199,220	12/31/2014
A6101107		KAYSVILLE	UT		12/13/2006	6.625	406,542	0	0	0	0	0	1,178,760	12/31/2014
A7102303		KAYSVILLE	UT		01/17/2008	6.125	126,002	0	0	0	0	0	320,703	12/31/2014
A6030703		LAYTON	UT		12/31/2006	6.250	321,801	0	0	0	0	0	408,510	12/31/2014
A6042104		LAYTON	UT		12/31/2006	6.250	239,499	0	0	0	0	0	333,708	12/31/2014
A7072608		LAYTON	UT		10/03/2007	6.500	199,727	0	0	0	0	0	229,408	12/31/2014
A8052903		LAYTON	UT		08/22/2008	6.500	236,858	0	0	0	0	0	337,110	12/31/2014
B2021302		LAYTON	UT		03/28/2012	5.250	918,927	0	0	0	0	0	1,713,245	12/31/2014
A6013103		LEHI	UT		12/31/2006	6.125	147,539	0	0	0	0	0	322,004	12/31/2014
B1112502		LEHI	UT		02/29/2012	5.000	909,899	0	0	0	0	0	1,270,016	12/31/2014
A5041502		LINDON	UT		06/30/2005	6.125	262,416	0	0	0	0	0	311,100	12/31/2014
A7120418		LINDON	UT		03/27/2008	6.125	340,262	0	0	0	0	0	335,789	12/31/2014
A8021301		LINDON	UT		04/15/2008	6.375	311,774	0	0	0	0	0	306,658	12/31/2014
A6032302		LOGAN	UT		12/31/2006	6.375	192,120	0	0	0	0	0	342,720	12/31/2014
A7091001		LOGAN	UT		11/20/2007	6.625	214,930	0	0	0	0	0	230,449	12/31/2014
A7122103		LOGAN	UT		03/12/2008	6.250	388,274	0	0	0	0	0	525,428	12/31/2014
A8081905		LOGAN	UT		10/24/2008	6.625	403,790	0	0	0	0	0	526,064	12/31/2014
B0071503		LOGAN	UT		09/29/2010	6.500	722,655	0	0	0	0	0	994,000	12/31/2014
B3062104		LOGAN	UT		09/30/2013	5.000	1,373,744	0	0	0	0	0	2,885,036	12/31/2014
A4072602		MIDVALE	UT		09/30/2004	6.375	298,929	0	0	0	0	0	1,872,000	12/31/2014
A7122003		MIDVALE	UT		02/08/2008	7.000	661,785	0	0	0	0	0	603,952	12/31/2014
B1083010		MIDVALE	UT		01/31/2012	6.000	631,030	0	0	0	0	0	934,472	12/31/2014
A4030915		MONTICELLO	UT		06/30/2004	5.625	324,891	0	0	0	0	0	2,500,000	12/31/2014
B3070806		MURRAY	UT		10/02/2013	5.000	385,922	0	0	0	0	0	437,520	12/31/2014
B3103004		MURRAY	UT		12/17/2013	4.875	1,024,038	0	0	0	0	0	1,596,126	12/31/2014
B4011002		MURRAY	UT		02/28/2014	5.000	567,144	0	0	0	0	0	1,593,440	12/31/2014
B4042804		MURRAY	UT		07/15/2014	4.000	820,358	0	0	0	0	0	1,457,974	12/31/2014
A7053003		NORTH SALT LAKE	UT		07/17/2007	6.250	191,553	0	0	0	0	0	257,759	12/31/2014
A7060701		NORTH SALT LAKE	UT		08/22/2007	6.750	465,845	0	0	0	0	0	471,240	12/31/2014
A7110601		NORTH SALT LAKE	UT		01/29/2008	6.375	174,164	0	0	0	0	0	317,062	12/31/2014
A8021405		NORTH SALT LAKE	UT		04/17/2008	6.000	477,352	0	0	0	0	0	1,072,132	12/31/2014
A6032803		OGDEN	UT		12/31/2006	6.500	88,861	0	0	0	0	0	136,032	12/31/2014
A6032804		OGDEN	UT		12/31/2006	6.375	139,785	0	0	0	0	0	183,371	12/31/2014
A7010302		OGDEN	UT		03/21/2007	5.000	422,598	0	0	0	0	0	643,620	12/31/2014
A7013104		OGDEN	UT		03/30/2007	6.125	189,119	0	0	0	0	0	65,280	12/31/2014
A7032211		OGDEN	UT		05/24/2007	5.250	228,967	0	0	0	0	0	400,350	12/31/2014
A7060705		OGDEN	UT		08/09/2007	4.625	219,265	0	0	0	0	0	338,130	12/31/2014
A8022017		OGDEN	UT		05/30/2008	6.250	213,297	0	0	0	0	0	158,661	12/31/2014
B3021101		OGDEN	UT		04/22/2013	4.125	985,555	0	0	0	0	0	1,844,411	12/31/2014
B5050509		OGDEN	UT		09/01/2015	4.375	817,098	0	0	0	0	0	1,266,640	09/01/2015
A5091505		OREM	UT		12/31/2006	6.000	232,159	0	0	0	0	0	507,450	12/31/2014
A7031503		OREM	UT		05/04/2007	6.250	318,782	0	0	0	0	0	360,570	12/31/2014
B3010801		OREM	UT		03/07/2013	5.000	507,589	0	0	0	0	0	1,359,662	12/31/2014
B4073102		OREM	UT		10/17/2014	4.625	385,908	0	0	0	0	0	542,655	12/31/2014
B5022003		OREM	UT		03/31/2015	4.125	1,023,912	0	0	0	0	0	1,400,360	03/31/2015
B5041407		OREM	UT		06/26/2015	4.125	1,198,252	0	0	0	0	0	1,776,015	06/26/2015
A5042002		PAYSON	UT		07/22/2005	6.250	315,531	0	0	0	0	0	608,000	12/31/2014
B3041904		PAYSON	UT		07/11/2013	4.375	272,390	0	0	0	0	0	544,608	12/31/2014
B3110605		PAYSON	UT		03/27/2014	5.125	5,029,943	0	0	0	0	0	9,045,696	12/31/2014
A6051204		PROVIDENCE	UT		12/31/2006	6.750	271,659	0	0	0	0	0	267,123	12/31/2014
A4060801		PROVO	UT		08/20/2004	7.250	613,134	0	0	0	0	0	1,566,000	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3052006		PROVO	UT		08/20/2013	4.375	641,280	0	0	0	0	0	1,052,676	12/31/2014
B3052007		PROVO	UT		08/20/2013	4.375	472,522	0	0	0	0	0	724,626	12/31/2014
B4111401		RICHFIELD	UT		04/01/2015	5.125	844,969	0	0	0	0	0	1,312,038	04/01/2015
A9092504		RIVERTON	UT		11/10/2009	4.250	387,440	0	0	0	0	0	642,447	12/31/2014
B1082204		RIVERTON	UT		09/30/2011	5.750	908,332	0	0	0	0	0	1,418,846	12/31/2014
A6032806		ROY	UT		12/31/2006	6.375	166,396	0	0	0	0	0	384,688	12/31/2014
A7082803		ROY	UT		10/26/2007	6.625	435,241	0	0	0	0	0	499,652	12/31/2014
A8081404		ROY	UT		10/27/2008	6.875	383,490	0	0	0	0	0	848,250	12/31/2014
A9111701		ROY	UT		01/22/2010	7.750	495,731	0	0	0	0	0	1,054,438	12/31/2014
A3030302		SALT LAKE CITY	UT		06/09/2003	6.500	142,275	0	0	0	0	0	734,910	12/31/2014
A3102901		SALT LAKE CITY	UT		01/09/2004	6.500	77,240	0	0	0	0	0	586,500	12/31/2014
A4042204		SALT LAKE CITY	UT		07/13/2004	6.250	288,254	0	0	0	0	0	1,323,000	12/31/2014
A5040402		SALT LAKE CITY	UT		05/31/2005	6.500	157,325	0	0	0	0	0	382,500	12/31/2014
A6071902		SALT LAKE CITY	UT		12/31/2006	6.500	613,720	0	0	0	0	0	955,103	12/31/2014
A6102704		SALT LAKE CITY	UT		01/22/2007	6.250	369,076	0	0	0	0	0	451,350	12/31/2014
A7040205		SALT LAKE CITY	UT		07/12/2007	5.000	194,176	0	0	0	0	0	282,209	12/31/2014
A7040206		SALT LAKE CITY	UT		07/12/2007	5.000	175,680	0	0	0	0	0	323,044	12/31/2014
A7071602		SALT LAKE CITY	UT		10/24/2007	6.625	386,578	0	0	0	0	0	566,238	12/31/2014
A7072606		SALT LAKE CITY	UT		10/10/2007	6.600	627,633	0	0	0	0	0	859,631	12/31/2014
A7100901		SALT LAKE CITY	UT		12/20/2007	6.250	299,658	0	0	0	0	0	2,117,520	12/31/2014
A7111902		SALT LAKE CITY	UT		01/24/2008	6.250	189,366	0	0	0	0	0	291,572	12/31/2014
A7112006		SALT LAKE CITY	UT		02/05/2008	6.375	565,872	0	0	0	0	0	1,402,719	12/31/2014
A8011703		SALT LAKE CITY	UT		04/18/2008	4.375	425,420	0	0	0	0	0	874,716	12/31/2014
A8021505		SALT LAKE CITY	UT		04/28/2008	4.375	392,523	0	0	0	0	0	564,800	12/31/2014
A8021902		SALT LAKE CITY	UT		05/07/2008	6.125	602,255	0	0	0	0	0	626,750	12/31/2014
A8022013		SALT LAKE CITY	UT		06/02/2008	4.250	352,306	0	0	0	0	0	638,801	12/31/2014
A8082206		SALT LAKE CITY	UT		10/27/2008	6.875	201,914	0	0	0	0	0	257,239	12/31/2014
A8082503		SALT LAKE CITY	UT		10/01/2008	6.750	388,062	0	0	0	0	0	2,428,184	12/31/2014
B1032504		SALT LAKE CITY	UT		07/29/2011	5.250	290,893	0	0	0	0	0	965,140	12/31/2014
B1110803		SALT LAKE CITY	UT		12/29/2011	5.625	552,152	0	0	0	0	0	1,225,818	12/31/2014
B2041203		SALT LAKE CITY	UT		06/22/2012	4.750	411,008	0	0	0	0	0	761,508	12/31/2014
B2110503		SALT LAKE CITY	UT		12/27/2012	5.125	307,206	0	0	0	0	0	616,896	12/31/2014
B3040102		SALT LAKE CITY	UT		06/13/2013	4.375	517,044	0	0	0	0	0	778,100	12/31/2014
B3052008		SALT LAKE CITY	UT		08/28/2013	4.625	811,681	0	0	0	0	0	1,444,878	12/31/2014
B3062403		SALT LAKE CITY	UT		08/28/2013	4.875	693,472	0	0	0	0	0	1,097,874	12/31/2014
B4030301		SALT LAKE CITY	UT		05/28/2014	4.125	245,970	0	0	0	0	0	1,400,970	12/31/2014
B4121804		SALT LAKE CITY	UT		05/11/2015	4.500	533,639	0	0	0	0	0	723,324	05/11/2015
B5051903		SALT LAKE CITY	UT		07/22/2015	4.500	2,048,986	0	0	0	0	0	2,793,280	07/22/2015
A4031003		SANDY	UT		06/04/2004	4.375	561,698	0	0	0	0	0	1,593,000	12/31/2014
A5030304		SANDY	UT		05/17/2005	4.250	157,811	0	0	0	0	0	551,310	12/31/2014
A7052304		SANDY	UT		08/07/2007	6.375	434,522	0	0	0	0	0	746,130	12/31/2014
A7092114		SANDY	UT		12/19/2007	6.375	343,767	0	0	0	0	0	353,430	12/31/2014
B1032505		SOUTH JORDAN	UT		05/25/2011	6.500	1,294,681	0	0	0	0	0	2,127,000	12/31/2014
B2032202		SOUTH JORDAN	UT		06/15/2012	5.375	827,496	0	0	0	0	0	1,144,638	12/31/2014
B3031311		SOUTH JORDAN	UT		05/30/2013	4.250	512,381	0	0	0	0	0	752,990	12/31/2014
B2031604		SPANISH FORK	UT		06/11/2012	5.250	977,939	0	0	0	0	0	1,327,590	12/31/2014
B2060102		SPRINGVILLE	UT		07/30/2012	5.000	1,005,986	0	0	0	0	0	1,244,208	12/31/2014
B5021901		SPRINGVILLE	UT		05/27/2015	4.625	3,223,339	0	0	0	0	0	4,878,186	05/27/2015
A5081901		ST GEORGE	UT		12/15/2005	6.500	443,053	0	0	0	0	0	446,250	12/31/2014
A7092502		ST GEORGE	UT		12/03/2007	6.625	311,305	0	0	0	0	0	683,283	12/31/2014
99042901		TAYLORSVILLE	UT		07/22/1999	7.625	311,128	0	0	0	0	0	284,000	12/31/2014
A3041501		TAYLORSVILLE	UT		07/11/2003	6.625	231,870	0	0	0	0	0	1,112,150	12/31/2014
A8082901		TAYLORSVILLE	UT		10/24/2008	6.500	218,186	0	0	0	0	0	372,792	12/31/2014
B1112302		TAYLORSVILLE	UT		02/07/2012	5.500	1,123,116	0	0	0	0	0	1,785,058	12/31/2014
B3062601		TAYLORSVILLE	UT		09/10/2013	4.875	483,450	0	0	0	0	0	722,038	12/31/2014
B5032503		TAYLORSVILLE	UT		07/10/2015	4.375	1,365,805	0	0	0	0	0	1,861,040	07/10/2015
A7052502		TOOELE	UT		08/15/2007	6.375	952,291	0	0	0	0	0	1,333,650	12/31/2014
A7102304		TOOELE	UT		04/30/2008	6.750	386,592	0	0	0	0	0	672,000	12/31/2014
B2062205	CF	VERNAL	UT		09/28/2012	4.625	2,750,876	0	0	0	0	0	4,826,007	12/31/2014
B2062206		VERNAL	UT		09/28/2012	4.625	941,075	0	0	0	0	0	1,559,669	12/31/2014
A8081403		WEST BOUNTIFUL	UT		10/27/2008	6.875	359,022	0	0	0	0	0	861,300	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A9120401		WEST BOUNTIFUL	UT		01/27/2010	7.500	1,405,046	0	0	0	0	0	2,838,594	12/31/2014
A6032807		WEST HAVEN	UT		12/31/2006	6.375	154,070	0	0	0	0	0	225,247	12/31/2014
A6100401		WEST JORDAN	UT		12/15/2006	6.500	279,298	0	0	0	0	0	553,740	12/31/2014
A7081008		WEST JORDAN	UT		10/25/2007	6.625	139,120	0	0	0	0	0	251,517	12/31/2014
B3051601		WEST JORDAN	UT		08/27/2013	4.375	500,948	0	0	0	0	0	834,705	12/31/2014
A6031002		WEST POINT	UT		08/04/2006	6.375	523,483	0	0	0	0	0	987,870	12/31/2014
A6101201		WEST VALLEY	UT		12/28/2006	6.250	592,648	0	0	0	0	0	881,760	12/31/2014
A7061204		WEST VALLEY	UT		07/31/2007	6.875	290,189	0	0	0	0	0	354,450	12/31/2014
B0121702		WEST VALLEY	UT		03/09/2011	6.125	999,338	0	0	0	0	0	2,395,000	12/31/2014
A3021404		WEST VALLEY CITY	UT		04/24/2003	4.375	842,991	0	0	0	0	0	1,596,903	12/31/2014
A30214043		WEST VALLEY CITY	UT		02/17/2009	4.375	1,161,792	0	0	0	0	0	2,200,818	12/31/2014
A6082104		WEST VALLEY CITY	UT		12/31/2006	6.375	346,580	0	0	0	0	0	395,250	12/31/2014
A7040506		WEST VALLEY CITY	UT		06/21/2007	6.375	701,782	0	0	0	0	0	957,780	12/31/2014
A7052104		WEST VALLEY CITY	UT		08/14/2007	5.250	887,212	0	0	0	0	0	858,330	12/31/2014
A7081007		WEST VALLEY CITY	UT		10/12/2007	6.625	176,009	0	0	0	0	0	261,921	12/31/2014
A8040202		WEST VALLEY CITY	UT		06/27/2008	4.250	493,624	0	0	0	0	0	1,453,959	12/31/2014
B3051602		WEST VALLEY CITY	UT		08/27/2013	4.375	452,577	0	0	0	0	0	1,051,218	12/31/2014
A4051402		WOODS CROSS	UT		08/05/2004	6.375	162,215	0	0	0	0	0	741,030	12/31/2014
A7091204		WOODS CROSS	UT		11/09/2007	6.375	253,651	0	0	0	0	0	282,469	12/31/2014
A7112002		WOODS CROSS	UT		01/10/2008	6.250	222,771	0	0	0	0	0	212,160	12/31/2014
B2062103		ANNANDALE	VA		09/28/2012	4.375	678,208	0	0	0	0	0	4,160,463	12/31/2014
A5091401		ASHLAND	VA		12/31/2006	5.750	221,745	0	0	0	0	0	442,680	12/31/2014
A6052201		ASHLAND	VA		08/07/2006	6.750	1,212,142	0	0	0	0	0	1,505,470	12/31/2014
B1031802		ASHLAND	VA		05/31/2011	5.500	333,871	0	0	0	0	0	439,132	12/31/2014
B0071606		CHANTILLY	VA		09/09/2010	6.024	1,941,160	0	0	0	0	0	3,699,102	12/31/2014
A3121704		CHESAPEAKE	VA		02/25/2004	6.125	383,162	0	0	0	0	0	998,580	12/31/2014
A4030901		CHESAPEAKE	VA		05/28/2004	4.250	427,394	0	0	0	0	0	1,086,000	12/31/2014
A8030505		CHESAPEAKE	VA		05/22/2008	6.300	463,231	0	0	0	0	0	799,000	12/31/2014
A8122302		CHESAPEAKE	VA		02/26/2009	4.500	514,622	0	0	0	0	0	1,088,090	12/31/2014
B2080902		CHESAPEAKE	VA		10/04/2012	4.875	504,075	0	0	0	0	0	877,908	12/31/2014
B3022703		CHESAPEAKE	VA		06/28/2013	4.250	991,934	0	0	0	0	0	2,717,925	12/31/2014
B3022706		CHESAPEAKE	VA		06/28/2013	4.250	2,152,507	0	0	0	0	0	5,170,800	12/31/2014
B3101506		CHESTER	VA		12/19/2013	5.500	1,260,835	0	0	0	0	0	1,879,680	12/31/2014
B2100503		CHILHOWIE	VA		03/19/2013	6.125	1,695,663	0	0	0	0	0	1,084,364	11/03/2015
A8081502		COLONIAL HEIGHTS	VA		10/20/2008	4.625	488,507	0	0	0	0	0	962,550	12/31/2014
B2041207		CULPEPER	VA		08/16/2012	5.250	267,881	0	0	0	0	0	681,187	12/31/2014
B3050903		CULPEPER	VA		07/24/2013	5.125	397,447	0	0	0	0	0	645,694	12/31/2014
B3050903-1		CULPEPER	VA		12/11/2014	5.125	245,218	0	0	0	0	0	398,382	12/31/2014
B2011801		FAIRFAX	VA		04/02/2012	5.125	256,949	0	0	0	0	0	1,316,800	12/31/2014
B4051203		FAIRFAX STATION	VA		07/30/2014	4.250	1,815,457	0	0	0	0	0	2,569,406	12/31/2014
B3021104		FALLS CHURCH	VA		04/11/2013	4.500	1,962,845	0	0	0	0	0	4,128,059	12/31/2014
A6053103		FREDERICKSBURG	VA		08/15/2006	6.500	982,229	0	0	0	0	0	3,322,000	12/31/2014
A6090501	CF	FREDERICKSBURG	VA		01/18/2007	6.625	1,611,878	0	0	0	0	0	3,403,540	12/31/2014
B4100303		FREDERICKSBURG	VA		12/29/2014	4.500	3,419,492	0	0	0	0	0	6,100,875	12/31/2014
B3102501		GLOUCESTER	VA		02/12/2014	4.250	571,401	0	0	0	0	0	1,559,584	12/31/2014
A7042701		GOOCHLAND	VA		07/02/2007	6.125	360,750	0	0	0	0	0	443,471	12/31/2014
A4050701		GRAFTON	VA		08/04/2004	6.375	612,406	0	0	0	0	0	2,063,000	12/31/2014
B2091202		HAMPTON	VA		12/20/2012	5.375	1,342,316	0	0	0	0	0	2,278,374	12/31/2014
B3022705	CF	HAMPTON	VA		06/28/2013	4.500	1,906,235	0	0	0	0	0	3,451,850	12/31/2014
A6020101		HARRISONBURG	VA		04/25/2006	6.250	734,956	0	0	0	0	0	1,232,670	12/31/2014
B3101505		HENRICO	VA		05/19/2014	5.500	1,317,831	0	0	0	0	0	2,279,700	12/31/2014
A7022603		KING GEORGE	VA		05/24/2007	6.500	2,087,883	0	0	0	0	0	2,428,620	12/31/2014
A2092701		LEESBURG	VA		12/16/2002	6.500	297,126	0	0	0	0	0	784,890	12/31/2014
A7030805		LEESBURG	VA		05/18/2007	6.250	456,469	0	0	0	0	0	461,550	12/31/2014
B4052201		LEESBURG	VA		09/12/2014	4.500	141,819	0	0	0	0	0	197,652	12/31/2014
B2021301		LORTON	VA		05/03/2012	5.375	758,093	0	0	0	0	0	1,067,927	12/31/2014
A6062104		MANASSAS	VA		12/12/2006	6.750	3,728,121	0	0	0	0	0	6,966,090	12/31/2014
A6020202		MANASSAS PARK	VA		12/31/2006	6.000	192,985	0	0	0	0	0	756,840	12/31/2014
A6122101		MIDLOTHIAN	VA		03/07/2007	6.000	409,866	0	0	0	0	0	773,670	12/31/2014
B0040507		MIDLOTHIAN	VA		07/21/2010	4.125	154,014	0	0	0	0	0	252,264	12/31/2014
A4071601		NEWPORT NEWS	VA		11/01/2004	6.125	780,115	0	0	0	0	0	2,459,220	12/31/2014

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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		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
A8050602		NEWPORT NEWS	VA		07/22/2008	6.750	578,604	0	0	0	0	0	1,278,652	12/31/2014
A6091301		NORFOLK	VA		11/29/2006	6.500	206,858	0	0	0	0	0	282,093	12/31/2014
A6091301A		NORFOLK	VA		08/07/2014	6.500	19,775	0	0	0	0	0	26,967	12/31/2014
A8120503		NORFOLK	VA		01/28/2009	5.000	1,015,622	0	0	0	0	0	1,988,312	12/31/2014
B3041801		NORFOLK	VA		06/27/2013	4.875	790,182	0	0	0	0	0	1,129,455	12/31/2014
B3081503		NORFOLK	VA		12/05/2013	4.125	356,733	0	0	0	0	0	444,822	12/31/2014
A8021402		PETERSBURG	VA		04/30/2008	6.125	652,777	0	0	0	0	0	934,799	12/31/2014
A7110902		PORTSMOUTH	VA		01/25/2008	6.375	352,716	0	0	0	0	0	492,890	12/31/2014
B1092901	CF	PRINCE GEORGE	VA		12/14/2011	5.875	1,747,320	0	0	0	0	0	2,385,790	12/31/2014
A8013101		QUINTON	VA		04/30/2008	6.000	834,209	0	0	0	0	0	1,184,800	09/02/2015
A3042204		RICHMOND	VA		07/01/2003	6.250	183,576	0	0	0	0	0	1,346,000	12/31/2014
A3051905		RICHMOND	VA		12/31/2006	6.125	599,179	0	0	0	0	0	1,397,910	12/31/2014
A4082401		RICHMOND	VA		11/05/2004	6.375	888,378	0	0	0	0	0	2,085,000	12/31/2014
A5032402		RICHMOND	VA		06/17/2005	6.000	1,571,212	0	0	0	0	0	2,218,000	12/31/2014
A5110402		RICHMOND	VA		12/31/2006	6.750	218,022	0	0	0	0	0	275,755	12/31/2014
A51104023		RICHMOND	VA		12/30/2008	6.750	21,587	0	0	0	0	0	27,304	12/31/2014
A5122701		RICHMOND	VA		12/31/2006	6.125	309,662	0	0	0	0	0	387,090	12/31/2014
A6013101		RICHMOND	VA		12/31/2006	6.250	897,438	0	0	0	0	0	1,397,759	12/31/2014
A60131013		RICHMOND	VA		11/21/2008	6.375	824,994	0	0	0	0	0	1,284,929	12/31/2014
A6090503		RICHMOND	VA		12/31/2006	6.000	390,922	0	0	0	0	0	428,400	12/31/2014
A6102502		RICHMOND	VA		01/10/2007	6.625	254,041	0	0	0	0	0	449,820	12/31/2014
A7081603		RICHMOND	VA		10/26/2007	6.500	426,944	0	0	0	0	0	853,440	12/31/2014
A8011801		RICHMOND	VA		03/27/2008	6.250	618,670	0	0	0	0	0	895,050	12/31/2014
B1012606		RICHMOND	VA		05/31/2011	6.250	1,370,462	0	0	0	0	0	2,234,000	12/31/2014
B1020801		RICHMOND	VA		04/20/2011	6.000	1,395,197	0	0	0	0	0	3,502,680	12/31/2014
B1031005		RICHMOND	VA		05/26/2011	5.625	429,257	0	0	0	0	0	611,292	12/31/2014
B1082602		RICHMOND	VA		11/08/2011	6.000	1,600,794	0	0	0	0	0	2,468,774	12/31/2014
B3101603		RICHMOND	VA		01/21/2014	5.125	1,011,882	0	0	0	0	0	1,635,915	12/31/2014
B5032405		RICHMOND	VA		05/20/2015	4.125	6,893,875	0	0	0	0	0	9,341,306	05/20/2015
B5061102		RICHMOND	VA		09/03/2015	7.000	865,272	0	0	0	0	0	2,006,000	09/03/2015
A7110107		ROANOKE	VA		01/17/2008	6.125	265,434	0	0	0	0	0	729,300	12/31/2014
B5010501		STAFFORD	VA		03/31/2015	3.750	856,795	0	0	0	0	0	1,348,880	03/31/2015
W5042201		STAFFORD	VA		05/29/2015	6.000	4,000,000	0	0	0	0	0	14,195,000	05/29/2015
A2112002		STERLING	VA		04/30/2003	4.500	414,677	0	0	0	0	0	1,311,720	12/31/2014
A3050606		STERLING	VA		08/13/2003	7.250	1,318,984	0	0	0	0	0	3,903,000	12/31/2014
A3050607		STERLING	VA		08/13/2003	7.250	477,188	0	0	0	0	0	1,181,000	12/31/2014
B0042704		SUFFOLK	VA		06/29/2010	4.000	725,082	0	0	0	0	0	1,867,140	12/31/2014
A7022803		TROY	VA		04/10/2007	6.625	311,258	0	0	0	0	0	625,770	12/31/2014
A3050608		VIENNA	VA		08/13/2003	7.250	491,667	0	0	0	0	0	1,196,000	12/31/2014
B3050902	CF	VIENNA	VA		07/19/2013	5.125	1,914,971	0	0	0	0	0	2,853,704	12/31/2014
A4081103		VIRGINIA BEACH	VA		10/28/2004	6.125	744,040	0	0	0	0	0	2,660,670	12/31/2014
A4093004		VIRGINIA BEACH	VA		01/31/2005	5.875	378,851	0	0	0	0	0	902,000	12/31/2014
A5060203		VIRGINIA BEACH	VA		08/12/2005	5.250	268,311	0	0	0	0	0	984,300	12/31/2014
A5100502		VIRGINIA BEACH	VA		12/31/2006	6.125	276,005	0	0	0	0	0	365,670	12/31/2014
A5121901		VIRGINIA BEACH	VA		12/31/2006	6.250	193,683	0	0	0	0	0	313,140	12/31/2014
A6081702		VIRGINIA BEACH	VA		12/31/2006	6.625	223,378	0	0	0	0	0	364,140	12/31/2014
A6101102		VIRGINIA BEACH	VA		12/20/2006	6.375	645,928	0	0	0	0	0	1,376,760	12/31/2014
A7011103		VIRGINIA BEACH	VA		04/06/2007	6.500	730,505	0	0	0	0	0	1,359,150	12/31/2014
A7011104		VIRGINIA BEACH	VA		04/06/2007	6.500	605,689	0	0	0	0	0	1,106,700	12/31/2014
B2050101		VIRGINIA BEACH	VA		07/19/2012	5.250	1,212,106	0	0	0	0	0	1,805,776	12/31/2014
B4040205		VIRGINIA BEACH	VA		07/01/2014	5.125	1,088,658	0	0	0	0	0	1,953,926	12/31/2014
B4102801		VIRGINIA BEACH	VA		01/23/2015	4.500	616,996	0	0	0	0	0	893,904	01/23/2015
A7083102		WAYNESBORO	VA		10/31/2007	6.375	476,574	0	0	0	0	0	999,564	12/31/2014
A7082103		WILLIAMSBURG	VA		11/27/2007	6.500	276,709	0	0	0	0	0	726,980	12/31/2014
B2122703		WILLIAMSBURG	VA		03/29/2013	4.750	904,240	0	0	0	0	0	1,372,451	12/31/2014
B3102201		WINCHESTER	VA		12/04/2013	5.500	817,060	0	0	0	0	0	1,152,906	12/31/2014
A9042801		WOODBRIDGE	VA		07/20/2009	6.875	503,667	0	0	0	0	0	1,270,608	12/31/2014
B1060603	CF	ZION CROSSROADS	VA		08/11/2011	6.125	1,862,596	0	0	0	0	0	3,073,114	12/31/2014
A4031205		ABERDEEN	WA		05/13/2004	5.875	1,079,832	0	0	0	0	0	3,378,000	12/31/2014
A9042201		ALGONA	WA		06/12/2009	7.250	2,691,019	0	0	0	0	0	4,599,540	12/31/2014
A3031909		ARLINGTON	WA		06/12/2003	4.000	428,654	0	0	0	0	0	3,923,250	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B4082607		ARLINGTON	WA		10/31/2014	3.750	1,343,185	0	0	0	0	0	1,784,670	12/31/2014
B4082608		ARLINGTON	WA		10/31/2014	4.375	3,074,633	0	0	0	0	0	4,303,575	12/31/2014
A9101604		AUBURN	WA		12/30/2009	4.250	863,101	0	0	0	0	0	2,327,375	12/31/2014
B0060703		AUBURN	WA		08/18/2010	6.375	933,937	0	0	0	0	0	1,919,403	12/31/2014
B3042605		AUBURN	WA		09/11/2013	5.625	382,953	0	0	0	0	0	1,052,562	12/31/2014
B2010502		BATTLE GROUND	WA		03/15/2012	5.375	846,583	0	0	0	0	0	1,233,887	12/31/2014
A3040701		BELLEVUE	WA		06/20/2003	6.375	301,650	0	0	0	0	0	3,287,000	12/31/2014
B2060808		BELLEVUE	WA		08/10/2012	4.500	769,518	0	0	0	0	0	1,457,534	12/31/2014
B3060301		BELLEVUE	WA		10/18/2013	4.625	694,414	0	0	0	0	0	954,567	12/31/2014
B5020401		BELLEVUE	WA		05/06/2015	4.375	1,131,734	0	0	0	0	0	3,584,574	05/06/2015
A6013001		BELLINGHAM	WA		12/31/2006	6.250	237,886	0	0	0	0	0	526,830	12/31/2014
A9030602		BELLINGHAM	WA		04/29/2009	4.375	529,094	0	0	0	0	0	854,076	12/31/2014
B1080103		BELLINGHAM	WA		10/13/2011	5.875	823,301	0	0	0	0	0	935,652	12/31/2014
B1080104		BELLINGHAM	WA		10/13/2011	5.875	1,276,233	0	0	0	0	0	1,521,674	12/31/2014
B1080105		BELLINGHAM	WA		10/13/2011	5.875	1,594,388	0	0	0	0	0	2,484,108	12/31/2014
A3082202		BOTHELL	WA		11/07/2003	6.875	235,509	0	0	0	0	0	590,580	12/31/2014
A4041602		BOTHELL	WA		07/06/2004	6.125	196,082	0	0	0	0	0	564,060	12/31/2014
B1040109		BOTHELL	WA		06/14/2011	6.750	1,942,582	0	0	0	0	0	4,117,480	12/31/2014
B2052301	CF	BOTHELL	WA		07/20/2012	4.625	1,959,030	0	0	0	0	0	3,669,512	12/31/2014
B4061103		BOTHELL	WA		07/30/2014	4.875	5,470,065	0	0	0	0	0	7,913,272	12/31/2014
B2040401		BREMERTON	WA		06/29/2012	5.500	266,310	0	0	0	0	0	389,070	12/31/2014
B2051706		BREMERTON	WA		07/31/2012	5.000	298,516	0	0	0	0	0	1,365,924	12/31/2014
B2051707		BREMERTON	WA		07/31/2012	5.000	617,918	0	0	0	0	0	2,450,420	12/31/2014
A3012902		BURIEN	WA		04/08/2003	6.625	67,696	0	0	0	0	0	442,170	12/31/2014
A7032303		BURIEN	WA		06/06/2007	6.250	998,836	0	0	0	0	0	1,303,050	12/31/2014
B1031104		BURIEN	WA		05/26/2011	6.250	417,116	0	0	0	0	0	680,049	12/31/2014
B1031603		BURIEN	WA		05/26/2011	6.250	356,385	0	0	0	0	0	656,019	12/31/2014
B2041202		BURIEN	WA		06/21/2012	5.250	683,178	0	0	0	0	0	2,823,876	12/31/2014
B3020703	CF	BURIEN	WA		04/26/2013	4.875	1,757,549	0	0	0	0	0	2,745,394	12/31/2014
A9021905		BURLINGTON	WA		04/15/2009	6.875	561,233	0	0	0	0	0	1,034,350	12/31/2014
A9060801		BURLINGTON	WA		07/31/2009	8.375	902,599	0	0	0	0	0	1,701,487	12/31/2014
A90608013		BURLINGTON	WA		07/30/2010	8.375	158,812	0	0	0	0	0	299,375	12/31/2014
B1082503		BURLINGTON	WA		12/20/2011	5.500	1,210,973	0	0	0	0	0	1,791,788	12/31/2014
B0011102		CENTRALIA	WA		03/18/2010	7.550	1,034,187	0	0	0	0	0	2,499,442	12/31/2014
A7101001		EDGEWOOD	WA		12/18/2007	6.500	249,658	0	0	0	0	0	367,521	12/31/2014
B0120811		EDMONDS	WA		03/01/2011	6.625	304,284	0	0	0	0	0	566,272	12/31/2014
B2120604		EDMONDS	WA		02/27/2013	4.500	1,801,366	0	0	0	0	0	3,068,305	12/31/2014
A5022804		EVERETT	WA		05/06/2005	5.875	1,507,598	0	0	0	0	0	1,626,000	12/31/2014
A7112001		EVERETT	WA		01/10/2008	6.250	259,710	0	0	0	0	0	444,251	12/31/2014
A9050801		EVERETT	WA		07/01/2009	4.125	1,647,967	0	0	0	0	0	3,236,005	12/31/2014
A9111101		EVERETT	WA		01/29/2010	4.250	1,566,399	0	0	0	0	0	1,894,788	12/31/2014
B0020503		EVERETT	WA		03/31/2010	7.250	273,097	0	0	0	0	0	469,942	12/31/2014
B1020302		EVERETT	WA		03/31/2011	5.375	1,054,786	0	0	0	0	0	1,403,520	12/31/2014
B1082501		EVERETT	WA		12/20/2011	5.500	454,096	0	0	0	0	0	618,412	12/31/2014
B2011603		EVERETT	WA		03/06/2012	5.250	525,621	0	0	0	0	0	819,135	12/31/2014
B2061302	CF	EVERETT	WA		09/10/2012	4.500	2,094,848	0	0	0	0	0	3,528,841	12/31/2014
B3013010		EVERETT	WA		05/01/2013	4.750	691,288	0	0	0	0	0	1,717,242	12/31/2014
B3022101		EVERETT	WA		05/21/2013	5.000	1,292,478	0	0	0	0	0	2,174,035	12/31/2014
B3031906		EVERETT	WA		05/31/2013	4.375	771,592	0	0	0	0	0	1,761,624	12/31/2014
B3050302		EVERETT	WA		07/26/2013	4.375	1,066,946	0	0	0	0	0	2,256,200	12/31/2014
B1092902		FEDERAL WAY	WA		11/16/2011	5.750	787,721	0	0	0	0	0	1,657,876	12/31/2014
B2040402		FEDERAL WAY	WA		06/29/2012	5.500	290,294	0	0	0	0	0	534,006	12/31/2014
B2121206		FEDERAL WAY	WA		02/15/2013	4.750	588,932	0	0	0	0	0	870,614	12/31/2014
B3032001		FEDERAL WAY	WA		06/28/2013	4.500	535,458	0	0	0	0	0	1,091,975	12/31/2014
B3041201		FEDERAL WAY	WA		06/27/2013	4.250	497,094	0	0	0	0	0	819,660	12/31/2014
B3042606		FEDERAL WAY	WA		09/04/2013	5.625	237,541	0	0	0	0	0	706,230	12/31/2014
B3042607		FEDERAL WAY	WA		08/28/2013	5.625	916,014	0	0	0	0	0	1,855,000	12/31/2014
B4111701		FERNDALE	WA		01/21/2015	5.125	1,230,335	0	0	0	0	0	1,691,184	01/21/2015
B4072802		FIFE	WA		09/22/2014	4.750	709,769	0	0	0	0	0	1,642,732	12/31/2014
A3080601		KENNEWICK	WA		10/27/2003	6.500	120,366	0	0	0	0	0	570,000	12/31/2014
B3031905		KENNEWICK	WA		07/17/2013	4.375	1,398,084	0	0	0	0	0	2,233,638	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
A4042420		KENT	WA		07/01/2004	6.750	545,501	0	0	0	0	0	927,304	12/31/2014
A4042420-1		KENT	WA		04/29/2014	4.250	173,359	0	0	0	0	0	294,696	12/31/2014
A6062101		KENT	WA		09/08/2006	6.625	583,203	0	0	0	0	0	965,940	12/31/2014
A7012401		KENT	WA		04/10/2007	6.250	626,919	0	0	0	0	0	718,080	12/31/2014
B0071603		KENT	WA		09/20/2010	6.125	502,346	0	0	0	0	0	834,400	12/31/2014
B1072203		KENT	WA		09/26/2011	5.625	1,280,483	0	0	0	0	0	1,856,060	12/31/2014
B2070202		KENT	WA		11/01/2012	4.625	965,111	0	0	0	0	0	1,538,320	12/31/2014
B2112001		KENT	WA		02/19/2013	5.750	782,422	0	0	0	0	0	1,209,000	12/31/2014
B2121205		KENT	WA		02/15/2013	4.750	418,218	0	0	0	0	0	677,002	12/31/2014
B3013007	CF	KENT	WA		06/14/2013	4.500	6,193,484	0	0	0	0	0	12,189,975	12/31/2014
B5021704		KENT	WA		05/06/2015	4.000	520,999	0	0	0	0	0	720,708	05/06/2015
B5040303		KENT	WA		06/29/2015	4.125	2,338,840	0	0	0	0	0	3,902,704	06/29/2015
A8011602		KINGSTON	WA		03/18/2008	6.000	586,101	0	0	0	0	0	1,274,286	12/31/2014
B2051708		KINGSTON	WA		07/31/2012	5.000	555,234	0	0	0	0	0	2,662,296	12/31/2014
A7012303		KIRKLAND	WA		05/14/2007	6.125	273,044	0	0	0	0	0	686,970	12/31/2014
A7012602		KIRKLAND	WA		04/17/2007	6.250	288,231	0	0	0	0	0	561,000	12/31/2014
B0050702		KIRKLAND	WA		07/09/2010	4.250	287,607	0	0	0	0	0	644,736	12/31/2014
B0060902	CF	KIRKLAND	WA		07/15/2010	6.250	1,940,541	0	0	0	0	0	3,888,216	12/31/2014
B0120806		KIRKLAND	WA		01/21/2011	6.000	1,923,206	0	0	0	0	0	4,226,000	12/31/2014
B1052505		KIRKLAND	WA		07/29/2011	5.875	2,150,606	0	0	0	0	0	3,131,744	12/31/2014
B2020901		KIRKLAND	WA		05/14/2012	4.875	370,384	0	0	0	0	0	595,238	12/31/2014
B2062905		KIRKLAND	WA		08/28/2012	4.750	709,418	0	0	0	0	0	1,260,077	12/31/2014
B2122108		KIRKLAND	WA		04/12/2013	4.875	1,491,684	0	0	0	0	0	2,197,473	12/31/2014
A8070201		LACEY	WA		09/23/2008	5.000	1,120,770	0	0	0	0	0	1,087,830	12/31/2014
B1070612		LACEY	WA		10/11/2011	6.500	869,769	0	0	0	0	0	1,390,000	12/31/2014
A5121502		LAKEWOOD	WA		12/31/2006	6.500	149,840	0	0	0	0	0	303,960	12/31/2014
A4010503		LIBERTY LAKE	WA		04/22/2004	4.375	1,353,665	0	0	0	0	0	3,704,000	12/31/2014
A3050905		LYNNWOOD	WA		12/31/2006	4.125	374,359	0	0	0	0	0	1,379,040	12/31/2014
A5121301		LYNNWOOD	WA		02/06/2006	6.125	269,149	0	0	0	0	0	700,230	12/31/2014
A6113003		LYNNWOOD	WA		02/01/2007	6.125	200,079	0	0	0	0	0	536,520	12/31/2014
A9031202		LYNNWOOD	WA		05/21/2009	7.250	4,058,259	0	0	0	0	0	9,231,385	12/31/2014
B1083102		LYNNWOOD	WA		10/31/2011	5.625	454,430	0	0	0	0	0	723,404	12/31/2014
B2011601		LYNNWOOD	WA		03/30/2012	4.875	1,610,384	0	0	0	0	0	2,425,502	12/31/2014
B2021704		LYNNWOOD	WA		03/30/2012	4.875	1,098,006	0	0	0	0	0	1,990,012	12/31/2014
B2121204	CF	MARYSVILLE	WA		02/15/2013	4.750	1,671,818	0	0	0	0	0	2,849,048	12/31/2014
B3121702		MERCER ISLAND	WA		02/12/2014	4.500	488,881	0	0	0	0	0	636,548	12/31/2014
B0031101	CF	MONROE	WA		04/15/2010	6.750	1,865,188	0	0	0	0	0	3,505,172	12/31/2014
B2100206	CF	MONROE	WA		12/12/2012	4.750	2,002,139	0	0	0	0	0	3,525,732	12/31/2014
B4082003		MT VERNON	WA		11/14/2014	4.500	2,277,717	0	0	0	0	0	2,965,104	12/31/2014
B2121704		MUKILTEO	WA		02/11/2013	4.375	2,129,175	0	0	0	0	0	2,999,066	12/31/2014
B3031811		MUKILTEO	WA		06/19/2013	4.500	1,092,139	0	0	0	0	0	1,457,775	12/31/2014
B5031803		MUKILTEO	WA		04/24/2015	4.375	1,897,341	0	0	0	0	0	2,935,398	04/24/2015
A2090504		OAK HARBOR	WA		12/16/2002	6.625	440,135	0	0	0	0	0	1,037,400	12/31/2014
B4061603		OAK HARBOR	WA		09/16/2014	4.375	489,056	0	0	0	0	0	675,584	12/31/2014
B4120804		OAK HARBOR	WA		02/02/2015	4.500	514,836	0	0	0	0	0	711,140	02/02/2015
A8092903		OLYMPIA	WA		11/19/2008	4.250	832,836	0	0	0	0	0	2,181,960	12/31/2014
B1110701		OLYMPIA	WA		02/03/2012	5.750	3,670,730	0	0	0	0	0	4,938,450	12/31/2014
B2070201		OLYMPIA	WA		08/31/2012	4.500	732,876	0	0	0	0	0	1,800,903	12/31/2014
B2102308		OLYMPIA	WA		12/31/2012	4.750	530,558	0	0	0	0	0	782,544	12/31/2014
A6011202		PASCO	WA		12/31/2006	5.875	17,154	0	0	0	0	0	1,541,730	12/31/2014
B3073102		PASCO	WA		10/09/2013	4.625	429,878	0	0	0	0	0	1,068,980	12/31/2014
A8020807		PORT ANGELES	WA		06/03/2008	6.375	741,688	0	0	0	0	0	678,249	12/31/2014
B2112002		PORT ORCHARD	WA		02/19/2013	5.250	906,553	0	0	0	0	0	1,463,631	12/31/2014
B3032707		PORT ORCHARD	WA		05/23/2013	4.375	752,310	0	0	0	0	0	1,093,163	12/31/2014
B2092103		POULSBO	WA		11/08/2012	4.625	645,574	0	0	0	0	0	901,670	12/31/2014
B5030504		POULSBO	WA		06/01/2015	4.125	1,255,923	0	0	0	0	0	1,733,313	06/01/2015
A4040103		PUYALLUP	WA		06/23/2004	4.125	802,919	0	0	0	0	0	2,222,000	12/31/2014
A8011806		PUYALLUP	WA		04/22/2008	4.750	2,451,687	0	0	0	0	0	2,812,303	12/31/2014
A9110502		PUYALLUP	WA		12/31/2009	6.660	1,369,604	0	0	0	0	0	1,680,000	12/31/2014
B2040403		PUYALLUP	WA		06/29/2012	5.500	287,621	0	0	0	0	0	453,222	12/31/2014
B3041705		PUYALLUP	WA		06/03/2013	4.375	578,290	0	0	0	0	0	828,780	12/31/2014

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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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B3050303		PUYALLUP	WA		07/26/2013	4.375	1,324,506	0	0	0	0	0	2,102,934	12/31/2014
B3051606		PUYALLUP	WA		08/12/2013	4.500	687,060	0	0	0	0	0	1,446,360	12/31/2014
B4071101		PUYALLUP	WA		10/08/2014	4.375	635,065	0	0	0	0	0	903,030	12/31/2014
A3061907		REDMOND	WA		08/29/2003	5.750	226,449	0	0	0	0	0	1,404,520	12/31/2014
A3112604		REDMOND	WA		02/05/2004	6.500	207,644	0	0	0	0	0	874,000	12/31/2014
A4050606		RENTON	WA		08/10/2004	6.000	282,040	0	0	0	0	0	1,838,550	12/31/2014
A7042301		RENTON	WA		07/17/2007	6.625	251,048	0	0	0	0	0	498,780	12/31/2014
B0081102		RENTON	WA		10/27/2010	7.000	1,096,234	0	0	0	0	0	1,951,000	12/31/2014
B3010804		RENTON	WA		03/13/2013	4.750	409,893	0	0	0	0	0	1,282,929	12/31/2014
B3042609		RENTON	WA		09/05/2013	5.625	518,301	0	0	0	0	0	1,605,576	12/31/2014
A6081501		RICHLAND	WA		09/22/2006	5.500	2,398,805	0	0	0	0	0	3,156,655	12/31/2014
A8050905		RICHLAND	WA		07/31/2008	4.250	678,980	0	0	0	0	0	940,582	12/31/2014
A80509053		RICHLAND	WA		03/31/2010	4.250	372,263	0	0	0	0	0	515,692	12/31/2014
A2092502		SEATTLE	WA		11/21/2002	6.500	217,577	0	0	0	0	0	1,082,220	12/31/2014
A3011302		SEATTLE	WA		04/01/2003	6.500	39,709	0	0	0	0	0	127,650	12/31/2014
A3061906		SEATTLE	WA		08/29/2003	6.000	497,141	0	0	0	0	0	1,989,000	12/31/2014
A3081203		SEATTLE	WA		10/29/2003	7.000	423,112	0	0	0	0	0	1,901,000	12/31/2014
A5081501		SEATTLE	WA		12/31/2006	4.250	375,122	0	0	0	0	0	983,280	12/31/2014
A6040501		SEATTLE	WA		12/31/2006	6.625	629,718	0	0	0	0	0	2,028,270	12/31/2014
A6062001		SEATTLE	WA		09/12/2006	6.500	451,934	0	0	0	0	0	1,846,000	12/31/2014
A7050705		SEATTLE	WA		07/24/2007	6.500	461,874	0	0	0	0	0	623,730	12/31/2014
A7091203		SEATTLE	WA		11/06/2007	4.500	474,333	0	0	0	0	0	1,000,865	12/31/2014
A7121014		SEATTLE	WA		02/25/2008	6.500	349,176	0	0	0	0	0	533,725	12/31/2014
A8020601		SEATTLE	WA		04/17/2008	6.000	800,826	0	0	0	0	0	1,971,202	12/31/2014
A8020601-1		SEATTLE	WA		12/12/2014	5.000	310,059	0	0	0	0	0	763,198	12/31/2014
A8041601		SEATTLE	WA		07/08/2008	6.750	2,516,249	0	0	0	0	0	5,228,907	12/31/2014
A8091503		SEATTLE	WA		11/25/2008	4.750	3,024,490	0	0	0	0	0	3,458,475	12/31/2014
A8091902		SEATTLE	WA		11/18/2008	4.500	466,631	0	0	0	0	0	810,540	12/31/2014
A8091903		SEATTLE	WA		11/18/2008	4.750	874,956	0	0	0	0	0	775,485	12/31/2014
A9030204		SEATTLE	WA		05/20/2009	4.500	1,527,207	0	0	0	0	0	2,882,590	12/31/2014
A9040901		SEATTLE	WA		06/25/2009	6.875	1,326,607	0	0	0	0	0	2,236,310	12/31/2014
A9040902		SEATTLE	WA		06/25/2009	6.875	1,658,277	0	0	0	0	0	2,474,890	12/31/2014
A9102103		SEATTLE	WA		12/22/2009	6.800	1,533,741	0	0	0	0	0	3,031,904	12/31/2014
B0020507		SEATTLE	WA		03/16/2010	3.875	673,645	0	0	0	0	0	1,563,128	12/31/2014
B0061103		SEATTLE	WA		08/20/2010	4.125	143,714	0	0	0	0	0	367,164	12/31/2014
B0062503		SEATTLE	WA		09/01/2010	5.875	886,591	0	0	0	0	0	1,589,680	12/31/2014
B1052504		SEATTLE	WA		08/03/2011	6.250	1,153,096	0	0	0	0	0	1,767,018	12/31/2014
B1060703		SEATTLE	WA		08/12/2011	5.375	606,886	0	0	0	0	0	1,197,856	12/31/2014
B1092601		SEATTLE	WA		01/31/2012	5.250	945,295	0	0	0	0	0	2,184,012	12/31/2014
B2030902		SEATTLE	WA		05/22/2012	4.875	1,156,971	0	0	0	0	0	1,918,413	12/31/2014
B2042303		SEATTLE	WA		07/13/2012	4.625	510,080	0	0	0	0	0	865,613	12/31/2014
B2051502		SEATTLE	WA		07/23/2012	4.625	435,775	0	0	0	0	0	839,776	12/31/2014
B2051503		SEATTLE	WA		07/23/2012	4.625	435,775	0	0	0	0	0	772,156	12/31/2014
B2103112		SEATTLE	WA		12/14/2012	4.500	2,197,148	0	0	0	0	0	4,287,464	12/31/2014
B2103112-1		SEATTLE	WA		11/22/2013	5.500	239,350	0	0	0	0	0	467,062	12/31/2014
B2121802		SEATTLE	WA		02/26/2013	4.250	595,435	0	0	0	0	0	976,140	12/31/2014
B3042601		SEATTLE	WA		07/18/2013	4.500	774,656	0	0	0	0	0	1,294,592	12/31/2014
B3042608		SEATTLE	WA		08/27/2013	5.625	799,668	0	0	0	0	0	2,045,000	12/31/2014
B3052201		SEATTLE	WA		08/07/2013	4.875	664,190	0	0	0	0	0	928,017	12/31/2014
B3080801		SEATTLE	WA		10/28/2013	4.500	743,390	0	0	0	0	0	2,318,531	12/31/2014
B3082701		SEATTLE	WA		10/28/2013	4.500	388,696	0	0	0	0	0	572,730	12/31/2014
B4011402		SEATTLE	WA		03/26/2014	4.500	1,005,827	0	0	0	0	0	1,555,378	12/31/2014
B4120506		SEATTLE	WA		02/10/2015	4.500	1,062,351	0	0	0	0	0	1,445,995	02/10/2015
B5081003		SEATTLE	WA		10/22/2015	4.375	287,290	0	0	0	0	0	385,749	10/22/2015
B5081004		SEATTLE	WA		10/22/2015	4.375	287,290	0	0	0	0	0	396,630	10/22/2015
W5032402		SEATTLE	WA		05/15/2015	5.625	2,427,373	0	0	0	0	0	5,627,373	05/15/2015
A2111401		SEQUIM	WA		02/27/2003	6.375	575,237	0	0	0	0	0	2,339,350	12/31/2014
B5030505		SEQUIM	WA		06/01/2015	4.125	1,203,086	0	0	0	0	0	1,670,554	06/01/2015
A9071701		SETAC	WA		10/06/2009	4.000	740,011	0	0	0	0	0	1,432,691	12/31/2014
B2051705		SILVERDALE	WA		07/31/2012	5.000	868,681	0	0	0	0	0	1,411,004	12/31/2014
B2121207		SNOHOMISH	WA		02/15/2013	4.750	688,511	0	0	0	0	0	1,202,063	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B1080101		SNOQUALMIE	WA		09/23/2011	5.750	1,981,883	0	0	0	0	0	2,894,518	12/31/2014
A4052116		SPOKANE	WA		08/19/2004	3.875	1,279,164	0	0	0	0	0	3,248,190	12/31/2014
A6030203		SPOKANE	WA		12/31/2006	6.125	377,541	0	0	0	0	0	351,390	12/31/2014
A7091307		SPOKANE	WA		12/03/2007	6.375	245,093	0	0	0	0	0	493,680	12/31/2014
B1041802		SPOKANE	WA		08/19/2011	6.000	537,288	0	0	0	0	0	942,590	12/31/2014
B5010601		SPOKANE	WA		04/01/2015	4.875	1,101,785	0	0	0	0	0	1,826,814	04/01/2015
B0072801		STANWOOD	WA		09/28/2010	4.625	785,926	0	0	0	0	0	1,109,600	12/31/2014
B1102003		STANWOOD	WA		01/27/2012	5.250	910,608	0	0	0	0	0	846,076	12/31/2014
A5101801		TACOMA	WA		01/10/2006	6.125	307,487	0	0	0	0	0	701,250	12/31/2014
A6090704		TACOMA	WA		11/28/2006	6.500	375,451	0	0	0	0	0	576,300	12/31/2014
A8011105		TACOMA	WA		03/26/2008	4.750	985,221	0	0	0	0	0	1,608,107	12/31/2014
A8071003		TACOMA	WA		09/30/2008	6.750	355,896	0	0	0	0	0	652,071	12/31/2014
B1122002		TACOMA	WA		03/08/2012	5.250	1,974,283	0	0	0	0	0	3,112,020	12/31/2014
B2060103		TACOMA	WA		07/31/2012	5.125	1,345,062	0	0	0	0	0	1,908,172	12/31/2014
B2092001	CF	TACOMA	WA		11/13/2012	4.625	2,510,594	0	0	0	0	0	4,405,940	12/31/2014
B2101002		TACOMA	WA		11/30/2012	4.625	2,008,481	0	0	0	0	0	2,896,740	12/31/2014
B3051605		TACOMA	WA		08/12/2013	4.500	614,472	0	0	0	0	0	1,029,180	12/31/2014
B3051607		TACOMA	WA		08/06/2013	4.375	656,943	0	0	0	0	0	942,855	12/31/2014
B3051608		TACOMA	WA		08/06/2013	4.375	299,023	0	0	0	0	0	441,672	12/31/2014
B3081603		TACOMA	WA		12/02/2013	4.750	3,683,773	0	0	0	0	0	6,294,258	01/09/2015
B3090503		TACOMA	WA		11/21/2013	5.875	940,013	0	0	0	0	0	1,669,536	12/31/2014
B4021003		TACOMA	WA		04/15/2014	5.000	610,093	0	0	0	0	0	967,954	12/31/2014
B4040402		TACOMA	WA		04/30/2014	5.000	3,010,217	0	0	0	0	0	5,487,090	12/31/2014
A6032703		TUKWILA	WA		12/31/2006	6.250	210,811	0	0	0	0	0	398,993	12/31/2014
A8121101		TUKWILA	WA		02/17/2009	7.500	870,405	0	0	0	0	0	1,360,012	12/31/2014
B1101002		TUKWILA	WA		12/02/2011	5.625	1,734,088	0	0	0	0	0	1,666,896	12/31/2014
B1121602		TUKWILA	WA		04/02/2012	4.750	238,904	0	0	0	0	0	1,295,038	12/31/2014
B4030603		TUKWILA	WA		06/12/2014	4.750	765,158	0	0	0	0	0	1,017,396	12/31/2014
B1032503		TUMWATER	WA		06/14/2011	6.250	705,161	0	0	0	0	0	1,202,380	12/31/2014
A5091202		UNION GAP	WA		11/29/2005	5.875	319,388	0	0	0	0	0	453,390	12/31/2014
B3050703		UNIVERSITY PLACE	WA		07/23/2013	4.620	426,634	0	0	0	0	0	1,106,380	12/31/2014
A1091104		VANCOUVER	WA		12/03/2001	8.000	10,427	0	0	0	0	0	263,500	12/31/2014
A2112502		VANCOUVER	WA		01/24/2003	6.750	456,923	0	0	0	0	0	1,920,760	12/31/2014
A3021911		VANCOUVER	WA		05/01/2003	4.500	65,563	0	0	0	0	0	141,450	12/31/2014
A4031602		VANCOUVER	WA		05/27/2004	4.250	358,017	0	0	0	0	0	930,000	12/31/2014
A6022701		VANCOUVER	WA		07/07/2006	6.000	499,819	0	0	0	0	0	1,413,720	12/31/2014
A6121509		VANCOUVER	WA		03/01/2007	5.125	2,887,397	0	0	0	0	0	3,623,245	12/31/2014
A7102902		VANCOUVER	WA		12/19/2007	5.125	346,989	0	0	0	0	0	364,400	12/31/2014
A8022904		VANCOUVER	WA		05/15/2008	6.125	1,711,154	0	0	0	0	0	2,630,070	12/31/2014
B0071604		VANCOUVER	WA		09/20/2010	6.125	430,582	0	0	0	0	0	611,200	12/31/2014
B0122702		VANCOUVER	WA		03/30/2011	6.250	1,751,954	0	0	0	0	0	2,436,270	12/31/2014
B1012401		VANCOUVER	WA		08/15/2011	6.375	2,914,290	0	0	0	0	0	3,893,934	12/31/2014
B2041903		VANCOUVER	WA		06/14/2012	4.625	516,969	0	0	0	0	0	1,330,080	12/31/2014
B2082101		VANCOUVER	WA		12/05/2012	5.000	1,540,912	0	0	0	0	0	2,184,840	12/31/2014
B2120602		VANCOUVER	WA		02/14/2013	4.750	223,738	0	0	0	0	0	712,470	12/31/2014
B3011502		VANCOUVER	WA		03/15/2013	4.875	662,728	0	0	0	0	0	1,148,520	12/31/2014
B3072902		VANCOUVER	WA		09/18/2013	4.750	318,314	0	0	0	0	0	591,600	12/31/2014
B4043003		VANCOUVER	WA		06/23/2014	5.000	485,313	0	0	0	0	0	656,799	09/08/2015
B4043003-1		VANCOUVER	WA		09/08/2015	5.000	333,147	0	0	0	0	0	450,865	09/08/2015
B4071703		VANCOUVER	WA		09/19/2014	4.750	1,143,629	0	0	0	0	0	1,622,820	12/31/2014
B4102901		VANCOUVER	WA		01/05/2015	4.375	1,613,463	0	0	0	0	0	2,254,710	01/05/2015
B5090905		VANCOUVER	WA		12/10/2015	4.800	11,760,000	0	0	0	0	0	13,460,000	12/10/2015
A6053104		WALLA WALLA	WA		10/30/2006	6.750	1,201,103	0	0	0	0	0	2,748,955	12/31/2014
B3052009		WALLA WALLA	WA		07/23/2013	4.000	405,083	0	0	0	0	0	1,008,288	12/31/2014
A8062701		YAKIMA	WA		09/09/2008	4.125	262,017	0	0	0	0	0	486,387	12/31/2014
A5080805		APPLETON	WI		12/31/2006	5.875	151,421	0	0	0	0	0	468,690	12/31/2014
A4021902		BROOKFIELD	WI		04/21/2004	5.000	100,401	0	0	0	0	0	3,817,000	12/31/2014
B5042303		EAU CLAIRE	WI		06/30/2015	4.125	4,835,544	0	0	0	0	0	7,986,375	06/30/2015
B2050804		FOND DU LAC	WI		09/05/2012	5.500	708,248	0	0	0	0	0	1,224,473	12/31/2014
A5012905		GREEN BAY	WI		04/29/2005	6.625	170,562	0	0	0	0	0	517,000	12/31/2014
B3031202		GREENDALE	WI		04/24/2013	6.250	1,318,262	0	0	0	0	0	1,798,751	12/31/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
B0090302	CF	KIMBERLY	WI		11/23/2010	6.500	1,518,994	0	0	0	0	0	3,524,400	12/31/2014
A7082901		LAKE GENEVA	WI		11/30/2007	6.300	666,080	0	0	0	0	0	1,114,789	12/31/2014
A7083002		LAKE GENEVA	WI		11/20/2007	6.300	258,909	0	0	0	0	0	418,200	12/31/2014
A7120609		LAKE GENEVA	WI		03/10/2008	6.250	485,211	0	0	0	0	0	640,366	12/31/2014
B1071902		LAKE GENEVA	WI		10/11/2011	5.500	598,092	0	0	0	0	0	668,382	12/31/2014
B4040801		MADISON	WI		05/29/2014	4.625	3,353,467	0	0	0	0	0	4,484,940	12/31/2014
B0020802		MARSHFIELD	WI		04/15/2010	4.375	1,416,799	0	0	0	0	0	1,838,276	12/31/2014
A6030303		MIDDLETON	WI		12/31/2006	6.000	207,647	0	0	0	0	0	357,377	12/31/2014
A6080101		MIDDLETON	WI		09/29/2006	6.750	436,331	0	0	0	0	0	645,174	12/31/2014
A6080102		MIDDLETON	WI		09/28/2006	6.750	912,456	0	0	0	0	0	358,722	12/31/2014
A2083002		MILWAUKEE	WI		12/12/2002	7.000	251,277	0	0	0	0	0	786,800	12/31/2014
A6053101		MILWAUKEE	WI		12/31/2006	6.625	275,416	0	0	0	0	0	426,360	12/31/2014
A6082103		MILWAUKEE	WI		10/17/2006	7.125	311,809	0	0	0	0	0	534,990	12/31/2014
B2050207		MILWAUKEE	WI		06/28/2012	5.875	6,184,722	0	0	0	0	0	13,727,000	12/31/2014
B2091802		MILWAUKEE	WI		02/01/2013	4.750	842,504	0	0	0	0	0	1,216,808	12/31/2014
B5082801		MILWAUKEE	WI		12/15/2015	4.750	2,000,000	0	0	0	0	0	3,235,000	12/15/2015
A4091601		NEW RICHMOND	WI		11/18/2004	4.750	499,417	0	0	0	0	0	1,452,480	12/31/2014
A6020901		OAK CREEK	WI		12/31/2006	6.500	104,530	0	0	0	0	0	414,120	12/31/2014
B3012802		OSHKOSH	WI		05/22/2013	4.625	872,829	0	0	0	0	0	1,239,116	12/31/2014
B2102602		PORTAGE	WI		01/25/2013	6.125	2,693,511	0	0	0	0	0	5,069,883	12/31/2014
B2110730		TOMAH	WI		12/28/2012	4.875	749,940	0	0	0	0	0	1,170,960	12/31/2014
A7050704		WAUNAKEE	WI		09/14/2007	6.375	209,325	0	0	0	0	0	281,948	12/31/2014
A5012908		WAUSAU	WI		04/27/2005	6.625	211,518	0	0	0	0	0	500,000	12/31/2014
B3010803		WEST ALLIS	WI		03/15/2013	4.750	351,935	0	0	0	0	0	663,201	12/31/2014
A6122202		BUFFALO	WY		03/13/2007	6.500	219,124	0	0	0	0	0	412,590	12/31/2014
A7092107		CHEYENNE	WY		11/20/2007	6.500	433,006	0	0	0	0	0	728,800	12/31/2014
A7041801		LARAMIE	WY		07/10/2007	6.750	300,028	0	0	0	0	0	567,630	12/31/2014
0599999. Mortgages in good standing - Commercial mortgages-all other							5,256,319,313	0	0	0	0	0	9,636,983,376	XXX
0899999. Total Mortgages in good standing							5,256,488,492	0	0	0	0	0	9,637,896,076	XXX
A7053103		TUCSON	AZ		08/10/2007	4.500	539,044	0	0	0	0	0	368,730	02/28/2015
A2101801		SANTA ANA	CA		01/15/2003	4.750	775,861	0	0	0	0	0	1,712,000	12/31/2014
A7072701		NEW LONDON	CT		11/08/2007	5.500	191,209	0	0	0	0	0	338,910	12/31/2014
B1029905		CALLAWAY	FL		10/14/2011	4.750	646,191	0	0	0	0	0	612,000	12/31/2014
B1029917		CINCO BAYOU	FL		10/07/2011	4.750	381,550	0	0	0	0	0	280,369	12/31/2014
B1029942		CINCO BAYOU	FL		09/30/2011	4.750	588,305	0	0	0	0	0	490,827	12/31/2014
A7121804		CLEARWATER	FL		02/28/2008	4.000	614,761	0	0	0	0	0	571,180	12/31/2014
B1029913		CRESTVIEW	FL		03/31/2011	4.375	1,701,237	0	0	0	0	0	1,520,000	12/31/2014
B1029919		CRESTVIEW	FL		03/31/2011	4.375	1,462,154	0	0	0	0	0	985,000	12/31/2014
B1029920		CRESTVIEW	FL		03/31/2011	4.375	1,120,448	0	0	0	0	0	1,203,000	12/31/2014
B1029921		CRESTVIEW	FL		03/31/2011	4.375	1,036,540	0	0	0	0	0	712,000	12/31/2014
B1029951		CRESTVIEW	FL		03/31/2011	4.375	902,115	0	0	0	0	0	713,000	12/31/2014
B1029926		DESTIN	FL		10/14/2011	4.750	802,114	0	0	0	0	0	784,000	12/31/2014
A7091402		FORT WALTON BEACH	FL		01/14/2008	4.500	447,412	0	0	0	0	0	359,198	10/16/2015
B1029916		FORT WALTON BEACH	FL		10/14/2011	4.750	862,078	0	0	0	0	0	814,441	12/31/2014
B1029923		FORT WALTON BEACH	FL		03/31/2011	4.375	718,454	0	0	0	0	0	314,000	12/31/2014
B1029927		FORT WALTON BEACH	FL		09/30/2011	4.750	588,356	0	0	0	0	0	780,000	12/31/2014
B1029956		FORT WALTON BEACH	FL		03/31/2011	4.375	1,166,361	0	0	0	0	0	978,000	12/31/2014
B1029958		FORT WALTON BEACH	FL		03/31/2011	4.375	628,615	0	0	0	0	0	718,000	12/31/2014
B1029962		FREEPORT	FL		10/14/2011	4.750	735,452	0	0	0	0	0	777,000	12/31/2014
B1029938		GULF BREEZE	FL		09/30/2011	4.750	612,917	0	0	0	0	0	616,488	12/31/2014
B1029946		LAMONT	FL		10/14/2011	4.750	476,223	0	0	0	0	0	513,000	12/31/2014
A7121803		LARGO	FL		02/29/2008	4.000	936,548	0	0	0	0	0	694,727	12/31/2014
A7080106		LONGWOOD	FL		10/24/2007	6.500	417,593	0	0	0	0	0	372,463	12/31/2014
B1029944		MILLIGAN	FL		03/31/2011	4.375	957,309	0	0	0	0	0	942,000	12/31/2014
B1029935		MILTON	FL		09/30/2011	4.750	645,241	0	0	0	0	0	600,000	12/31/2014
B1029943		NICEVILLE	FL		10/07/2011	4.750	392,232	0	0	0	0	0	352,000	12/31/2014
B1029952		NICEVILLE	FL		10/14/2011	4.750	588,356	0	0	0	0	0	915,000	12/31/2014
B1029903		PANAMA CITY	FL		10/14/2011	4.750	406,516	0	0	0	0	0	332,000	12/31/2014
B1029904		PANAMA CITY	FL		10/14/2011	4.750	807,514	0	0	0	0	0	656,330	12/31/2014
B1029908		PANAMA CITY	FL		10/14/2011	4.750	540,598	0	0	0	0	0	499,000	12/31/2014
B1029911		PANAMA CITY	FL		10/14/2011	4.750	425,776	0	0	0	0	0	396,000	12/31/2014

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
B1029902		PANAMA CITY BEACH	FL		10/14/2011	4.750	885,080	0	0	0	0	0	885,000	12/31/2014
B1029907		PANAMA CITY BEACH	FL		10/14/2011	4.750	313,296	0	0	0	0	0	232,000	12/31/2014
B1029933		PENSACOLA	FL		09/30/2011	4.750	405,689	0	0	0	0	0	338,245	12/31/2014
B1029939		PENSACOLA	FL		09/30/2011	4.750	469,952	0	0	0	0	0	478,000	12/31/2014
B1029959		PENSACOLA	FL		09/30/2011	4.750	595,267	0	0	0	0	0	605,000	12/31/2014
B1029953		QUINCY	FL		10/07/2011	4.750	911,745	0	0	0	0	0	1,066,299	12/31/2014
B1029940		SHALIMAR	FL		03/31/2011	4.375	1,093,071	0	0	0	0	0	1,060,000	12/31/2014
B1029941		WRIGHT	FL		09/30/2011	4.750	469,952	0	0	0	0	0	348,000	12/31/2014
A9090903		ATLANTA	GA		11/20/2009	5.000	585,726	0	0	0	0	0	798,000	06/25/2015
A9090906		ATLANTA	GA		11/20/2009	5.000	710,246	0	0	0	0	0	970,000	06/25/2015
A9090907		ATLANTA	GA		11/20/2009	5.000	457,885	0	0	0	0	0	557,000	06/25/2015
A9090913		ATLANTA	GA		12/31/2009	5.000	3,558,734	0	0	0	0	0	4,565,000	06/25/2015
A9090916		ATLANTA	GA		11/20/2009	5.000	367,918	0	0	0	0	0	286,000	06/25/2015
A9090912		COLLEGE PARK	GA		12/31/2009	5.000	1,784,767	0	0	0	0	0	2,006,000	06/25/2015
A9090911		CONYERS	GA		12/31/2009	5.000	1,729,099	0	0	0	0	0	2,135,000	06/25/2015
A9090905		EAST POINT	GA		11/20/2009	5.000	494,038	0	0	0	0	0	580,000	06/25/2015
A7011201		MCDONOUGH	GA		03/20/2007	7.000	831,421	0	0	0	0	0	694,137	12/31/2014
A70112013		MCDONOUGH	GA		01/01/2009	7.000	16,705	0	0	0	0	0	13,946	12/31/2014
A9090908		MORROW	GA		11/20/2009	5.000	1,962,754	0	0	0	0	0	2,588,000	06/25/2015
A9090909		MORROW	GA		12/31/2009	5.000	1,504,526	0	0	0	0	0	1,738,000	06/25/2015
B2102601		PEMBROKE	GA		12/14/2012	5.000	687,174	0	0	0	0	0	701,148	12/31/2014
A9090910		SMYRNA	GA		11/20/2009	5.000	1,132,338	0	0	0	0	0	1,351,000	06/25/2015
A9090915		TUCKER	GA		11/20/2009	5.000	1,229,546	0	0	0	0	0	1,247,000	06/25/2015
A7041301		AMMON	ID		01/16/2008	4.500	991,881	0	0	0	0	0	1,202,702	12/31/2014
A3061601		AVON	IN		09/10/2003	5.625	783,265	0	0	0	0	0	899,000	02/04/2015
A7112702		SOUTHAVEN	MS		01/29/2008	6.125	1,162,427	0	0	0	0	0	1,035,540	12/31/2014
A71127029		SOUTHAVEN	MS		12/22/2010	0.000	40,492	0	0	0	0	0	36,072	12/31/2014
A3010305		BERNARDSVILLE	NJ		12/31/2006	5.375	382,021	0	0	0	0	0	396,270	12/31/2014
A3092301		HENDERSON	NV		11/25/2003	4.750	688,379	0	0	0	0	0	1,110,780	12/31/2014
A7091101		LAS VEGAS	NV		11/29/2007	4.125	1,584,676	0	0	0	0	0	985,000	12/31/2014
A3070704		RENO	NV		12/31/2006	4.750	401,790	0	0	0	0	0	875,670	12/31/2014
A2092704		SPARKS	NV		12/19/2002	4.750	406,395	0	0	0	0	0	719,100	12/31/2014
A4072702		BATAVIA	NY		12/31/2006	6.750	277,480	0	0	0	0	0	234,090	12/31/2014
A5072902		CLAY	NY		12/31/2006	5.750	765,037	0	0	0	0	0	309,877	07/31/2015
A5072902A		CLAY	NY		06/19/2014	5.750	104,672	0	0	0	0	0	42,397	07/31/2015
A6050501		OGDENSBURG	NY		12/31/2006	6.750	415,925	0	0	0	0	0	61,200	12/31/2014
A3102105		ROME	NY		01/22/2004	4.625	723,391	0	0	0	0	0	573,000	12/31/2014
A3102106		ROME	NY		01/22/2004	4.625	100,000	0	0	0	0	0	301,000	12/31/2014
A7010802		TONAWANDA	NY		03/30/2007	6.125	577,995	0	0	0	0	0	1,237,770	12/31/2014
A7121802		CINCINNATI	OH		02/26/2008	4.250	416,985	0	0	0	0	0	221,345	12/31/2014
B2091406		CINCINNATI	OH		11/29/2012	4.750	1,305,828	0	0	0	0	0	686,936	12/31/2014
A6092201		ANTIOCH	TN		12/12/2006	4.500	402,139	0	0	0	0	0	548,760	12/31/2014
A7080101		COVINGTON	TN		10/19/2007	5.000	274,150	0	0	0	0	0	287,655	12/31/2014
A6061201		LENOIR CITY	TN		08/29/2006	7.000	2,133,471	0	0	0	0	0	2,607,326	12/31/2014
A60612013		LENOIR CITY	TN		01/15/2010	7.000	117,493	0	0	0	0	0	143,588	12/31/2014
A4081902		MAGNOLIA	TX		11/18/2004	6.250	849,910	0	0	0	0	0	1,146,480	12/31/2014
A5100503		SPRING	TX		12/31/2006	6.250	378,463	0	0	0	0	0	408,000	12/31/2014
1399999. Restructured mortgages - Commercial mortgages-all other							60,596,269	0	0	0	0	0	63,232,998	XXX
1699999. Total - Restructured Mortgages							60,596,269	0	0	0	0	0	63,232,998	XXX
B1029924		FORT WALTON BEACH	FL		09/30/2011	5.750	885,407	0	0	0	0	0	309,778	12/31/2014
B1029948		MARIANNA	FL		10/14/2011	5.750	715,937	0	0	0	0	0	80,891	12/31/2014
B1029910		PANAMA CITY	FL		10/14/2011	5.750	634,208	0	0	0	0	0	227,968	12/31/2014
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							2,235,552	0	0	0	0	0	618,637	XXX
2499999. Total - Mortgages with overdue interest over 90 days							2,235,552	0	0	0	0	0	618,637	XXX
A8031002		PHOENIX	AZ		06/06/2008	4.500	195,564	0	0	0	0	0	160,650	07/16/2015
2999999. Mortgages in the process of foreclosure-Commercial mortgages-all other							195,564	0	0	0	0	0	160,650	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
3299999. Total - Mortgages in the process of foreclosure							195,564	0	0	0	0	0	160,650	XXX
3399999 - Totals							5,319,515,877	0	0	0	0	0	9,701,908,361	XXX

General Interrogatory:

1. Mortgages in good standing $ 398,407 unpaid taxes $ 58,225 interest due and unpaid.
2. Restructured mortgages $ 101,500 unpaid taxes $ 511 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 1,841 unpaid taxes $ 357,426 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 5,089 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
B5020603	BIRMINGHAM	AL		04/02/2015	3.875	3,200,000	0	4,953,000
B5081103	DECATUR	AL		11/12/2015	5.125	822,315	0	1,640,125
B5081104	DECATUR	AL		12/30/2015	5.125	51,889	0	610,050
A8041402-1	GADSDEN	AL		01/29/2015	6.625	435,000	0	2,685,000
B3083001	HUNTSVILLE	AL		12/27/2013	5.750	0	436,301	1,891,415
B4111201	HUNTSVILLE	AL		01/30/2015	4.875	1,600,000	0	2,148,000
B5081105	HUNTSVILLE	AL		11/12/2015	5.000	812,149	0	2,506,401
B2070101	MONTGOMERY	AL		12/10/2012	5.000	0	714,420	2,365,440
B5012605	MONTGOMERY	AL		04/24/2015	4.750	1,350,000	0	2,375,000
B3101802	TUSCALOOSA	AL		02/07/2014	5.750	0	314,723	1,415,680
B5050507	LITTLE ROCK	AR		09/01/2015	4.375	1,200,000	0	1,786,000
B5081106	LITTLE ROCK	AR		11/12/2015	5.000	1,019,728	0	2,306,633
B5021303	BENSON	AZ		04/29/2015	4.000	1,225,000	0	1,665,000
B5020402	FLAGSTAFF	AZ		04/28/2015	4.750	1,050,000	0	1,517,000
B5011303	GILBERT	AZ		04/30/2015	4.750	780,728	0	1,104,000
B5021306	GILBERT	AZ		04/16/2015	4.250	2,096,000	0	2,874,000
B5051803	GLENDALE	AZ		07/09/2015	4.875	2,700,000	0	3,604,000
B4120503	MESA	AZ		01/22/2015	3.750	1,320,000	0	1,765,000
B5020205	MESA	AZ		03/16/2015	3.750	7,600,000	0	10,188,000
W5011601	MESA	AZ		03/02/2015	6.125	4,296,612	0	6,753,303
W5090102	MESA	AZ		10/28/2015	5.375	4,200,000	0	6,623,000
B5011308	PEORIA	AZ		04/30/2015	4.750	900,000	0	1,205,000
B5081304	PEORIA	AZ		10/28/2015	4.375	2,575,000	0	4,628,000
B4110701	PHOENIX	AZ		01/21/2015	4.500	560,000	0	971,000
B5012602	PHOENIX	AZ		06/02/2015	3.750	1,550,000	0	3,214,000
B5020206	PHOENIX	AZ		03/16/2015	3.750	5,900,000	0	7,958,000
B5020602	PHOENIX	AZ		04/09/2015	4.250	5,855,000	0	8,431,000
B5040206	PHOENIX	AZ		06/30/2015	4.375	750,000	0	1,002,000
B5040310	PHOENIX	AZ		06/19/2015	4.250	3,200,000	0	4,273,000
B5073001	PHOENIX	AZ		10/02/2015	4.875	1,950,000	0	3,661,000
B5092302	PHOENIX	AZ		12/22/2015	4.625	2,450,000	0	3,284,000
W4052201	PHOENIX	AZ		07/14/2014	6.500	0	102,810	740,000
B5090304	SAHUARITA	AZ		12/14/2015	4.625	1,170,000	0	2,135,000
B4090402	SCOTTSDALE	AZ		11/12/2014	4.875	0	67,260	386,922
B4111303	SCOTTSDALE	AZ		04/30/2015	5.000	2,400,000	0	3,216,000
B5012604	SCOTTSDALE	AZ		03/30/2015	4.250	800,000	0	1,150,000
B5020208	SCOTTSDALE	AZ		03/16/2015	3.750	3,000,000	0	4,210,000
B5042802	SCOTTSDALE	AZ		08/20/2015	4.750	3,400,000	0	6,866,000
B5040305	SEDONA	AZ		06/11/2015	4.250	1,500,000	0	2,126,000
B4102701	TEMPE	AZ		01/09/2015	4.875	850,000	0	1,149,000
B5020207	TEMPE	AZ		03/16/2015	3.750	5,800,000	0	7,831,000
B5031905	TEMPE	AZ		05/28/2015	5.250	680,000	0	908,000
B5032502	TEMPE	AZ		09/01/2015	4.250	2,600,000	0	3,524,000
B5042803	TEMPE	AZ		07/22/2015	4.375	1,476,700	0	2,958,000
B4120911	TUCSON	AZ		02/19/2015	4.750	425,000	0	566,000
B5033001	TUCSON	AZ		06/23/2015	3.875	785,000	0	1,047,000
B5040603	TUCSON	AZ		06/30/2015	4.500	366,000	0	813,000
W4051301	TUCSON	AZ		06/16/2014	5.625	0	397,798	5,740,299
B4120504	YUMA	AZ		01/22/2015	4.500	984,000	0	1,319,000
W5031201	AGOURA HILLS	CA		04/29/2015	6.000	5,717,634	0	9,505,828
B4110708	ANAHEIM	CA		02/06/2015	4.500	1,325,000	0	2,086,000
B5012303	ANAHEIM	CA		06/01/2015	4.000	1,900,000	0	3,556,000
B5021710	ANTIOCH	CA		04/29/2015	3.875	3,580,000	0	4,789,000
B5050406	ANTIOCH	CA		08/13/2015	4.875	2,075,000	0	4,022,000
B5013004	AZUSA	CA		04/06/2015	3.900	800,000	0	1,070,000
B5041506	BLYTHE	CA		06/15/2015	3.875	2,100,000	0	2,985,000
B5091801	CANOGA PARK	CA		11/24/2015	4.875	2,750,000	0	3,744,000
B5090303	CARLSBAD	CA		11/12/2015	4.500	6,200,000	0	8,609,000
B5060701	CATHEDRAL CITY	CA		08/12/2015	4.500	2,400,000	0	5,786,000
B5073002	CHATSWORTH	CA		09/29/2015	4.500	3,400,000	0	4,916,000
W4112501	CHULA VISTA	CA		01/14/2015	5.375	3,453,136	0	6,053,136
B5041403	CITRUS HEIGHTS	CA		07/29/2015	3.875	1,400,000	0	2,277,000
B4120505	CITY OF INDUSTRY	CA		04/24/2015	4.375	1,700,000	0	2,448,000
B5031003	CORONA	CA		07/31/2015	4.500	892,828	0	2,532,828
B5081201	COSTA MESA	CA		10/30/2015	4.375	2,500,000	0	3,711,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
B5081410	COSTA MESA	CA		11/05/2015	4.000	700,000	0	944,000
B5082802	DANVILLE	CA		11/20/2015	4.625	825,000	0	2,524,000
B4111304	EL CAJON	CA		01/21/2015	4.750	1,200,000	0	1,625,000
B5021708	EL CAJON	CA		05/04/2015	4.125	4,650,000	0	6,370,000
B5050502	EL CAJON	CA		07/17/2015	4.375	770,000	0	1,035,000
B5010802	EL MONTE	CA		03/20/2015	4.375	1,780,000	0	2,646,000
B5041501	ESCONDIDO	CA		06/11/2015	4.375	2,700,000	0	3,638,000
B5042804	ESCONDIDO	CA		08/27/2015	4.000	875,000	0	1,198,000
B5081901	ESCONDIDO	CA		11/02/2015	4.000	680,000	0	1,576,000
B5052804	FAIRFIELD	CA		08/17/2015	5.375	2,300,000	0	3,787,000
B5010503	FONTANA	CA		03/26/2015	4.375	4,700,000	0	6,738,000
B5010504	FONTANA	CA		03/26/2015	4.375	1,500,000	0	2,064,000
B5020605	FONTANA	CA		04/30/2015	4.500	1,800,000	0	2,773,000
B5080704	FONTANA	CA		10/26/2015	5.000	340,000	0	533,000
B5080705	FONTANA	CA		10/26/2015	5.000	2,660,000	0	3,683,000
B5080706	FONTANA	CA		10/26/2015	5.000	500,000	0	672,000
B4120101	FRESNO	CA		02/03/2015	4.125	1,900,000	0	2,638,000
B5042902	GARDENA	CA		07/22/2015	4.625	756,000	0	1,105,000
B5042904	GARDENA	CA		07/22/2015	4.625	2,132,000	0	3,062,000
A4010505-1	GLENDORA	CA		05/29/2015	4.875	587,770	0	2,154,000
A9030301-1	GLENDORA	CA		05/21/2015	4.500	662,680	0	1,973,000
B5012901	GLENDORA	CA		04/30/2015	4.250	1,100,000	0	1,535,000
B5012902	GLENDORA	CA		04/30/2015	4.125	737,000	0	985,000
B5012903	GLENDORA	CA		04/30/2015	4.250	900,000	0	1,222,000
B5040602	GRANADA HILLS	CA		06/23/2015	4.000	1,600,000	0	2,494,000
B5030501	HANFORD	CA		06/01/2015	4.125	2,855,000	0	3,908,000
B4120905	HAWAIIAN GARDENS	CA		03/16/2015	4.250	1,200,000	0	1,640,000
B5072802	HAWTHORNE	CA		10/13/2015	4.250	600,000	0	931,000
B5020501	HAYWARD	CA		02/26/2015	4.625	1,560,000	0	2,253,000
B5020509	HAYWARD	CA		03/19/2015	4.250	3,000,000	0	4,416,000
B5062601	HAYWARD	CA		10/08/2015	4.625	1,740,000	0	2,331,000
B5041603	HOLLISTER	CA		07/15/2015	4.125	1,500,000	0	2,198,000
B5041604	HOLLISTER	CA		07/27/2015	4.125	1,500,000	0	2,282,000
B4110501	IRVINE	CA		01/22/2015	4.500	4,550,000	0	6,095,000
B5050703	IRVINE	CA		07/21/2015	4.000	3,000,000	0	4,776,000
B4120910	IVANHOE	CA		01/28/2015	4.625	655,000	0	1,057,000
B5021802	LA CANADA-FLINTRIDGE	CA		05/15/2015	4.000	350,000	0	1,552,000
B5052201	LA MESA	CA		08/12/2015	4.625	450,000	0	601,000
B5052202	LA MESA	CA		08/12/2015	4.500	2,100,000	0	2,851,000
W4032001	LAGUNA HILLS	CA		05/08/2014	6.250	0	922,574	16,735,779
B5081203	LAGUNA WOODS	CA		10/20/2015	4.125	1,925,000	0	2,587,000
B5021706	LEMON GROVE	CA		05/12/2015	4.125	825,000	0	1,287,000
B5021707	LEMON GROVE	CA		05/04/2015	4.125	4,150,000	0	5,951,000
B5031304	LONG BEACH	CA		06/19/2015	4.750	1,985,000	0	2,691,000
A51110073B	LOS ANGELES	CA		12/09/2014	4.375	0	75	100
A51110073C	LOS ANGELES	CA		01/13/2015	4.455	39,600	0	53,130
A51110073D	LOS ANGELES	CA		02/09/2015	4.375	65,911	0	88,431
A51110073E	LOS ANGELES	CA		03/12/2015	4.515	78,025	0	104,684
A51110073F	LOS ANGELES	CA		04/10/2015	4.375	86,891	0	116,579
A51110073G	LOS ANGELES	CA		05/17/2015	4.455	143,182	0	192,103
A51110073H	LOS ANGELES	CA		06/23/2015	4.555	148,678	0	199,477
A51110073I	LOS ANGELES	CA		07/23/2015	4.525	120,824	0	162,106
A51110073J	LOS ANGELES	CA		08/24/2015	4.545	132,724	0	178,072
A51110073K	LOS ANGELES	CA		09/28/2015	4.515	154,404	0	207,160
A51110073L	LOS ANGELES	CA		10/23/2015	4.375	32,495	0	119,198
A51110073M	LOS ANGELES	CA		12/04/2015	4.698	78,071	0	286,376
A51110073N	LOS ANGELES	CA		12/18/2015	4.645	129,338	0	474,431
B0062801-1	LOS ANGELES	CA		07/30/2015	4.500	400,000	0	3,122,000
B4100702	LOS ANGELES	CA		01/09/2015	4.500	1,200,000	0	3,210,000
B5021711	LOS ANGELES	CA		05/06/2015	4.625	2,866,000	0	4,138,000
B5032407	LOS ANGELES	CA		06/10/2015	4.375	750,000	0	1,414,000
B5071003	LOS ANGELES	CA		09/18/2015	4.375	2,650,000	0	3,537,000
B5082003	LOS ANGELES	CA		11/09/2015	4.250	2,750,000	0	4,776,000
B5082102	LOS ANGELES	CA		11/09/2015	4.500	4,500,000	0	6,649,000
B5082105	LOS ANGELES	CA		11/09/2015	4.000	1,488,000	0	2,146,000

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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
B5090305	LOS ANGELES	CA		11/13/2015	4.625	415,000	0	2,474,000
B3030110-1	LOS ANGELES	CA		07/28/2015	5.125	500,000	0	1,535,000
B4120901	LOS BANOS	CA		03/05/2015	4.500	1,230,000	0	1,827,000
B5020204	MILLBRAE	CA		04/08/2015	4.000	3,100,000	0	5,719,000
B5050606	MODESTO	CA		07/17/2015	4.125	1,450,000	0	1,992,000
B5022602	MORGAN HILL	CA		04/13/2015	4.125	2,130,000	0	3,045,000
B4120502	MOUNTAIN VIEW	CA		03/11/2015	4.250	3,400,000	0	4,706,000
B2051401-1	OAKLAND	CA		09/17/2015	5.375	900,000	0	3,767,000
B5081301	OAKLAND	CA		10/29/2015	4.950	2,500,000	0	3,715,000
B5030604	ONTARIO	CA		05/28/2015	4.375	2,800,000	0	3,737,000
B5060302	ONTARIO	CA		08/27/2015	5.000	650,000	0	914,000
B5070201	OXNARD	CA		09/25/2015	4.500	4,000,000	0	6,947,000
B5082004	OXNARD	CA		11/16/2015	4.500	2,175,000	0	3,235,000
B5020510	PALM SPRINGS	CA		03/11/2015	3.900	1,885,000	0	2,585,000
B4121505	PALMDALE	CA		02/02/2015	4.250	3,000,000	0	4,079,000
B5013005	PALMDALE	CA		04/16/2015	3.900	850,000	0	1,140,000
B5071401	PASADENA	CA		09/25/2015	4.250	3,500,000	0	5,222,000
B4112602	PASO ROBLES	CA		02/12/2015	4.500	940,000	0	1,255,000
B4112603	PASO ROBLES	CA		02/12/2015	4.500	1,110,000	0	1,481,000
B4112604	PASO ROBLES	CA		02/12/2015	4.500	1,123,270	0	1,498,000
B4112605	PASO ROBLES	CA		02/12/2015	4.500	1,025,000	0	1,367,000
B4031204	PICO RIVERA	CA		01/29/2015	4.125	1,125,000	0	1,762,000
B5081005	PLACENTIA	CA		11/12/2015	4.375	1,700,000	0	2,470,000
B5092404	POMONA	CA		12/18/2015	4.375	5,825,000	0	7,775,000
B5021712	POWAY	CA		04/30/2015	4.125	4,100,000	0	5,492,000
B5050404	POWAY	CA		07/28/2015	4.500	1,000,000	0	2,712,000
B5022403	RAMONA	CA		05/08/2015	4.000	4,500,000	0	6,083,000
B4111102	REDWOOD CITY	CA		01/08/2015	4.500	5,000,000	0	6,672,000
B5021305	REDWOOD CITY	CA		06/15/2015	3.875	2,450,000	0	3,480,000
B5040203	REDWOOD CITY	CA		06/30/2015	4.125	3,100,000	0	4,151,000
B5061701	REDWOOD CITY	CA		08/31/2015	4.875	3,975,000	0	6,245,000
B5040701	RIVERSIDE	CA		06/25/2015	4.375	16,000,000	0	26,220,000
B5091101	ROSEVILLE	CA		11/30/2015	4.750	1,200,000	0	2,085,000
W5040301	ROWLAND HEIGHTS	CA		05/27/2015	6.250	3,350,775	0	5,193,000
B5031701	SACRAMENTO	CA		07/01/2015	4.250	3,000,000	0	6,870,000
B5050805	SACRAMENTO	CA		07/22/2015	4.875	475,000	0	828,000
B5051902	SACRAMENTO	CA		10/16/2015	4.875	862,500	0	1,340,000
B5052803	SACRAMENTO	CA		08/10/2015	5.375	2,335,000	0	5,367,000
B5082701	SACRAMENTO	CA		12/01/2015	4.375	4,520,000	0	5,650,000
B5083102	SACRAMENTO	CA		12/31/2015	4.625	1,200,000	0	1,650,000
B5040606	SAN BERNARDINO	CA		07/08/2015	4.125	1,075,000	0	1,435,000
B5080601	SAN CARLOS	CA		10/22/2015	3.750	625,000	0	1,667,000
B4091703	SAN DIEGO	CA		01/06/2015	4.750	1,890,000	0	4,487,000
B5011302	SAN DIEGO	CA		04/30/2015	4.750	620,000	0	1,071,000
B5011306	SAN DIEGO	CA		04/01/2015	4.750	830,960	0	1,114,000
B5012001	SAN DIEGO	CA		03/05/2015	4.625	800,000	0	1,230,000
B5012302	SAN DIEGO	CA		03/16/2015	6.250	639,958	0	1,233,690
B5020503	SAN DIEGO	CA		03/20/2015	6.250	308,661	0	503,033
B5020504	SAN DIEGO	CA		03/27/2015	5.875	661,659	0	3,369,872
B5020505	SAN DIEGO	CA		03/30/2015	6.125	449,313	0	1,683,872
B5021713	SAN DIEGO	CA		06/12/2015	4.250	760,000	0	1,014,000
B5051904	SAN DIEGO	CA		08/10/2015	4.000	1,540,000	0	2,080,000
B5081205	SAN DIEGO	CA		11/05/2015	4.125	1,000,000	0	2,399,000
B5082005	SAN DIEGO	CA		11/12/2015	4.625	2,200,000	0	2,986,000
B5082103	SAN FERNANDO	CA		11/09/2015	4.500	2,192,000	0	2,967,000
B4120102	SAN FRANCISCO	CA		01/26/2015	5.375	1,100,000	0	1,618,000
B5021304	SAN FRANCISCO	CA		03/30/2015	4.125	2,173,500	0	2,932,000
B5050407	SAN FRANCISCO	CA		11/30/2015	4.500	9,500,000	0	16,153,000
B5051203	SAN FRANCISCO	CA		07/31/2015	4.500	1,700,000	0	5,225,000
B5080504	SAN FRANCISCO	CA		12/22/2015	5.250	9,300,000	0	17,204,000
B5082101	SAN FRANCISCO	CA		11/20/2015	4.500	2,800,000	0	4,311,000
B5100901	SAN FRANCISCO	CA		12/11/2015	4.625	1,900,000	0	2,814,000
B4032003	SAN JOSE	CA		06/20/2014	4.750	0	70,691	7,604,300
B4121202	SAN JOSE	CA		02/12/2015	4.375	790,000	0	1,059,000
B5021709	SAN JOSE	CA		06/11/2015	4.000	4,000,000	0	7,016,000

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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
B5080402	SAN JOSE	CA		11/06/2015	4.375	4,500,000	0	6,123,000
B4121104	SAN LUIS OBISPO	CA		02/13/2015	4.125	850,000	0	1,999,000
B5040311	SAN LUIS OBISPO	CA		06/09/2015	4.500	2,500,000	0	3,348,000
B5081204	SAN LUIS OBISPO	CA		12/29/2015	4.625	1,700,000	0	2,315,000
B5061603	SAN MARCOS	CA		08/10/2015	4.375	750,000	0	1,000,000
A9101603-1	SANTA ANA	CA		08/25/2015	4.875	750,000	0	2,847,000
B5010801	SANTA ANA	CA		03/16/2015	4.000	3,400,000	0	5,285,000
B5022503	SANTA ANA	CA		04/02/2015	4.250	4,000,000	0	5,775,000
B5050405	SANTA ANA	CA		07/17/2015	4.750	3,900,000	0	5,210,000
B5052601	SANTA ANA	CA		08/03/2015	4.500	4,500,000	0	6,119,000
B5013003	SANTA BARBARA	CA		04/29/2015	4.000	2,800,000	0	3,890,000
B5012102	SANTA CLARITA	CA		03/16/2015	3.750	395,000	0	535,000
B4111002	SANTA MONICA	CA		01/12/2015	4.500	1,000,000	0	1,428,000
B5011501	SANTA MONICA	CA		04/09/2015	4.125	2,000,000	0	2,724,000
B5020507	SANTA MONICA	CA		04/23/2015	4.125	1,250,000	0	1,669,000
W5030501	SANTA MONICA	CA		04/15/2015	5.500	11,647,688	0	35,293,710
B5031001	SEASIDE	CA		04/23/2015	4.750	740,000	0	1,000,000
B0062802-1	SHERMAN OAKS	CA		07/31/2015	4.500	700,000	0	2,701,000
B5081405	SHERMAN OAKS	CA		10/29/2015	4.500	1,770,000	0	2,411,000
B5081408	SHERMAN OAKS	CA		10/29/2015	4.500	1,680,000	0	2,346,000
B5081409	SHERMAN OAKS	CA		10/29/2015	4.500	2,000,000	0	3,078,000
B5100601	SOUTH GATE	CA		12/01/2015	3.750	6,300,000	0	8,687,000
B5042903	SUN VALLEY	CA		07/22/2015	4.625	1,800,000	0	2,991,000
B5061601	SUNNYVALE	CA		09/02/2015	4.750	2,200,000	0	5,581,000
B4101402	TEHACHAPI	CA		01/07/2015	5.250	700,000	0	1,368,000
B5072706	TEMECULA	CA		10/05/2015	4.625	1,050,000	0	1,484,000
B5102101	TEMECULA	CA		12/15/2015	4.500	3,400,000	0	6,015,000
B5102102	TEMECULA	CA		12/15/2015	4.500	1,320,000	0	2,046,000
B4112501	UKIAH	CA		01/27/2015	4.750	950,000	0	1,270,000
B4121506	UPLAND	CA		02/02/2015	4.250	2,800,000	0	3,789,000
B4121701	VACAVILLE	CA		02/23/2015	3.875	1,150,000	0	1,900,000
B5071602	VACAVILLE	CA		10/21/2015	4.500	950,000	0	1,822,000
B5013006	VALLEJO	CA		04/06/2015	3.900	1,650,000	0	2,205,000
B5081101	VAN NUYS	CA		10/29/2015	4.500	2,600,000	0	3,883,000
B5010805	VERNON	CA		04/17/2015	4.500	900,000	0	1,755,000
B5012701	VISTA	CA		03/23/2015	4.125	3,500,000	0	5,460,000
B4122904	WEST COVINA	CA		02/26/2015	4.375	9,000,000	0	12,056,000
B5050806	WESTMINSTER	CA		07/31/2015	4.750	3,100,000	0	5,458,000
B5072707	AURORA	CO		10/05/2015	4.625	795,000	0	1,173,000
W5101901	CENTENNIAL	CO		11/23/2015	6.750	5,990,679	0	10,012,000
B5022402	COLORADO SPRINGS	CO		04/28/2015	4.125	1,000,000	0	1,338,000
B5050401	COLORADO SPRINGS	CO		09/01/2015	4.625	2,000,000	0	2,705,000
B2042502-1	DENVER	CO		05/18/2015	4.625	1,000,000	0	4,945,000
B4091702	DENVER	CO		01/05/2015	4.875	1,500,000	0	1,999,000
B5021002	DENVER	CO		06/04/2015	4.125	700,000	0	1,105,000
B5050402	DENVER	CO		07/16/2015	5.000	780,000	0	1,040,000
B5060403	DENVER	CO		08/14/2015	4.500	3,750,000	0	5,036,000
W5021101	DENVER	CO		05/13/2015	5.000	10,000,000	0	36,700,000
B5031903	ENGLEWOOD	CO		05/15/2015	4.625	1,100,000	0	1,467,000
B5031904	ENGLEWOOD	CO		05/15/2015	4.625	850,000	0	1,136,000
B5050403	ENGLEWOOD	CO		07/16/2015	5.000	690,000	0	919,000
W4101601	ENGLEWOOD	CO		11/21/2014	6.375	0	326,152	1,369,200
B5071001	GOLDEN	CO		09/17/2015	4.500	1,450,000	0	1,945,000
W5032401	LITTLETON	CO		05/21/2015	5.625	7,541,881	0	10,756,231
B5012201	LONGMONT	CO		04/06/2015	4.000	1,000,000	0	1,335,000
B5030605	LOVELAND	CO		05/15/2015	4.000	6,300,000	0	12,090,000
B5011601	PARKER	CO		02/27/2015	3.875	2,600,000	0	3,482,000
A5012001	THORNTON	CO		03/29/2005	4.125	0	408,273	1,854,000
A8081501A	WINDSOR LOCKS	CT		10/20/2015	10.875	6,480	0	2,802,000
B4110602	WASHINGTON	DC		01/23/2015	5.125	925,000	0	1,279,000
B4121201	WASHINGTON	DC		03/16/2015	4.000	5,600,000	0	8,994,000
B4121702	WASHINGTON	DC		02/25/2015	4.750	2,800,000	0	4,321,000
B5040301	WASHINGTON	DC		05/26/2015	3.875	9,200,000	0	18,627,000
B5080401	WASHINGTON	DC		09/25/2015	4.500	2,160,000	0	2,880,000
A5013102	APOPKA	FL		04/08/2005	6.125	0	400,404	1,189,000

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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
B5090904	APOPKA	FL		12/23/2015	4.375	1,025,000	0	1,387,000
B5072705	BOCA RATON	FL		10/05/2015	4.625	1,435,000	0	1,931,000
B5030506	BRADENTON	FL		06/01/2015	3.750	3,375,000	0	4,559,000
B5030508	BUSHNELL	FL		06/01/2015	3.750	2,640,000	0	3,532,000
B5031901	CAPE CORAL	FL		06/15/2015	4.500	2,300,000	0	3,432,000
A4040230-2	CORAL GABLES	FL		07/15/2015	4.625	610,000	0	1,482,000
B5010902	DANIA	FL		04/10/2015	4.500	1,875,000	0	2,601,000
B5072704	DELAND	FL		10/05/2015	4.625	717,000	0	1,133,000
B5021702	FLORIDA CITY	FL		05/22/2015	4.000	840,000	0	2,170,000
B5020201	FORT MYERS	FL		04/28/2015	4.000	825,000	0	1,185,000
B5030507	HUDSON	FL		06/01/2015	3.750	3,225,000	0	4,340,000
B4122902	JACKSONVILLE	FL		03/20/2015	4.750	925,000	0	1,644,000
B5010502	JACKSONVILLE	FL		03/25/2015	4.875	500,000	0	851,000
B5011901	JACKSONVILLE	FL		03/25/2015	4.500	2,250,000	0	3,728,000
B5031301	JACKSONVILLE	FL		05/28/2015	4.375	735,000	0	981,000
B5041405	JACKSONVILLE	FL		06/05/2015	3.750	1,900,000	0	2,930,000
B5041505	JACKSONVILLE	FL		06/30/2015	4.000	1,350,000	0	2,329,000
B5060202	JACKSONVILLE	FL		07/30/2015	4.625	2,285,000	0	3,519,000
B4120302	LAKE MARY	FL		02/02/2015	5.250	1,300,000	0	1,842,000
B4110601	LAKELAND	FL		01/23/2015	4.250	600,000	0	911,000
B5030511	LARGO	FL		06/01/2015	3.750	3,050,000	0	4,220,000
W5090101	LYNN HAVEN	FL		11/03/2015	6.125	3,021,922	0	5,306,000
B5032501	MIAMI	FL		06/30/2015	4.125	1,000,000	0	2,055,000
B5040604	MIAMI	FL		06/26/2015	4.500	805,000	0	1,150,000
B5030509	NOKOMIS	FL		06/01/2015	3.750	3,995,000	0	6,188,000
B5031302	NORTH FORT MYERS	FL		08/31/2015	4.250	5,800,000	0	8,214,000
B5052701	NORTH FORT MYERS	FL		08/28/2015	4.250	3,400,000	0	4,664,000
B5041504	PALATKA	FL		06/30/2015	4.250	1,500,000	0	2,089,000
B5091703	PANAMA CITY	FL		11/06/2015	4.500	1,000,000	0	1,384,000
B5091704	PANAMA CITY	FL		11/06/2015	4.500	1,500,000	0	2,133,000
B5091705	PANAMA CITY	FL		11/06/2015	4.500	4,000,000	0	5,746,000
B5021705	PENSACOLA	FL		04/15/2015	4.000	1,890,000	0	2,580,000
B5030510	PORT CHARLOTTE	FL		06/01/2015	3.750	3,995,000	0	5,674,000
B5022002	SAINT CLOUD	FL		05/15/2015	4.250	1,525,000	0	2,398,000
B5022601	TAMPA	FL		04/13/2015	4.250	1,400,000	0	2,411,000
B5031602	TAMPA	FL		05/28/2015	4.500	1,450,000	0	1,986,000
B5031902	TAMPA	FL		06/10/2015	4.125	5,200,000	0	7,477,000
B5060802	TAMPA	FL		08/27/2015	4.250	1,000,000	0	1,631,000
B5021803	ALPHARETTA	GA		04/27/2015	4.375	1,100,000	0	1,466,000
B5072801	ALPHARETTA	GA		09/29/2015	5.125	2,400,000	0	3,208,000
B5022709	ATHENS	GA		05/15/2015	4.125	1,400,000	0	1,897,000
B5022710	ATHENS	GA		05/15/2015	4.125	1,130,000	0	1,580,000
B5031305	ATHENS	GA		05/21/2015	4.250	890,000	0	1,197,000
B5032001	ATLANTA	GA		05/29/2015	4.250	3,800,000	0	5,071,000
B5052801	ATLANTA	GA		08/31/2015	5.250	1,325,000	0	1,773,000
B5052802	ATLANTA	GA		08/31/2015	5.250	2,675,000	0	3,570,000
B5040901	CANTON	GA		06/19/2015	4.000	1,300,000	0	1,810,000
W5090902	COLUMBUS	GA		12/22/2015	6.750	907,000	0	4,389,000
B5042001	CUMMING	GA		07/31/2015	3.750	2,000,000	0	2,894,000
B5030601	DULUTH	GA		05/20/2015	3.875	4,000,000	0	5,346,000
B4111101	KENNESAW	GA		01/23/2015	4.500	750,000	0	1,004,000
B5012801	KENNESAW	GA		04/20/2015	5.000	1,500,000	0	2,487,000
B5060301	KENNESAW	GA		08/27/2015	4.250	1,000,000	0	1,661,000
B5041508	LAWRENCEVILLE	GA		07/21/2015	4.125	2,145,000	0	3,054,000
B5050605	LAWRENCEVILLE	GA		07/15/2015	4.000	3,100,000	0	4,814,000
B4111005	LILBURN	GA		01/29/2015	4.250	5,000,000	0	7,895,000
B4121101	LITHIA SPRINGS	GA		02/19/2015	4.500	2,550,000	0	3,411,000
B5021102	LITHIA SPRINGS	GA		04/22/2015	4.250	1,050,000	0	1,404,000
B5041401	MACON	GA		06/25/2015	4.250	3,275,000	0	4,370,000
W5100101	MORROW	GA		11/16/2015	6.250	5,610,000	0	8,847,000
B4120801	ROME	GA		05/29/2015	6.250	750,000	0	1,543,000
B4120801-1	ROME	GA		09/30/2015	6.250	200,000	0	1,543,000
W5090901	SAVANNAH	GA		12/22/2015	6.750	2,841,000	0	6,680,000
B5021103	TUCKER	GA		03/27/2015	3.875	1,525,000	0	2,037,000
B5020512	WARNER ROBINS	GA		05/15/2015	4.250	2,050,000	0	2,881,000

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	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
B5041402	WOODSTOCK	GA		07/10/2015	4.500	3,000,000	0	6,377,000
B4120803	BOISE	ID		01/30/2015	4.375	7,669,600	0	12,155,000
B4121504	IDAHO FALLS	ID		01/30/2015	5.250	1,302,000	0	1,746,000
B5052003	BERKELEY	IL		08/19/2015	4.500	2,300,000	0	3,249,000
B5022712	BRADLEY	IL		05/07/2015	4.500	1,340,000	0	1,794,000
B1041202-1	CHICAGO	IL		12/03/2015	4.625	525,000	0	2,647,000
B5022502	CHICAGO	IL		05/11/2015	3.625	800,000	0	1,665,000
B5052002	CHICAGO	IL		09/16/2015	4.500	2,400,000	0	3,236,000
B5070902	DARIEN	IL		10/22/2015	4.750	2,400,000	0	3,226,000
B5102302	DARIEN	IL		12/08/2015	4.375	1,600,000	0	2,138,000
W5040101	JOLIET	IL		07/31/2015	5.750	2,585,372	0	3,903,532
B5041301	LAKE ZURICH	IL		07/15/2015	4.000	4,000,000	0	5,342,000
B5041302	LAKE ZURICH	IL		07/15/2015	4.250	1,185,000	0	1,598,000
B5052001	MUNDELEIN	IL		08/19/2015	4.500	1,500,000	0	2,551,000
B5011307	OSWEGO	IL		04/16/2015	4.750	2,502,500	0	3,351,000
B5050504	EVANSVILLE	IN		09/01/2015	4.375	2,300,000	0	3,543,000
B5072103	FORT WAYNE	IN		09/04/2015	4.750	1,100,000	0	1,469,000
B5030402	INDIANAPOLIS	IN		05/21/2015	4.375	1,100,000	0	1,471,000
B5072102	INDIANAPOLIS	IN		10/30/2015	4.625	1,150,000	0	1,614,000
B5081002	INDIANAPOLIS	IN		12/11/2015	4.500	1,625,000	0	2,201,000
B5040304	MISHAWAKA	IN		05/29/2015	4.250	1,900,000	0	2,616,000
B5061501	OLATHE	KS		08/10/2015	4.750	750,000	0	1,026,000
B3042915	LOUISVILLE	KY		09/12/2013	5.000	0	852,935	1,180,888
B4120903	NEW ORLEANS	LA		01/30/2015	4.500	5,880,768	0	17,624,000
B5010903	WEST YARMOUTH	MA		04/15/2015	4.000	900,000	0	1,214,000
B5021804	ANNAPOLIS	MD		05/13/2015	3.875	1,000,000	0	2,765,000
B3093006	BEL AIR	MD		12/26/2013	5.875	0	250,147	538,720
B4121001	ELKTON	MD		02/13/2015	4.625	4,000,000	0	7,763,000
B5032404	GAITHERSBURG	MD		05/28/2015	4.000	3,825,000	0	5,111,000
B5071302	OWINGS MILLS	MD		09/30/2015	4.500	2,000,000	0	3,203,000
B5041304	PASADENA	MD		06/12/2015	4.375	2,000,000	0	2,675,000
B5090301	RIVERDALE	MD		11/09/2015	4.375	4,600,000	0	6,149,000
B4080603	SEVERN	MD		09/29/2014	5.750	0	340,096	685,857
B4120202	TIMONIUM	MD		05/08/2015	3.875	9,750,000	0	15,415,000
B5012703	TOWSON	MD		04/22/2015	4.125	1,250,000	0	2,186,000
B5071706	SCARBOROUGH	ME		09/03/2015	5.000	5,537,452	0	9,734,000
B5041601	ANN ARBOR	MI		07/16/2015	4.500	1,900,000	0	2,575,000
B5050807	AUBURN HILLS	MI		07/29/2015	4.625	2,450,000	0	3,790,000
B5091402	BERKLEY	MI		12/07/2015	4.875	1,200,000	0	1,612,000
B4121002	CEDAR SPRINGS	MI		02/26/2015	5.000	3,000,000	0	4,990,000
B4120401	DETROIT	MI		02/20/2015	4.750	2,300,000	0	3,805,000
B5030901	DETROIT	MI		06/10/2015	5.000	1,170,000	0	1,563,000
B5081107	DETROIT	MI		11/03/2015	5.250	500,000	0	1,039,000
W4122201	DETROIT	MI		02/24/2015	6.500	2,735,935	0	10,792,000
B5032402	EAST LANSING	MI		06/17/2015	4.125	1,580,000	0	2,727,000
B5062501	ECORSE	MI		09/10/2015	5.125	1,750,000	0	2,448,000
B4082101	FARMINGTON HILLS	MI		12/10/2014	5.000	0	334,504	678,656
B4102401	FARMINGTON HILLS	MI		01/30/2015	4.875	2,250,000	0	3,256,000
B5011305	FARMINGTON HILLS	MI		04/01/2015	4.750	1,578,000	0	2,158,000
B5021703	FARMINGTON HILLS	MI		05/08/2015	4.750	500,000	0	832,000
B5040801	FENTON	MI		08/31/2015	4.000	825,000	0	1,118,000
B3091701	GRAND RAPIDS	MI		12/10/2013	6.625	0	333,750	1,373,982
B5033002	GRAND RAPIDS	MI		06/22/2015	4.625	1,150,000	0	1,955,000
B5042101	GRAND RAPIDS	MI		06/29/2015	4.200	2,700,000	0	4,157,000
B5043001	GRAND RAPIDS	MI		07/24/2015	4.625	3,400,000	0	4,539,000
B5060201	GRAND RAPIDS	MI		08/20/2015	4.875	1,250,000	0	1,706,000
W4111001	GRAND RAPIDS	MI		03/13/2015	6.375	2,676,001	0	5,064,000
B4080702	HOMER	MI		10/24/2014	5.500	0	1,945,040	3,002,000
B2101901-1	JACKSON	MI		10/29/2015	5.125	1,000,000	0	3,420,000
B5043002	KALAMAZOO	MI		07/27/2015	4.250	3,200,000	0	4,309,000
B5040803	LIVONIA	MI		08/31/2015	4.000	1,425,000	0	2,328,000
B4122201	MARSHALL	MI		02/09/2015	5.375	762,000	0	1,047,000
B5051801	MOUNT MORRIS	MI		08/14/2015	5.250	1,200,000	0	2,124,000
B5090801	NORTH BRANCH	MI		12/02/2015	5.000	1,180,000	0	1,693,000
B5091501	ROMULUS	MI		12/03/2015	5.000	1,500,000	0	2,150,000

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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
B5092201	SHELBY TOWNSHIP	MI		11/20/2015	4.750	840,000	0	1,167,000
B4120402	SOUTH LYON	MI		02/04/2015	5.000	4,100,000	0	5,661,000
B5022401	SOUTH LYON	MI		03/24/2015	4.875	1,275,000	0	1,721,000
B5050501	SOUTHFIELD	MI		08/18/2015	4.500	1,600,000	0	2,654,000
B5011304	STERLING HEIGHTS	MI		04/16/2015	4.750	630,000	0	842,000
B5042901	BLOOMINGTON	MN		11/06/2015	4.250	1,050,000	0	1,425,000
B5022701	GOLDEN VALLEY	MN		06/05/2015	3.750	5,000,000	0	6,724,000
B5032703	ST. MICHAEL	MN		05/29/2015	4.125	1,668,750	0	2,477,000
B5080301	FESTUS	MO		11/16/2015	4.625	2,260,000	0	3,023,000
B5092801	GRANDVIEW	MO		12/10/2015	4.625	1,000,000	0	1,492,000
B5060803	INDEPENDENCE	MO		10/30/2015	5.000	26,493	0	2,026,493
B5020511	KANSAS CITY	MO		03/30/2015	3.750	4,000,000	0	5,332,000
B5042704	KANSAS CITY	MO		07/01/2015	4.375	3,800,000	0	5,071,000
B5091502	KANSAS CITY	MO		11/13/2015	4.250	3,000,000	0	4,014,000
B5042905	ST LOUIS	MO		07/22/2015	4.375	1,515,000	0	2,026,000
W5091501	ST. CHARLES	MO		11/19/2015	6.125	5,351,985	0	10,476,000
B5042102	ST. LOUIS	MO		07/20/2015	4.125	815,760	0	1,202,000
B5081102	OLIVE BRANCH	MS		11/12/2015	5.000	816,120	0	1,971,762
B5022005	MISSOULA	MT		04/23/2015	5.000	1,356,000	0	2,527,000
B5031801	BOONE	NC		05/27/2015	4.250	2,649,870	0	4,392,000
B5092303	DURHAM	NC		11/20/2015	4.250	1,400,000	0	1,881,000
B4112502	EDEN	NC		02/27/2015	4.125	3,800,000	0	5,890,000
B5091002	GASTONIA	NC		11/25/2015	4.500	1,650,000	0	2,795,000
B4111403	GREENSBORO	NC		01/28/2015	4.625	925,000	0	1,431,000
B5020604	GREENSBORO	NC		05/01/2015	3.875	1,225,000	0	1,646,000
B5030602	GREENSBORO	NC		05/27/2015	4.375	1,000,000	0	1,997,000
B5050506	GREENSBORO	NC		09/01/2015	4.375	2,350,000	0	3,620,000
B5052101	GREENSBORO	NC		07/31/2015	4.250	4,500,000	0	6,934,000
B5081404	GREENSBORO	NC		12/02/2015	4.500	4,300,000	0	6,951,000
B5081406	GREENSBORO	NC		12/02/2015	4.500	4,300,000	0	5,750,000
B5042302	GREENVILLE	NC		07/21/2015	4.125	3,925,000	0	5,312,000
B5013001	HICKORY	NC		04/17/2015	4.125	1,650,000	0	2,566,000
B5071702	JACKSONVILLE	NC		09/18/2015	3.875	2,750,000	0	3,708,000
B5020508	JAMESTOWN	NC		09/01/2015	5.000	1,540,000	0	2,290,000
B5042103	PINEVILLE	NC		06/30/2015	4.125	4,125,000	0	5,570,000
B4120802	RALEIGH	NC		03/16/2015	4.000	700,000	0	934,000
B5081403	RURAL HALL	NC		11/12/2015	4.375	3,740,000	0	5,970,000
B5060303	NORFOLK	NE		10/14/2015	5.000	600,000	0	865,000
B5110901	CINNAMINSON	NJ		12/18/2015	4.375	1,000,000	0	1,347,000
B5031802	EATONTOWN	NJ		05/27/2015	4.500	8,068,548	0	14,869,000
B5022711	GALLOWAY	NJ		06/30/2015	5.500	2,200,000	0	3,039,000
B5020506	KEARNY	NJ		05/12/2015	3.750	625,000	0	2,147,000
B5022501	LAWRENCEVILLE TOWNSHIP	NJ		08/03/2015	4.500	2,850,000	0	4,050,000
B5071704	MAHWAH	NJ		09/03/2015	5.000	9,616,293	0	15,807,000
B5071703	MOUNT ARLINGTON	NJ		09/03/2015	5.000	9,625,587	0	13,548,000
B4111004	NORTH BRUNSWICK	NJ		01/30/2015	4.625	4,350,000	0	6,622,000
B5020902	WEST DEPTFORD	NJ		04/01/2015	4.000	1,350,000	0	1,969,000
B5031201	WESTAMPTON	NJ		05/29/2015	4.375	5,700,000	0	8,615,000
B5021902	WOODBURY	NJ		05/01/2015	3.875	9,000,000	0	12,072,000
B5010603	ALBUQUERQUE	NM		04/02/2015	4.250	1,380,000	0	1,864,000
W4080101	CARLSBAD	NM		09/08/2014	6.250	0	100,000	1,758,000
W4121101	CARLSBAD	NM		01/29/2015	6.250	2,126,826	0	3,217,000
B4121103	ROSWELL	NM		01/23/2015	5.250	1,027,000	0	1,377,000
B5012805	HENDERSON	NV		03/23/2015	3.875	4,200,000	0	5,606,000
B4092801	LAS VEGAS	NV		01/07/2015	4.625	1,700,000	0	2,301,000
B4100903	LAS VEGAS	NV		01/20/2015	4.250	1,550,000	0	2,083,000
B4120301	LAS VEGAS	NV		02/12/2015	4.125	1,350,000	0	1,815,000
B4122903	LAS VEGAS	NV		03/12/2015	4.500	600,000	0	813,000
B5010602	LAS VEGAS	NV		03/09/2015	4.375	878,000	0	1,208,000
B5020905	LAS VEGAS	NV		04/01/2015	3.750	1,260,000	0	1,702,000
B5070102	LAS VEGAS	NV		08/31/2015	4.625	750,000	0	1,005,000
B5071503	LAS VEGAS	NV		09/23/2015	4.000	1,925,000	0	2,576,000
B5072101	LAS VEGAS	NV		09/09/2015	4.500	1,620,000	0	2,183,000
B5080503	LAS VEGAS	NV		10/09/2015	4.625	2,875,000	0	3,853,000
B5090401	LAS VEGAS	NV		11/05/2015	4.250	1,283,000	0	1,786,000

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B5101501	LAS VEGAS	NV		12/18/2015	4.000	3,800,000	0	5,922,000
B5010901	NORTH LAS VEGAS	NV		03/30/2015	4.500	985,000	0	1,435,000
B5012807	NORTH LAS VEGAS	NV		03/30/2015	4.000	1,640,000	0	2,191,000
B5021004	NORTH LAS VEGAS	NV		05/01/2015	3.625	2,350,000	0	3,301,000
B5050701	NORTH LAS VEGAS	NV		07/31/2015	5.000	2,150,000	0	2,867,000
B5101901	NORTH LAS VEGAS	NV		12/18/2015	4.625	700,000	0	1,068,000
B5040102	BAYVILLE	NY		07/01/2015	4.250	2,800,000	0	9,559,000
A5061001	BRONX	NY		09/20/2005	5.500	0	406,535	1,580,000
B5012301	BUFFALO	NY		04/14/2015	3.875	1,180,000	0	1,611,000
B5070901	HAWTHORNE	NY		09/24/2015	4.625	1,800,000	0	2,427,000
B5042702	NEW YORK	NY		06/22/2015	4.000	3,500,000	0	4,682,000
A6120708	WEST SENECA	NY		02/27/2007	6.125	0	278,471	674,000
B5071002	AVON	OH		09/29/2015	4.500	1,500,000	0	2,335,000
B5092403	BEACHWOOD	OH		12/09/2015	5.000	1,500,000	0	2,006,000
B5080302	DAYTON	OH		10/30/2015	4.125	4,200,000	0	6,838,000
B4102301	DOVER	OH		01/28/2015	4.000	6,100,000	0	9,475,000
B4091504	DUBLIN	OH		01/30/2015	4.750	2,000,000	0	2,811,000
B4122908	MILFORD	OH		02/09/2015	3.625	2,500,000	0	3,423,000
B5102602	MONROE	OH		12/16/2015	4.875	1,500,000	0	2,009,000
B5081202	SOLON	OH		10/28/2015	4.375	1,330,000	0	1,774,000
B3121701-1	BANDON	OR		02/19/2015	6.000	263,120	0	3,881,000
B5082002	BEAVERTON	OR		12/01/2015	4.625	5,150,000	0	7,927,000
W4082501	BEAVERTON	OR		10/30/2014	5.950	0	55,048	3,484,000
B5051901	BEND	OR		10/23/2015	4.625	61,805	0	120,281
B5051901A	BEND	OR		11/12/2015	4.640	274,468	0	534,153
B5051901B	BEND	OR		12/04/2015	4.760	378,066	0	735,770
B5040207	CANNON BEACH	OR		05/29/2015	4.375	10,000,000	0	14,501,000
B5040208	CANNON BEACH	OR		05/29/2015	4.375	900,000	0	1,202,000
B5031703	CLACKAMAS	OR		08/18/2015	4.250	7,400,000	0	10,297,000
B5050102	EUGENE	OR		08/26/2015	5.625	675,000	0	1,067,000
B5041507	HAPPY VALLEY	OR		07/27/2015	4.250	3,165,000	0	6,119,000
B4120507	LAKE OSWEGO	OR		01/30/2015	4.500	800,000	0	1,197,000
B5030503	MEDFORD	OR		06/01/2015	4.125	2,255,000	0	3,093,000
B5050801	MEDFORD	OR		07/23/2015	4.500	2,500,000	0	4,079,000
B1062107-1	PORTLAND	OR		02/27/2015	4.500	2,500,000	0	3,961,000
B4120201	PORTLAND	OR		02/12/2015	4.875	800,000	0	1,090,000
B4120908	PORTLAND	OR		02/20/2015	4.125	1,100,000	0	1,482,000
B5011309	PORTLAND	OR		04/30/2015	4.375	4,000,000	0	5,557,000
B5011503	PORTLAND	OR		03/17/2015	4.500	855,000	0	1,140,000
B5012603	PORTLAND	OR		06/02/2015	3.750	1,150,000	0	3,229,000
B5012702	PORTLAND	OR		03/24/2015	4.000	2,100,000	0	2,836,000
B5012802	PORTLAND	OR		03/20/2015	4.500	1,330,000	0	1,903,000
B5012804	PORTLAND	OR		04/24/2015	4.375	1,000,000	0	2,965,000
B5020502	PORTLAND	OR		04/15/2015	3.750	3,000,000	0	4,008,000
B5022302	PORTLAND	OR		06/01/2015	4.125	5,900,000	0	7,865,000
B5031101	PORTLAND	OR		05/29/2015	4.125	2,050,000	0	2,735,000
B5031202	PORTLAND	OR		06/05/2015	4.125	600,000	0	802,000
B5041602	PORTLAND	OR		07/01/2015	4.125	4,625,000	0	7,112,000
B5050702	PORTLAND	OR		08/28/2015	4.375	4,000,000	0	9,153,000
B5070101	PORTLAND	OR		08/31/2015	4.625	1,200,000	0	1,631,000
B5090902	PORTLAND	OR		12/10/2015	4.800	6,701,184	0	18,529,000
B5090903	PORTLAND	OR		12/10/2015	4.800	9,091,600	0	16,735,000
W5061801	PORTLAND	OR		08/03/2015	6.500	1,852,899	0	4,505,000
W5091401	PORTLAND	OR		11/24/2015	6.000	9,700,000	0	14,368,000
A7102001	REDMOND	OR		11/02/2007	4.250	0	384,833	2,029,600
B5031002	REDMOND	OR		04/17/2015	4.250	510,000	0	708,000
B5082001	REEDSPORT	OR		11/12/2015	4.750	2,000,000	0	3,070,000
B5032702	SALEM	OR		05/28/2015	4.250	1,550,000	0	2,175,000
B5070602	SALEM	OR		09/22/2015	4.875	700,000	0	1,665,000
B5030502	SEASIDE	OR		06/01/2015	4.125	1,880,000	0	2,577,000
A5032102	SHERWOOD	OR		06/06/2005	4.375	0	1,017,372	3,707,000
A5032102-1	SHERWOOD	OR		07/07/2015	4.375	630,000	0	3,707,000
B5021001	SHERWOOD	OR		04/22/2015	3.950	1,750,000	0	2,624,000
B5031303	THE DALLES	OR		05/29/2015	4.500	7,400,000	0	9,870,000
B5052602	TIGARD	OR		09/01/2015	4.750	4,935,000	0	6,578,000

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	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
B5090102	TIGARD	OR		10/30/2015	4.625	1,450,000	0	1,986,000
B5021801	TUALATIN	OR		06/05/2015	4.625	2,500,000	0	3,360,000
B5090103	TUALATIN	OR		10/30/2015	4.250	550,000	0	2,041,000
B5031601	WEST LINN	OR		06/16/2015	4.250	900,000	0	1,426,000
B5031103	WILSONVILLE	OR		05/29/2015	3.875	1,100,000	0	2,917,000
W5062901	MIDDLETOWN	PA		10/23/2015	6.750	10,700,000	0	18,243,000
B5042401	SHIPPENSBURG	PA		08/20/2015	4.375	3,800,000	0	5,097,000
B4102707	WEST CHESTER	PA		02/11/2015	4.375	1,500,000	0	2,297,000
A9042403-1	CHARLESTON	SC		09/14/2015	4.500	350,000	0	2,612,000
B5022708	COLUMBIA	SC		06/30/2015	5.125	620,000	0	835,000
B5092904	COLUMBIA	SC		11/23/2015	3.875	2,550,000	0	3,673,000
B2062202-1	GREENVILLE	SC		06/17/2015	4.375	700,000	0	2,465,000
B4111702	GREENVILLE	SC		04/08/2015	4.000	1,100,000	0	1,960,000
B5092903	MAULDIN	SC		12/04/2015	3.875	3,500,000	0	4,719,000
B5040306	MCCOLL	SC		08/20/2015	4.750	950,000	0	1,293,000
B5030603	MOUNT PLEASANT	SC		08/31/2015	4.125	10,000,000	0	14,788,000
B1072205-1	NORTH CHARLESTON	SC		09/14/2015	5.000	900,000	0	2,182,000
B4101701	WALTERBORO	SC		03/13/2015	4.125	2,700,000	0	3,758,000
B5012103	WELLFORD	SC		03/20/2015	3.750	2,000,000	0	2,785,000
B5082006	GREGORY	SD		10/15/2015	5.250	583,500	0	939,000
B5013007	ARLINGTON	TN		03/31/2015	4.250	2,300,000	0	3,277,000
B3101805	CLARKSVILLE	TN		01/24/2014	5.750	0	716,134	2,356,480
B5051303	DYERSBURG	TN		07/31/2015	4.500	930,000	0	2,146,000
B4092401	GALLATIN	TN		01/16/2015	5.125	2,400,000	0	3,203,000
A7121706-1	NASHVILLE	TN		05/22/2015	4.500	600,000	0	1,904,000
B4121501	NASHVILLE	TN		03/20/2015	4.375	1,300,000	0	1,818,000
B5012101	NASHVILLE	TN		03/27/2015	3.875	5,847,000	0	7,836,000
B5071705	NASHVILLE	TN		09/03/2015	5.000	12,000,868	0	21,264,000
B4121102	PLEASANT VIEW	TN		04/09/2015	4.875	2,000,000	0	3,677,000
B3083002	PORTLAND	TN		12/20/2013	5.750	0	884,755	2,231,645
B5050602	ALVIN	TX		07/13/2015	4.875	1,900,000	0	2,570,000
B4111302	ANDREWS	TX		02/27/2015	4.375	2,266,800	0	3,054,000
B5042002	ARLINGTON	TX		06/19/2015	4.250	2,200,000	0	2,973,000
B4101010	AUSTIN	TX		01/07/2015	4.500	1,500,000	0	2,049,000
B4112001	AUSTIN	TX		03/10/2015	4.500	1,940,000	0	3,080,000
B5022303	AUSTIN	TX		04/24/2015	4.000	800,000	0	1,137,000
B5022704	AUSTIN	TX		05/18/2015	4.000	1,900,000	0	2,555,000
B5022706	AUSTIN	TX		06/17/2015	4.000	1,850,000	0	2,594,000
B5022707	AUSTIN	TX		07/13/2015	4.125	2,000,000	0	2,683,000
B5031102	AUSTIN	TX		05/26/2015	4.375	960,000	0	2,040,000
B5040103	AUSTIN	TX		11/10/2015	4.750	6,800,000	0	9,090,000
B5041303	AUSTIN	TX		06/25/2015	4.125	2,600,000	0	3,512,000
B5050503	AUSTIN	TX		07/22/2015	4.750	740,000	0	1,550,000
B5051201	AUSTIN	TX		08/14/2015	4.625	3,000,000	0	4,071,000
B5051302	AUSTIN	TX		06/19/2015	4.375	5,100,000	0	6,885,000
B5061001	AUSTIN	TX		08/28/2015	4.625	1,260,000	0	2,025,000
B5071601	AUSTIN	TX		09/24/2015	4.375	3,200,000	0	4,265,000
B5012304	BASTROP	TX		04/17/2015	4.375	825,000	0	1,348,000
B4120907	BEAUMONT	TX		02/26/2015	4.000	3,000,000	0	4,462,000
B5052203	CARRIZO SPRINGS	TX		07/21/2015	4.750	1,196,000	0	1,849,000
B5061801	CORPUS CHRISTI	TX		08/27/2015	4.500	2,975,000	0	3,988,000
B5080702	CYPRESS	TX		10/30/2015	4.375	2,100,000	0	2,862,000
B3051705-1	DALLAS	TX		05/15/2015	4.875	625,000	0	4,671,000
B5021101	DALLAS	TX		06/01/2015	3.500	1,675,000	0	2,274,000
B5050510	DALLAS	TX		08/11/2015	4.875	975,000	0	1,543,000
B5020202	DEER PARK	TX		05/15/2015	4.500	1,675,000	0	2,238,000
B4090901	EL PASO	TX		01/26/2015	4.125	760,000	0	1,030,000
B4111404	FORT WORTH	TX		02/05/2015	4.500	1,470,000	0	1,963,000
B5012002	FORT WORTH	TX		05/15/2015	3.500	2,100,000	0	2,868,000
B5063002	GALVESTON	TX		08/14/2015	4.625	780,000	0	1,042,000
B5040204	GARLAND	TX		06/26/2015	4.625	500,000	0	890,000
B5050505	GARLAND	TX		09/01/2015	4.375	1,840,000	0	2,837,000
B5081902	GEORGETOWN	TX		10/29/2015	4.500	575,000	0	777,000
B5050103	GRAND PRAIRIE	TX		07/27/2015	3.750	3,600,000	0	4,864,000
B5092208	GRAND PRAIRIE	TX		12/16/2015	4.875	400,000	0	802,000

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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
B5030401	GRAPEVINE	TX		05/15/2015	4.125	1,650,000	0	2,201,000
B5042301	HASLET	TX		06/19/2015	4.000	800,000	0	1,084,000
B5060402	HIDALGO	TX		08/20/2015	4.500	450,000	0	659,000
B4120906	HOUSTON	TX		02/09/2015	4.375	3,000,000	0	4,525,000
B4120909	HOUSTON	TX		02/11/2015	4.250	1,150,000	0	1,538,000
B4121901	HOUSTON	TX		02/27/2015	3.875	4,000,000	0	5,398,000
B4122901	HOUSTON	TX		03/23/2015	4.250	10,000,000	0	13,488,000
B5020203	HOUSTON	TX		04/23/2015	4.250	2,100,000	0	2,802,000
B5021301	HOUSTON	TX		04/14/2015	4.000	2,900,000	0	3,869,000
B5033101	HOUSTON	TX		06/12/2015	4.500	1,900,000	0	2,653,000
B5033102	HOUSTON	TX		06/10/2015	4.250	2,350,000	0	3,224,000
B5040201	HOUSTON	TX		06/11/2015	3.875	8,000,000	0	14,813,000
B5040202	HOUSTON	TX		06/15/2015	4.000	4,000,000	0	5,758,000
B5041001	HOUSTON	TX		06/19/2015	4.500	560,000	0	1,438,000
B5042703	HOUSTON	TX		06/25/2015	4.125	2,150,000	0	2,909,000
B5042801	HOUSTON	TX		07/10/2015	4.250	2,425,000	0	3,246,000
B5050603	HOUSTON	TX		07/22/2015	5.000	3,200,000	0	4,271,000
B5072201	HOUSTON	TX		09/02/2015	4.625	465,000	0	1,673,000
B5072703	HOUSTON	TX		10/05/2015	4.625	675,000	0	1,004,000
B5082603	HOUSTON	TX		11/13/2015	4.375	1,500,000	0	2,175,000
B5083101	HOUSTON	TX		11/10/2015	4.375	1,200,000	0	1,626,000
B5092902	HOUSTON	TX		11/18/2015	4.375	3,000,000	0	4,041,000
W4112001	HOUSTON	TX		12/30/2014	6.250	0	151,432	3,981,432
B5071603	HUTTO	TX		09/24/2015	4.375	2,700,000	0	3,626,000
B4010804	IRVING	TX		04/15/2014	4.375	0	51,000	1,628,430
B4123101	IRVING	TX		05/01/2015	4.250	1,750,000	0	2,764,000
W5052201	IRVING	TX		07/02/2015	6.000	6,500,000	0	11,073,000
B5021003	KATY	TX		03/19/2015	3.875	2,225,000	0	2,991,000
B5080501	KATY	TX		10/14/2015	4.625	750,000	0	1,164,000
B5091401	LAKE JACKSON	TX		11/18/2015	5.125	2,700,000	0	3,905,000
A5051002	LANCASTER	TX		08/19/2005	4.375	0	204,053	1,073,000
B4122909	LAREDO	TX		02/20/2015	4.375	635,000	0	854,000
B5090201	LAREDO	TX		12/18/2015	4.375	1,165,000	0	1,554,000
B5090202	LAREDO	TX		12/18/2015	4.375	900,000	0	1,200,000
B4070303	LEAGUE CITY	TX		09/19/2014	4.500	0	1,314,728	3,086,852
B5030205	LEWISVILLE	TX		04/17/2015	3.750	1,500,000	0	2,293,000
B5032401	MADISONVILLE	TX		06/12/2015	4.000	1,800,000	0	2,399,000
B5021302	MAGNOLIA	TX		04/15/2015	4.125	1,700,000	0	2,286,000
B5070801	MAGNOLIA	TX		09/10/2015	4.500	1,250,000	0	1,667,000
B5010905	MCKINNEY	TX		04/23/2015	4.625	1,050,000	0	1,874,000
B1042701-1	MIDLAND	TX		05/15/2015	5.625	500,000	0	2,984,000
B5092304	MIDLAND	TX		12/09/2015	4.375	2,800,000	0	4,396,000
B5082604	MILLSAP	TX		11/10/2015	4.750	2,800,000	0	3,787,000
B5092501	MISSOURI CITY	TX		12/07/2015	5.125	1,750,000	0	2,353,000
B5062201	ORANGE	TX		10/16/2015	4.500	3,000,000	0	4,015,000
B5062901	PEARLAND	TX		10/29/2015	5.000	1,100,000	0	1,471,000
B5090101	PLANO	TX		11/09/2015	4.500	675,000	0	1,874,000
B5092305	PLANO	TX		11/30/2015	4.500	1,175,000	0	2,077,000
B5061802	Richwood	TX		08/27/2015	4.500	2,725,000	0	3,647,000
B5022705	ROANOKE	TX		05/29/2015	4.000	1,900,000	0	2,577,000
B5012803	ROCKPORT	TX		04/16/2015	4.250	1,300,000	0	2,250,000
B4101009	ROUND ROCK	TX		01/07/2015	4.500	840,000	0	1,167,000
B4122910	ROUND ROCK	TX		03/10/2015	3.750	1,030,000	0	2,302,000
B5032301	ROUND ROCK	TX		05/18/2015	4.250	1,600,000	0	2,136,000
B5012806	SAN ANTONIO	TX		04/10/2015	4.000	2,845,000	0	5,924,000
B5041408	SAN ANTONIO	TX		06/23/2015	4.250	1,140,000	0	1,581,000
B5080701	SAN ANTONIO	TX		10/20/2015	4.625	2,750,000	0	3,674,000
B5092402	SAN ANTONIO	TX		12/09/2015	4.500	890,000	0	1,422,000
B4111003	SAN MARCOS	TX		01/26/2015	4.500	1,910,936	0	2,910,936
B5072002	SAN MARCOS	TX		09/11/2015	5.125	2,000,000	0	2,706,000
B4111301	SEMINOLE	TX		02/27/2015	4.375	2,000,000	0	2,769,000
B4102202	SPRING	TX		02/03/2015	4.375	3,200,000	0	4,293,000
B4111001	SPRING	TX		02/06/2015	4.000	700,000	0	1,086,000
B5020903	SPRING	TX		03/18/2015	3.875	1,905,000	0	2,559,000
B5020904	SPRING	TX		03/18/2015	3.875	2,705,000	0	3,623,000

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B5040601	SPRING	TX		06/05/2015	4.250	1,000,000	0	1,662,000
B5020906	SPRING BRANCH	TX		04/13/2015	3.875	2,695,000	0	3,669,000
W5070801	SUGAR LAND	TX		08/28/2015	6.750	2,462,316	0	3,294,688
B4111402	TOMBALL	TX		01/28/2015	4.250	1,100,000	0	1,469,000
B4121803	TOMBALL	TX		03/12/2015	4.500	750,000	0	1,173,000
B5050604	TYLER	TX		07/28/2015	5.000	1,950,000	0	2,640,000
B5022301	WICHITA FALLS	TX		03/24/2015	4.375	8,600,000	0	11,472,000
B5042201	BRIGHAM CITY	UT		07/16/2015	3.875	1,400,000	0	1,904,000
B4121503	CEDAR CITY	UT		01/30/2015	5.250	1,125,000	0	1,592,000
B5031203	CLEARFIELD	UT		04/28/2015	4.125	3,150,000	0	4,436,000
B5050802	CLEARFIELD	UT		07/29/2015	4.375	934,000	0	1,259,000
B5050803	CLEARFIELD	UT		07/29/2015	4.375	4,847,000	0	6,467,000
B5050804	CLEARFIELD	UT		07/29/2015	4.375	1,760,000	0	3,086,000
B5042202	CLINTON	UT		07/01/2015	4.500	2,900,000	0	3,927,000
B5050509	OGDEN	UT		09/01/2015	4.375	2,320,000	0	3,568,000
B5022003	OREM	UT		03/31/2015	4.125	2,000,000	0	2,693,000
B5041407	OREM	UT		06/26/2015	4.125	1,870,000	0	2,745,000
B3110605	PAYSON	UT		03/27/2014	5.125	0	505,798	9,171,008
B4111401	RICHFIELD	UT		04/01/2015	5.125	1,625,000	0	2,457,000
B4121804	SALT LAKE CITY	UT		05/11/2015	4.500	825,000	0	1,106,000
B5051903	SALT LAKE CITY	UT		07/22/2015	4.500	3,000,000	0	4,060,000
B5021901	SPRINGVILLE	UT		05/27/2015	4.625	5,000,000	0	7,459,000
B5032503	TAYLORSVILLE	UT		07/10/2015	4.375	2,000,000	0	2,705,000
B3050903-1	CULPEPER	VA		12/11/2014	5.125	0	0	1,429,000
B5032405	RICHMOND	VA		05/20/2015	4.125	9,250,000	0	12,389,000
B5061102	RICHMOND	VA		09/03/2015	7.000	870,636	0	2,006,000
B5010501	STAFFORD	VA		03/31/2015	3.750	1,675,000	0	2,594,000
W5042201	STAFFORD	VA		05/29/2015	6.000	4,000,000	0	14,195,000
B4102801	VIRGINIA BEACH	VA		01/23/2015	4.500	1,200,000	0	1,693,000
B5020401	BELLEVUE	WA		05/06/2015	4.375	1,750,000	0	5,481,000
B4061103	BOTHELL	WA		07/30/2014	4.875	0	602,733	8,064,952
A5022804	EVERETT	WA		05/06/2005	5.875	0	757,265	1,626,000
B4111701	FERNDALE	WA		01/21/2015	5.125	2,370,000	0	3,203,000
B5021704	KENT	WA		05/06/2015	4.000	810,000	0	1,102,000
B5040303	KENT	WA		06/29/2015	4.125	3,650,000	0	6,032,000
B5031803	MUKILTEO	WA		04/24/2015	4.375	3,600,000	0	5,497,000
B4120804	OAK HARBOR	WA		02/02/2015	4.500	1,425,000	0	1,922,000
B5030504	POULSBO	WA		06/01/2015	4.125	1,960,000	0	2,679,000
B5032302	PULLMAN	WA		05/11/2015	4.500	1,900,000	0	2,963,000
B4120506	SEATTLE	WA		02/10/2015	4.500	2,200,000	0	2,945,000
B5081003	SEATTLE	WA		10/22/2015	4.375	820,000	0	1,099,000
B5081004	SEATTLE	WA		10/22/2015	4.375	820,000	0	1,130,000
W5032402	SEATTLE	WA		05/15/2015	5.625	2,427,373	0	5,627,373
B5030505	SEQUIM	WA		06/01/2015	4.125	1,885,000	0	2,582,000
B5010601	SPOKANE	WA		04/01/2015	4.875	2,100,000	0	3,421,000
B5012003	TACOMA	WA		03/20/2015	3.500	1,500,000	0	2,004,000
B4043003-1	VANCOUVER	WA		09/08/2015	5.000	538,924	0	1,870,000
B4102901	VANCOUVER	WA		01/05/2015	4.375	3,250,000	0	4,421,000
B5090905	VANCOUVER	WA		12/10/2015	4.800	11,760,000	0	20,905,000
B5020901	WOODINVILLE	WA		03/31/2015	4.125	2,600,000	0	3,720,000
B5042303	EAU CLAIRE	WI		06/30/2015	4.125	6,300,000	0	10,305,000
B5012904	MADISON	WI		04/08/2015	4.125	8,600,000	0	11,480,000
B5082801	MILWAUKEE	WI		12/15/2015	4.750	2,000,000	0	3,235,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,535,918,910	15,648,108	2,559,008,082
0899999. Total Mortgages in good standing						1,535,918,910	15,648,108	2,559,008,082
B2102601	PEMBROKE	GA		12/14/2012	5.000	0	16,932	133,161
A3061601	AVON	IN		09/10/2003	5.625	0	40,000	1,627,000
1399999. Restructured mortgages - Commercial mortgages-all other						0	56,932	1,760,161
1699999. Total - Restructured Mortgages						0	56,932	1,760,161
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						1,535,918,910	15,705,040	2,560,768,243

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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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8061101	BIRMINGHAM	AL		08/12/2008	08/18/2015	237,995	0	0	0	0	0	0	237,995	237,995	0	0	0
B3081401	BIRMINGHAM	AL		11/04/2013	06/30/2015	1,076,989	0	0	0	0	0	0	1,076,989	1,076,989	0	0	0
B1042605	JACKSONVILLE	AL		07/28/2011	06/09/2015	614,268	0	0	0	0	0	0	614,268	614,268	0	0	0
B0062402	MONTGOMERY	AL		09/23/2010	10/16/2015	854,721	0	0	0	0	0	0	854,721	854,721	0	0	0
B0062404	MONTGOMERY	AL		09/23/2010	10/16/2015	971,097	0	0	0	0	0	0	971,097	971,097	0	0	0
B1082205	APACHE JUNCTION	AZ		11/17/2011	12/03/2015	739,955	0	0	0	0	0	0	739,955	739,955	0	0	0
A6062202	AVONDALE	AZ		09/07/2006	11/30/2015	244,314	0	0	0	0	0	0	244,314	244,314	0	0	0
A4110105	CHANDLER	AZ		01/25/2005	01/26/2015	6,364	0	0	0	0	0	0	6,364	6,364	0	0	0
A5090606	CHANDLER	AZ		11/17/2005	12/01/2015	257,704	0	0	0	0	0	0	257,704	257,704	0	0	0
A9091401	CHANDLER	AZ		11/20/2009	12/21/2015	654,274	0	0	0	0	0	0	654,274	654,274	0	0	0
B0042803	CHANDLER	AZ		06/30/2010	09/29/2015	769,665	0	0	0	0	0	0	769,665	769,665	0	0	0
A5012501	FLAGSTAFF	AZ		04/14/2005	04/28/2015	454,818	0	0	0	0	0	0	454,818	454,818	0	0	0
A7060703	GILBERT	AZ		08/13/2007	05/04/2015	546,998	0	0	0	0	0	0	546,998	546,998	0	0	0
A8050501	GILBERT	AZ		07/01/2008	09/09/2015	443,196	0	0	0	0	0	0	443,196	443,196	0	0	0
B2100203	GILBERT	AZ		11/30/2012	04/17/2015	1,284,311	0	0	0	0	0	0	1,284,311	1,284,311	0	0	0
A0062802	GLENDALE	AZ		09/29/2000	09/10/2015	36,797	0	0	0	0	0	0	36,797	36,797	0	0	0
B0040510	GLENDALE	AZ		06/10/2010	10/02/2015	603,445	0	0	0	0	0	0	603,445	603,445	0	0	0
B0030404	GOODYEAR	AZ		04/28/2010	01/26/2015	1,408,936	0	0	0	0	0	0	1,408,936	1,408,936	0	0	0
A5040602	HUACHUCA CITY	AZ		09/08/2005	03/16/2015	127,832	0	0	0	0	0	0	127,832	127,832	0	0	0
B3031501	LAKE HAVASU CITY	AZ		06/07/2013	05/04/2015	1,425,847	0	0	0	0	0	0	1,425,847	1,425,847	0	0	0
A5012503	MESA	AZ		04/07/2005	07/24/2015	547,966	0	0	0	0	0	0	547,966	547,966	0	0	0
B0022501	MESA	AZ		03/30/2010	03/13/2015	3,689,003	0	0	0	0	0	0	3,689,003	3,689,003	0	0	0
B1051201	MESA	AZ		07/27/2011	04/13/2015	843,524	0	0	0	0	0	0	843,524	843,524	0	0	0
A4110303	MIAMI	AZ		02/28/2005	02/26/2015	9,534	0	0	0	0	0	0	9,534	9,534	0	0	0
A4081303	PEORIA	AZ		10/29/2004	11/02/2015	905,637	0	0	0	0	0	0	905,637	905,637	0	0	0
A40813033	PEORIA	AZ		03/30/2007	11/02/2015	246,771	0	0	0	0	0	0	246,771	246,771	0	0	0
A5041303	PHOENIX	AZ		06/24/2005	06/30/2015	197,122	0	0	0	0	0	0	197,122	197,122	0	0	0
A5050903	PHOENIX	AZ		06/20/2005	06/25/2015	363,385	0	0	0	0	0	0	363,385	363,385	0	0	0
A5061302	PHOENIX	AZ		08/29/2005	07/20/2015	342,486	0	0	0	0	0	0	342,486	342,486	0	0	0
A5072806	PHOENIX	AZ		12/31/2006	12/31/2015	438,555	0	0	0	0	0	0	438,555	438,555	0	0	0
A6081605	PHOENIX	AZ		12/31/2006	06/17/2015	3,841,503	0	0	0	0	0	0	3,841,503	3,841,503	0	0	0
B0040509	PHOENIX	AZ		06/01/2010	06/17/2015	403,377	0	0	0	0	0	0	403,377	403,377	0	0	0
B3010403	PHOENIX	AZ		03/01/2013	02/06/2015	545,758	0	0	0	0	0	0	545,758	545,758	0	0	0
W4052201	PHOENIX	AZ		07/14/2014	12/22/2015	3,325,000	0	0	0	0	0	0	3,427,810	3,427,810	0	0	0
W4072101	PHOENIX	AZ		09/03/2014	10/30/2015	2,940,000	0	0	0	0	0	0	2,940,000	2,940,000	0	0	0
A6060103	SCOTTSDALE	AZ		12/31/2006	09/08/2015	155,093	0	0	0	0	0	0	155,093	155,093	0	0	0
B0120809	SCOTTSDALE	AZ		01/31/2011	12/16/2015	284,024	0	0	0	0	0	0	284,024	284,024	0	0	0
B1042601	SCOTTSDALE	AZ		06/17/2011	05/13/2015	1,279,430	0	0	0	0	0	0	1,279,430	1,279,430	0	0	0
B2082903	SURPRISE	AZ		11/13/2012	11/13/2015	2,275,049	0	0	0	0	0	0	2,275,049	2,275,049	0	0	0
A5012802	TEMPE	AZ		03/14/2005	05/29/2015	363,669	0	0	0	0	0	0	363,669	363,669	0	0	0
A5042901	TEMPE	AZ		07/29/2005	07/24/2015	40,758	0	0	0	0	0	0	40,758	40,758	0	0	0
A5061007	TEMPE	AZ		11/29/2005	11/30/2015	760,173	0	0	0	0	0	0	760,173	760,173	0	0	0
A8051402	TEMPE	AZ		07/07/2008	07/22/2015	734,526	0	0	0	0	0	0	734,526	734,526	0	0	0
A5031702	TUCSON	AZ		05/12/2005	06/30/2015	182,702	0	0	0	0	0	0	182,702	182,702	0	0	0
A1091901	ANAHEIM	CA		12/03/2001	04/14/2015	68,392	0	0	0	0	0	0	68,392	68,392	0	0	0
A4111901	ANAHEIM	CA		02/15/2005	02/06/2015	429,029	0	0	0	0	0	0	429,029	429,029	0	0	0
A5121203	ANAHEIM	CA		12/31/2006	12/16/2015	2,375,412	0	0	0	0	0	0	2,375,412	2,375,412	0	0	0
A5121203-1	ANAHEIM	CA		04/26/2013	12/16/2015	435,683	0	0	0	0	0	0	435,683	435,683	0	0	0
B0032507	ANAHEIM	CA		06/01/2010	05/29/2015	1,234,826	0	0	0	0	0	0	1,234,826	1,234,826	0	0	0
B0112301	ANAHEIM	CA		01/14/2011	12/03/2015	1,181,670	0	0	0	0	0	0	1,181,670	1,181,670	0	0	0
B2030205	ANAHEIM	CA		04/30/2012	08/18/2015	6,332,889	0	0	0	0	0	0	6,332,889	6,332,889	0	0	0
A5101901	ANTIOCH	CA		01/24/2006	11/02/2015	90,706	0	0	0	0	0	0	90,706	90,706	0	0	0
A5051804	BAKERSFIELD	CA		08/11/2005	03/10/2015	257,504	0	0	0	0	0	0	257,504	257,504	0	0	0
A5090904	BAKERSFIELD	CA		12/31/2006	11/16/2015	80,160	0	0	0	0	0	0	80,160	80,160	0	0	0
A6010504	BAKERSFIELD	CA		03/22/2006	12/04/2015	459,070	0	0	0	0	0	0	459,070	459,070	0	0	0
B0072306	CAMPBELL	CA		10/19/2010	08/18/2015	1,515,717	0	0	0	0	0	0	1,515,717	1,515,717	0	0	0
A8102001	CARSON	CA		12/17/2008	10/05/2015	306,992	0	0	0	0	0	0	306,992	306,992	0	0	0
A9102302	CARSON	CA		12/23/2009	10/23/2015	830,316	0	0	0	0	0	0	830,316	830,316	0	0	0
A5062801	CATHEDRAL CITY	CA		09/21/2005	08/12/2015	1,803,702	0	0	0	0	0	0	1,803,702	1,803,702	0	0	0
A5072903	CHICO	CA		12/31/2006	08/19/2015	254,215	0	0	0	0	0	0	254,215	254,215	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B0082001	CHICO	CA		10/26/2010	07/06/2015	1,945,691	0	0	0	0	0	0	1,945,691	1,945,691	0	0	0
A5061502	CLEARLAKE	CA		10/20/2005	10/16/2015	517,379	0	0	0	0	0	0	517,379	517,379	0	0	0
B0072303	CLEARLAKE	CA		10/12/2010	10/16/2015	431,625	0	0	0	0	0	0	431,625	431,625	0	0	0
B0051206	CONCORD	CA		07/21/2010	01/29/2015	868,863	0	0	0	0	0	0	868,863	868,863	0	0	0
A5101301	COSTA MESA	CA		12/31/2006	10/29/2015	377,149	0	0	0	0	0	0	377,149	377,149	0	0	0
B0061109	CULVER CITY	CA		08/20/2010	07/27/2015	1,480,342	0	0	0	0	0	0	1,480,342	1,480,342	0	0	0
A5051805	DANVILLE	CA		12/01/2005	11/20/2015	427,372	0	0	0	0	0	0	427,372	427,372	0	0	0
A3031002	DEL MAR	CA		04/29/2003	10/01/2015	451,764	0	0	0	0	0	0	451,764	451,764	0	0	0
A4100403	DUBLIN	CA		03/28/2005	06/16/2015	710,386	0	0	0	0	0	0	710,386	710,386	0	0	0
A5060902	EL CAJON	CA		08/30/2005	07/17/2015	390,949	0	0	0	0	0	0	390,949	390,949	0	0	0
A4110506	EL SEGUNDO	CA		01/26/2005	01/23/2015	13,374	0	0	0	0	0	0	13,374	13,374	0	0	0
A5032205	ELK GROVE	CA		06/22/2005	04/01/2015	494,598	0	0	0	0	0	0	494,598	494,598	0	0	0
A5060106	ESCONDIDO	CA		08/18/2005	08/27/2015	330,819	0	0	0	0	0	0	330,819	330,819	0	0	0
A5080403	ESCONDIDO	CA		12/31/2006	11/02/2015	365,513	0	0	0	0	0	0	365,513	365,513	0	0	0
A8030608	ESCONDIDO	CA		06/04/2008	06/22/2015	20,498	0	0	0	0	0	0	20,498	20,498	0	0	0
B0021105	ESCONDIDO	CA		03/30/2010	03/31/2015	5,956,268	0	0	0	0	0	0	5,956,268	5,956,268	0	0	0
A6030606	FALLBROOK	CA		12/31/2006	07/06/2015	247,899	0	0	0	0	0	0	247,899	247,899	0	0	0
A5101304	FOLSOM	CA		12/31/2006	10/01/2015	40,543	0	0	0	0	0	0	40,543	40,543	0	0	0
A5092602	FOSTER CITY	CA		12/28/2005	10/27/2015	753,192	0	0	0	0	0	0	753,192	753,192	0	0	0
A5010601	FRESNO	CA		02/18/2005	08/21/2015	373,693	0	0	0	0	0	0	373,693	373,693	0	0	0
A5072205	FRESNO	CA		12/31/2006	04/13/2015	14,507	0	0	0	0	0	0	14,507	14,507	0	0	0
A7052103	FRESNO	CA		08/14/2007	04/16/2015	1,376,792	0	0	0	0	0	0	1,376,792	1,376,792	0	0	0
B0072307	FRESNO	CA		10/19/2010	10/08/2015	533,938	0	0	0	0	0	0	533,938	533,938	0	0	0
A5061605	FULLERTON	CA		09/14/2005	10/14/2015	751,488	0	0	0	0	0	0	751,488	751,488	0	0	0
A5052002	GILROY	CA		07/22/2005	05/07/2015	635,169	0	0	0	0	0	0	635,169	635,169	0	0	0
A4100709	HANFORD	CA		12/15/2004	01/02/2015	574,479	0	0	0	0	0	0	574,479	574,479	0	0	0
A4110502	HEMET	CA		02/08/2005	02/25/2015	28,732	0	0	0	0	0	0	28,732	28,732	0	0	0
A5101804	HUNTINGTON PARK	CA		12/31/2006	11/20/2015	469,382	0	0	0	0	0	0	469,382	469,382	0	0	0
A9031901	INDIO	CA		05/21/2009	07/29/2015	472,700	0	0	0	0	0	0	472,700	472,700	0	0	0
B1022204	INDIO	CA		05/12/2011	11/12/2015	559,622	0	0	0	0	0	0	559,622	559,622	0	0	0
A6121501	IRVINE	CA		03/30/2007	12/30/2015	1,339,837	0	0	0	0	0	0	1,339,837	1,339,837	0	0	0
A8040402	IRVINE	CA		08/18/2008	12/17/2015	121,031	0	0	0	0	0	0	121,031	121,031	0	0	0
A8040403	IRVINE	CA		08/18/2008	12/17/2015	192,247	0	0	0	0	0	0	192,247	192,247	0	0	0
A5031003	LA CANADA FLINTRIDGE	CA		06/13/2005	05/15/2015	174,788	0	0	0	0	0	0	174,788	174,788	0	0	0
A1012502	LAGUNA NIGUEL	CA		04/20/2001	09/08/2015	412,725	0	0	0	0	0	0	412,725	412,725	0	0	0
B2011103	LATHROP	CA		03/29/2012	01/16/2015	4,730,001	0	0	0	0	0	0	4,730,001	4,730,001	0	0	0
B2062101	LOMA LINDA	CA		09/14/2012	09/04/2015	2,307,681	0	0	0	0	0	0	2,307,681	2,307,681	0	0	0
A4033104	LONG BEACH	CA		06/29/2004	04/24/2015	388,476	0	0	0	0	0	0	388,476	388,476	0	0	0
A1091401	LOS ANGELES	CA		01/17/2002	12/16/2015	185,275	0	0	0	0	0	0	185,275	185,275	0	0	0
A4040110	LOS ANGELES	CA		07/09/2004	08/28/2015	447,633	0	0	0	0	0	0	447,633	447,633	0	0	0
A4072603	LOS ANGELES	CA		10/20/2004	01/09/2015	395,932	0	0	0	0	0	0	395,932	395,932	0	0	0
A5021604	LOS ANGELES	CA		06/24/2005	11/09/2015	365,025	0	0	0	0	0	0	365,025	365,025	0	0	0
A5030706	LOS ANGELES	CA		05/19/2005	06/10/2015	286,263	0	0	0	0	0	0	286,263	286,263	0	0	0
A5041304	LOS ANGELES	CA		06/09/2005	06/30/2015	480,004	0	0	0	0	0	0	480,004	480,004	0	0	0
A5091307	LOS ANGELES	CA		12/31/2006	11/13/2015	207,816	0	0	0	0	0	0	207,816	207,816	0	0	0
A6101601	LOS ANGELES	CA		12/14/2006	11/06/2015	1,187,974	0	0	0	0	0	0	1,187,974	1,187,974	0	0	0
A6101602	LOS ANGELES	CA		12/14/2006	11/06/2015	970,178	0	0	0	0	0	0	970,178	970,178	0	0	0
A6101603	LOS ANGELES	CA		12/14/2006	11/06/2015	816,717	0	0	0	0	0	0	816,717	816,717	0	0	0
A6101604	LOS ANGELES	CA		12/14/2006	11/06/2015	2,101,236	0	0	0	0	0	0	2,101,236	2,101,236	0	0	0
A6101605	LOS ANGELES	CA		12/14/2006	11/06/2015	1,126,084	0	0	0	0	0	0	1,126,084	1,126,084	0	0	0
A9102304	LOS ANGELES	CA		12/23/2009	10/23/2015	801,847	0	0	0	0	0	0	801,847	801,847	0	0	0
B0041402	LOS ANGELES	CA		06/30/2010	05/08/2015	1,573,732	0	0	0	0	0	0	1,573,732	1,573,732	0	0	0
B0070903	LOS ANGELES	CA		08/25/2010	03/10/2015	1,095,676	0	0	0	0	0	0	1,095,676	1,095,676	0	0	0
B0102501	LOS ANGELES	CA		12/29/2010	11/19/2015	499,802	0	0	0	0	0	0	499,802	499,802	0	0	0
B2070601	LOS ANGELES	CA		09/14/2012	09/01/2015	528,564	0	0	0	0	0	0	528,564	528,564	0	0	0
A9110904	MADERA	CA		02/22/2010	10/13/2015	538,278	0	0	0	0	0	0	538,278	538,278	0	0	0
9912301	MANHATTAN BEACH	CA		01/18/2000	01/26/2015	20,665	0	0	0	0	0	0	20,665	20,665	0	0	0
A6112001	MANTECA	CA		01/30/2007	09/04/2015	539,392	0	0	0	0	0	0	539,392	539,392	0	0	0
A6010402	MENLO PARK	CA		03/15/2006	12/10/2015	509,788	0	0	0	0	0	0	509,788	509,788	0	0	0
A60104023	MENLO PARK	CA		09/05/2008	12/10/2015	446,221	0	0	0	0	0	0	446,221	446,221	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A601040232	MENLO PARK	CA		05/30/2014	12/10/2015	403,532	0	0	0	0	0	0	403,532	403,532	0	0	0
A7110701	MENLO PARK	CA		01/18/2008	05/11/2015	197,937	0	0	0	0	0	0	197,937	197,937	0	0	0
A7120417	MILLBRAE	CA		04/03/2008	04/08/2015	2,426,921	0	0	0	0	0	0	2,426,921	2,426,921	0	0	0
B0062505	MISSION VIEJO	CA		09/01/2010	09/30/2015	748,591	0	0	0	0	0	0	748,591	748,591	0	0	0
A5071504	MODESTO	CA		11/03/2005	09/30/2015	539,205	0	0	0	0	0	0	539,205	539,205	0	0	0
B0040508	MONROVIA	CA		06/21/2010	05/15/2015	2,325,965	0	0	0	0	0	0	2,325,965	2,325,965	0	0	0
A5101003	MORENO VALLEY	CA		12/21/2005	10/01/2015	470,163	0	0	0	0	0	0	470,163	470,163	0	0	0
B0040802	MORENO VALLEY	CA		06/11/2010	12/09/2015	1,651,546	0	0	0	0	0	0	1,651,546	1,651,546	0	0	0
A5092301	MOSS LANDING	CA		12/31/2006	12/02/2015	309,708	0	0	0	0	0	0	309,708	309,708	0	0	0
A4121302	MOUNTAIN VIEW	CA		03/10/2005	03/11/2015	1,336,865	0	0	0	0	0	0	1,336,865	1,336,865	0	0	0
A5022802	NATIONAL CITY	CA		05/23/2005	04/08/2015	1,005,247	0	0	0	0	0	0	1,005,247	1,005,247	0	0	0
B2051402	NATIONAL CITY	CA		07/20/2012	08/07/2015	1,675,753	0	0	0	0	0	0	1,675,753	1,675,753	0	0	0
A5051004	NEWPORT BEACH	CA		07/22/2005	05/08/2015	955,023	0	0	0	0	0	0	955,023	955,023	0	0	0
B2021702	NORTH HILLS	CA		05/09/2012	04/03/2015	516,234	0	0	0	0	0	0	516,234	516,234	0	0	0
A5111006	NORTHRIDGE	CA		01/26/2006	09/18/2015	227,127	0	0	0	0	0	0	227,127	227,127	0	0	0
A3031701	OAKHURST	CA		06/12/2003	09/01/2015	179,680	0	0	0	0	0	0	179,680	179,680	0	0	0
B1120701	OAKLAND	CA		02/01/2012	11/24/2015	1,075,665	0	0	0	0	0	0	1,075,665	1,075,665	0	0	0
B4010303	OCEANSIDE	CA		03/20/2014	05/27/2015	134,192	0	0	0	0	0	0	134,192	134,192	0	0	0
A3091904	OLIVEHURST	CA		01/22/2004	08/28/2015	311,233	0	0	0	0	0	0	311,233	311,233	0	0	0
A9012701	ONTARIO	CA		03/31/2009	06/30/2015	442,155	0	0	0	0	0	0	442,155	442,155	0	0	0
B0032906	ONTARIO	CA		05/28/2010	05/28/2015	1,131,047	0	0	0	0	0	0	1,131,047	1,131,047	0	0	0
A5062102	ORANGE	CA		09/14/2005	09/30/2015	1,532,648	0	0	0	0	0	0	1,532,648	1,532,648	0	0	0
A6081401	OXNARD	CA		11/07/2006	11/16/2015	589,361	0	0	0	0	0	0	589,361	589,361	0	0	0
A5071203	PALO ALTO	CA		09/26/2005	07/17/2015	688,832	0	0	0	0	0	0	688,832	688,832	0	0	0
A6110101	PALO ALTO	CA		01/04/2007	02/13/2015	1,884,804	0	0	0	0	0	0	1,884,804	1,884,804	0	0	0
B2032804	PALO ALTO	CA		07/13/2012	01/29/2015	2,870,914	0	0	0	0	0	0	2,870,914	2,870,914	0	0	0
A5080906	PASADENA	CA		11/29/2005	11/30/2015	578,955	0	0	0	0	0	0	578,955	578,955	0	0	0
A5060905	PLACENTIA	CA		08/23/2005	08/25/2015	41,117	0	0	0	0	0	0	41,117	41,117	0	0	0
A6010503	PLACENTIA	CA		03/28/2006	11/12/2015	487,766	0	0	0	0	0	0	487,766	487,766	0	0	0
A5080508	PORTERVILLE	CA		12/31/2006	09/24/2015	226,886	0	0	0	0	0	0	226,886	226,886	0	0	0
B3071205	RANCHO CORDOVA	CA		10/11/2013	05/07/2015	1,220,020	0	0	0	0	0	0	1,220,020	1,220,020	0	0	0
A5060304	RANCHO CUCAMONGA	CA		08/15/2005	06/30/2015	187,655	0	0	0	0	0	0	187,655	187,655	0	0	0
A5100302	RANCHO DOMINGUEZ	CA		12/31/2006	04/21/2015	1,089,260	0	0	0	0	0	0	1,089,260	1,089,260	0	0	0
99113001	REDONDO BEACH	CA		04/07/2000	03/26/2015	34,160	0	0	0	0	0	0	34,160	34,160	0	0	0
B0072609	REDONDO BEACH	CA		09/22/2010	09/03/2015	1,213,117	0	0	0	0	0	0	1,213,117	1,213,117	0	0	0
A4041904	REDWOOD CITY	CA		07/15/2004	06/30/2015	1,100,301	0	0	0	0	0	0	1,100,301	1,100,301	0	0	0
A40419043	REDWOOD CITY	CA		06/29/2007	06/30/2015	1,119,110	0	0	0	0	0	0	1,119,110	1,119,110	0	0	0
A5080509	REDWOOD CITY	CA		12/31/2006	12/01/2015	496,626	0	0	0	0	0	0	496,626	496,626	0	0	0
A5092003	REDWOOD CITY	CA		12/15/2005	10/01/2015	231,099	0	0	0	0	0	0	231,099	231,099	0	0	0
A5121202	REDWOOD CITY	CA		01/30/2006	12/01/2015	529,687	0	0	0	0	0	0	529,687	529,687	0	0	0
A6121504	REDWOOD CITY	CA		03/30/2007	12/11/2015	896,017	0	0	0	0	0	0	896,017	896,017	0	0	0
A9040807	REDWOOD CITY	CA		06/26/2009	01/08/2015	1,413,251	0	0	0	0	0	0	1,413,251	1,413,251	0	0	0
B0052805	RIALTO	CA		08/05/2010	08/26/2015	906,023	0	0	0	0	0	0	906,023	906,023	0	0	0
A4110806	RIDGECREST	CA		01/13/2005	01/22/2015	322,782	0	0	0	0	0	0	322,782	322,782	0	0	0
A4041307	RIVERSIDE	CA		07/08/2004	03/27/2015	810,468	0	0	0	0	0	0	810,468	810,468	0	0	0
A4110503	RIVERSIDE	CA		01/25/2005	01/23/2015	5,012	0	0	0	0	0	0	5,012	5,012	0	0	0
A4111802	ROCKLIN	CA		01/06/2005	03/05/2015	806,920	0	0	0	0	0	0	806,920	806,920	0	0	0
A5030303	ROHNERT PARK	CA		06/28/2005	12/30/2015	1,252,438	0	0	0	0	0	0	1,252,438	1,252,438	0	0	0
A5031004	ROLLING HILLS ESTATES	CA		07/01/2005	07/01/2015	49,640	0	0	0	0	0	0	49,640	49,640	0	0	0
A6111301	ROSEMEAD	CA		01/22/2007	02/03/2015	382,962	0	0	0	0	0	0	382,962	382,962	0	0	0
A5071507	ROSEVILLE	CA		10/11/2005	11/30/2015	596,971	0	0	0	0	0	0	596,971	596,971	0	0	0
B0120301	ROSEVILLE	CA		12/29/2010	07/30/2015	469,588	0	0	0	0	0	0	469,588	469,588	0	0	0
A5070802	SACRAMENTO	CA		09/30/2005	09/28/2015	502,473	0	0	0	0	0	0	502,473	502,473	0	0	0
A6030702	SACRAMENTO	CA		12/31/2006	04/27/2015	206,841	0	0	0	0	0	0	206,841	206,841	0	0	0
A7091202	SACRAMENTO	CA		11/16/2007	04/03/2015	435,891	0	0	0	0	0	0	435,891	435,891	0	0	0
A8070802	SACRAMENTO	CA		08/27/2008	06/05/2015	1,110,719	0	0	0	0	0	0	1,110,719	1,110,719	0	0	0
A0081701	SAN BERNARDINO	CA		11/20/2000	11/23/2015	38,341	0	0	0	0	0	0	38,341	38,341	0	0	0
A4110501	SAN BERNARDINO	CA		01/25/2005	01/23/2015	22,491	0	0	0	0	0	0	22,491	22,491	0	0	0
A5051204	SAN CARLOS	CA		09/08/2005	10/22/2015	328,542	0	0	0	0	0	0	328,542	328,542	0	0	0
B0052810	SAN CLEMENTE	CA		08/10/2010	08/11/2015	568,271	0	0	0	0	0	0	568,271	568,271	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6082403	SAN DIEGO	CA		12/31/2006	01/06/2015	710,303	0	0	0	0	0	0	710,303	710,303	0	0	0
A7032201	SAN DIEGO	CA		05/25/2007	03/12/2015	645,086	0	0	0	0	0	0	645,086	645,086	0	0	0
A7081604	SAN DIEGO	CA		11/14/2007	03/19/2015	311,020	0	0	0	0	0	0	311,020	311,020	0	0	0
A9102701	SAN DIEGO	CA		12/14/2009	06/12/2015	283,432	0	0	0	0	0	0	283,432	283,432	0	0	0
B1012703	SAN DIEGO	CA		03/23/2011	12/29/2015	474,473	0	0	0	0	0	0	474,473	474,473	0	0	0
B1020407	SAN DIEGO	CA		04/16/2011	03/25/2015	451,889	0	0	0	0	0	0	451,889	451,889	0	0	0
B1113003	SAN DIEGO	CA		01/23/2012	03/25/2015	665,347	0	0	0	0	0	0	665,347	665,347	0	0	0
B3093005	SAN DIEGO	CA		12/02/2013	01/30/2015	1,568,349	0	0	0	0	0	0	1,568,349	1,568,349	0	0	0
A5042206	SAN DIMAS	CA		07/11/2005	05/29/2015	517,960	0	0	0	0	0	0	517,960	517,960	0	0	0
A7040303	SAN DIMAS	CA		06/18/2007	12/29/2015	195,412	0	0	0	0	0	0	195,412	195,412	0	0	0
A1022204	SAN FRANCISCO	CA		06/01/2001	06/18/2015	155,138	0	0	0	0	0	0	155,138	155,138	0	0	0
A5012507	SAN FRANCISCO	CA		04/06/2005	02/18/2015	676,712	0	0	0	0	0	0	676,712	676,712	0	0	0
A5020303	SAN FRANCISCO	CA		04/07/2005	04/29/2015	32,316	0	0	0	0	0	0	32,316	32,316	0	0	0
A5032302	SAN FRANCISCO	CA		06/29/2005	07/31/2015	597,838	0	0	0	0	0	0	597,838	597,838	0	0	0
A5110301	SAN FRANCISCO	CA		12/31/2006	12/11/2015	613,184	0	0	0	0	0	0	613,184	613,184	0	0	0
A5111601	SAN FRANCISCO	CA		07/28/2006	11/20/2015	1,046,725	0	0	0	0	0	0	1,046,725	1,046,725	0	0	0
A51116013	SAN FRANCISCO	CA		08/20/2007	11/20/2015	459,686	0	0	0	0	0	0	459,686	459,686	0	0	0
A7012604	SAN FRANCISCO	CA		06/07/2007	12/15/2015	1,871,584	0	0	0	0	0	0	1,871,584	1,871,584	0	0	0
A7091702	SAN FRANCISCO	CA		12/03/2007	02/23/2015	1,217,344	0	0	0	0	0	0	1,217,344	1,217,344	0	0	0
B0031102	SAN FRANCISCO	CA		06/01/2010	09/02/2015	1,411,103	0	0	0	0	0	0	1,411,103	1,411,103	0	0	0
A4110504	SAN JACINTO	CA		01/26/2005	01/23/2015	16,368	0	0	0	0	0	0	16,368	16,368	0	0	0
A5081008	SAN JOSE	CA		12/31/2006	09/02/2015	321,716	0	0	0	0	0	0	321,716	321,716	0	0	0
A5102501	SAN JOSE	CA		12/31/2006	06/11/2015	1,326,266	0	0	0	0	0	0	1,326,266	1,326,266	0	0	0
A6092002	SAN JOSE	CA		11/21/2006	07/07/2015	315,071	0	0	0	0	0	0	315,071	315,071	0	0	0
A9122103	SAN JOSE	CA		03/16/2010	02/20/2015	668,654	0	0	0	0	0	0	668,654	668,654	0	0	0
B0081301	SAN JOSE	CA		02/28/2011	11/06/2015	3,626,175	0	0	0	0	0	0	3,626,175	3,626,175	0	0	0
A5080510	SAN LEANDRO	CA		12/31/2006	12/01/2015	271,418	0	0	0	0	0	0	271,418	271,418	0	0	0
A4110304	SAN LUIS OBISPO	CA		02/14/2005	02/13/2015	937,658	0	0	0	0	0	0	937,658	937,658	0	0	0
A5071321	SAN LUIS OBISPO	CA		10/06/2005	08/11/2015	641,380	0	0	0	0	0	0	641,380	641,380	0	0	0
A5071322	SAN LUIS OBISPO	CA		10/06/2005	08/11/2015	480,999	0	0	0	0	0	0	480,999	480,999	0	0	0
A5071323	SAN LUIS OBISPO	CA		10/06/2005	08/11/2015	296,604	0	0	0	0	0	0	296,604	296,604	0	0	0
A6101004	SAN LUIS OBISPO	CA		12/04/2006	10/02/2015	575,095	0	0	0	0	0	0	575,095	575,095	0	0	0
A7042501	SAN LUIS OBISPO	CA		06/26/2007	06/10/2015	655,888	0	0	0	0	0	0	655,888	655,888	0	0	0
A4122802	SAN MARCOS	CA		03/10/2005	06/11/2015	211,670	0	0	0	0	0	0	211,670	211,670	0	0	0
A4100703	SAN PABLO	CA		01/07/2005	02/03/2015	612,563	0	0	0	0	0	0	612,563	612,563	0	0	0
A5072704	SANTA CLARA	CA		12/31/2006	08/27/2015	420,892	0	0	0	0	0	0	420,892	420,892	0	0	0
A4090801	SANTA CRUZ	CA		11/30/2004	04/30/2015	719,113	0	0	0	0	0	0	719,113	719,113	0	0	0
A6031705	SANTA MARIA	CA		12/31/2006	07/28/2015	497,867	0	0	0	0	0	0	497,867	497,867	0	0	0
A6061404	SANTA MARIA	CA		08/31/2006	05/26/2015	817,879	0	0	0	0	0	0	817,879	817,879	0	0	0
A7012607	SANTA MARIA (ORCUTT)	CA		04/23/2007	02/03/2015	145,198	0	0	0	0	0	0	145,198	145,198	0	0	0
A5012002	SANTA MONICA	CA		03/29/2005	01/12/2015	266,335	0	0	0	0	0	0	266,335	266,335	0	0	0
B0012902	SANTA MONICA	CA		03/29/2010	02/19/2015	1,168,718	0	0	0	0	0	0	1,168,718	1,168,718	0	0	0
A4121503	SANTA ROSA	CA		04/01/2005	02/27/2015	29,508	0	0	0	0	0	0	29,508	29,508	0	0	0
98041501	STOCKTON	CA		06/25/1998	03/06/2015	65,512	0	0	0	0	0	0	65,512	65,512	0	0	0
A5090605	SUNNYVALE	CA		11/01/2005	09/02/2015	1,136,405	0	0	0	0	0	0	1,136,405	1,136,405	0	0	0
A4030407	TAHOE CITY	CA		05/24/2004	11/20/2015	200,924	0	0	0	0	0	0	200,924	200,924	0	0	0
A5052008	TEMECULA	CA		09/16/2005	10/05/2015	299,730	0	0	0	0	0	0	299,730	299,730	0	0	0
B1021105	TEMECULA	CA		04/18/2011	06/19/2015	342,077	0	0	0	0	0	0	342,077	342,077	0	0	0
B2121908	TEMECULA	CA		02/13/2013	12/11/2015	1,429,710	0	0	0	0	0	0	1,429,710	1,429,710	0	0	0
A5050606	TRACY	CA		07/12/2005	07/08/2015	993,759	0	0	0	0	0	0	993,759	993,759	0	0	0
A5021005	TRUCKEE	CA		05/12/2005	06/08/2015	514,580	0	0	0	0	0	0	514,580	514,580	0	0	0
A5062802	TUSTIN	CA		09/28/2005	07/13/2015	1,238,673	0	0	0	0	0	0	1,238,673	1,238,673	0	0	0
A50628023	TUSTIN	CA		03/30/2007	07/13/2015	214,470	0	0	0	0	0	0	214,470	214,470	0	0	0
A4081003	VACAVILLE	CA		12/07/2004	02/23/2015	874,623	0	0	0	0	0	0	874,623	874,623	0	0	0
A5053102	VACAVILLE	CA		08/24/2005	10/21/2015	488,308	0	0	0	0	0	0	488,308	488,308	0	0	0
A5101403	VAN NUYS	CA		12/31/2006	11/19/2015	767,990	0	0	0	0	0	0	767,990	767,990	0	0	0
A2081508	VERNON	CA		11/21/2002	04/17/2015	131,942	0	0	0	0	0	0	131,942	131,942	0	0	0
A3121604	VERNON	CA		06/01/2004	08/28/2015	50,859	0	0	0	0	0	0	50,859	50,859	0	0	0
A8120101	VERNON	CA		02/12/2009	06/16/2015	283,552	0	0	0	0	0	0	283,552	283,552	0	0	0
A4091702	VISALIA	CA		12/17/2004	01/02/2015	2,747,427	0	0	0	0	0	0	2,747,427	2,747,427	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A4040106	VISTA	CA		12/31/2006	07/15/2015	149,128	0	0	0	0	0	0	149,128	149,128	0	0	0
A7112004	WATSONVILLE	CA		02/11/2008	07/23/2015	434,411	0	0	0	0	0	0	434,411	434,411	0	0	0
B1020409	WEST COVINA	CA		05/21/2012	02/26/2015	3,330,722	0	0	0	0	0	0	3,330,722	3,330,722	0	0	0
B1020409-1	WEST COVINA	CA		06/05/2014	02/26/2015	1,926,053	0	0	0	0	0	0	1,926,053	1,926,053	0	0	0
B0060701	WEST HOLLYWOOD	CA		07/29/2010	04/10/2015	1,678,315	0	0	0	0	0	0	1,678,315	1,678,315	0	0	0
A5071101	WEST SACRAMENTO	CA		09/28/2005	10/02/2015	69,742	0	0	0	0	0	0	69,742	69,742	0	0	0
A8081506	WEST SACRAMENTO	CA		10/15/2008	08/17/2015	776,226	0	0	0	0	0	0	776,226	776,226	0	0	0
A7011212	WILLITS	CA		04/19/2007	12/23/2015	107,452	0	0	0	0	0	0	107,452	107,452	0	0	0
A5052003	AURORA	CO		09/16/2005	10/05/2015	239,769	0	0	0	0	0	0	239,769	239,769	0	0	0
A5110704	AURORA	CO		02/13/2006	07/10/2015	512,546	0	0	0	0	0	0	512,546	512,546	0	0	0
A4111002	BOULDER	CO		01/21/2005	02/02/2015	22,591	0	0	0	0	0	0	22,591	22,591	0	0	0
A6030901	BRIGHTON	CO		12/31/2006	10/15/2015	244,059	0	0	0	0	0	0	244,059	244,059	0	0	0
A4110507	COLORADO SPRINGS	CO		01/18/2005	01/27/2015	1,394,767	0	0	0	0	0	0	1,394,767	1,394,767	0	0	0
A5060103	COLORADO SPRINGS	CO		11/14/2005	09/01/2015	1,488,341	0	0	0	0	0	0	1,488,341	1,488,341	0	0	0
A6121102	COLORADO SPRINGS	CO		02/26/2007	12/14/2015	666,607	0	0	0	0	0	0	666,607	666,607	0	0	0
B0030402	COMMERCE CITY	CO		04/22/2010	04/15/2015	904,695	0	0	0	0	0	0	904,695	904,695	0	0	0
B3081402	COMMERCE CITY	CO		11/06/2013	06/29/2015	532,867	0	0	0	0	0	0	532,867	532,867	0	0	0
B2032101	ENGLEWOOD	CO		05/30/2012	04/29/2015	288,129	0	0	0	0	0	0	288,129	288,129	0	0	0
A8061203	GOLDEN	CO		08/20/2008	08/28/2015	339,811	0	0	0	0	0	0	339,811	339,811	0	0	0
A8011807	GRAND JUNCTION	CO		07/25/2008	11/05/2015	1,710,330	0	0	0	0	0	0	1,710,330	1,710,330	0	0	0
A5070703	LAFAYETTE	CO		09/19/2005	07/13/2015	872,748	0	0	0	0	0	0	872,748	872,748	0	0	0
A4110804	LITTLETON	CO		01/21/2005	02/02/2015	24,645	0	0	0	0	0	0	24,645	24,645	0	0	0
B4061102	NORTHGLENN	CO		09/04/2014	12/23/2015	347,978	0	0	0	0	0	0	347,978	347,978	0	0	0
A6110303	PARKER	CO		01/05/2007	04/15/2015	616,728	0	0	0	0	0	0	616,728	616,728	0	0	0
B0041401	PARKER	CO		06/15/2010	03/26/2015	999,534	0	0	0	0	0	0	999,534	999,534	0	0	0
A5012001	THORNTON	CO		03/29/2005	05/21/2015	430,840	0	0	0	0	0	0	839,113	839,113	0	0	0
A3012701	NEW HAVEN	CT		03/12/2003	09/18/2015	524,872	0	0	0	0	0	0	524,872	524,872	0	0	0
A5090102	WASHINGTON	DC		12/16/2005	12/16/2015	1,280,212	0	0	0	0	0	0	1,280,212	1,280,212	0	0	0
A7010904	WASHINGTON	DC		03/22/2007	08/17/2015	978,305	0	0	0	0	0	0	978,305	978,305	0	0	0
A5013102	APOPKA	FL		04/08/2005	12/23/2015	425,182	0	0	0	0	0	0	825,586	825,586	0	0	0
A5052004	BOCA RATON	FL		09/29/2005	10/05/2015	299,730	0	0	0	0	0	0	299,730	299,730	0	0	0
B2022806	BONITA SPRINGS	FL		05/25/2012	05/19/2015	811,991	0	0	0	0	0	0	811,991	811,991	0	0	0
A7110702	BRADENTON	FL		01/25/2008	07/30/2015	147,043	0	0	0	0	0	0	147,043	147,043	0	0	0
B0032503	CAPE CORAL	FL		07/23/2010	06/15/2015	1,756,672	0	0	0	0	0	0	1,756,672	1,756,672	0	0	0
A40402303	CORAL GABLES	FL		11/21/2008	07/15/2015	265,225	0	0	0	0	0	0	265,225	265,225	0	0	0
A5052006	DELAND	FL		10/07/2005	10/05/2015	246,592	0	0	0	0	0	0	246,592	246,592	0	0	0
A5020901	FLORIDA CITY	FL		04/22/2005	05/22/2015	283,531	0	0	0	0	0	0	283,531	283,531	0	0	0
A7082202	FORT MYERS	FL		11/16/2007	04/30/2015	845,294	0	0	0	0	0	0	845,294	845,294	0	0	0
B1110703	FORT MYERS	FL		01/18/2012	08/03/2015	424,747	0	0	0	0	0	0	424,747	424,747	0	0	0
B3020103	FORT MYERS	FL		04/24/2013	09/22/2015	443,237	0	0	0	0	0	0	443,237	443,237	0	0	0
B3073002	FORT MYERS	FL		10/18/2013	03/16/2015	430,593	0	0	0	0	0	0	430,593	430,593	0	0	0
97102702	FT LAUDERDALE	FL		04/20/1998	03/31/2015	152,621	0	0	0	0	0	0	152,621	152,621	0	0	0
A5091901	FT LAUDERDALE	FL		12/31/2006	11/30/2015	259,525	0	0	0	0	0	0	259,525	259,525	0	0	0
A4100710	HIALEAH	FL		11/10/2004	01/30/2015	198,020	0	0	0	0	0	0	198,020	198,020	0	0	0
A4100713	HIALEAH	FL		11/10/2004	01/30/2015	486,549	0	0	0	0	0	0	486,549	486,549	0	0	0
A4100714	HIALEAH	FL		11/10/2004	01/30/2015	411,010	0	0	0	0	0	0	411,010	411,010	0	0	0
A2042401	JACKSONVILLE	FL		06/27/2002	04/14/2015	666,122	0	0	0	0	0	0	666,122	666,122	0	0	0
B0072905	JACKSONVILLE	FL		10/28/2010	04/14/2015	209,452	0	0	0	0	0	0	209,452	209,452	0	0	0
B0072906	JACKSONVILLE	FL		10/28/2010	03/25/2015	228,820	0	0	0	0	0	0	228,820	228,820	0	0	0
B0082506	JACKSONVILLE	FL		11/17/2010	09/03/2015	780,435	0	0	0	0	0	0	780,435	780,435	0	0	0
A1110701	KISSIMMEE	FL		06/28/2002	02/02/2015	472,402	0	0	0	0	0	0	472,402	472,402	0	0	0
99111802	MIAMI	FL		12/22/1999	01/02/2015	2,688	0	0	0	0	0	0	2,688	2,688	0	0	0
A5082903	MIAMI	FL		12/31/2006	08/27/2015	76,530	0	0	0	0	0	0	76,530	76,530	0	0	0
A6121405	MIAMI	FL		02/28/2007	02/09/2015	212,166	0	0	0	0	0	0	212,166	212,166	0	0	0
A7120705	MIAMI	FL		02/13/2008	07/22/2015	785,366	0	0	0	0	0	0	785,366	785,366	0	0	0
A5021703	OLDSMAR	FL		05/11/2005	03/23/2015	672,954	0	0	0	0	0	0	672,954	672,954	0	0	0
A50217033	OLDSMAR	FL		09/28/2007	03/23/2015	1,516,667	0	0	0	0	0	0	1,516,667	1,516,667	0	0	0
B0120101	ORANGE PARK	FL		12/30/2010	09/29/2015	882,798	0	0	0	0	0	0	882,798	882,798	0	0	0
A5070801	ORLANDO	FL		08/26/2005	06/26/2015	238,069	0	0	0	0	0	0	238,069	238,069	0	0	0
A9032402	PALM COAST	FL		05/11/2009	10/14/2015	755,957	0	0	0	0	0	0	755,957	755,957	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B2121706	PALM HARBOR	FL		02/25/2013	12/16/2015	693,049	0	0	0	0	0	0	693,049	693,049	0	0	0
B1021501	PANAMA CITY BEACH	FL		04/29/2011	03/10/2015	891,099	0	0	0	0	0	0	891,099	891,099	0	0	0
A7121016	PENSACOLA	FL		02/28/2008	10/06/2015	151,078	0	0	0	0	0	0	151,078	151,078	0	0	0
B0080601	PENSACOLA	FL		10/29/2010	08/26/2015	1,291,995	0	0	0	0	0	0	1,291,995	1,291,995	0	0	0
A5070101	PINELLAS PARK	FL		10/12/2005	08/05/2015	415,604	0	0	0	0	0	0	415,604	415,604	0	0	0
B2012604	PLANT CITY	FL		04/06/2012	06/09/2015	363,068	0	0	0	0	0	0	363,068	363,068	0	0	0
B1030402	ST PETERSBURG	FL		06/28/2011	06/04/2015	679,191	0	0	0	0	0	0	679,191	679,191	0	0	0
A5061010	TAMPA	FL		09/22/2005	08/27/2015	513,777	0	0	0	0	0	0	513,777	513,777	0	0	0
B2053001	VENICE	FL		07/31/2012	08/12/2015	720,311	0	0	0	0	0	0	720,311	720,311	0	0	0
A5060903	WEST PALM BEACH	FL		09/08/2005	09/16/2015	444,636	0	0	0	0	0	0	444,636	444,636	0	0	0
B2050202	ALBANY	GA		08/30/2012	09/23/2015	6,347,015	0	0	0	0	0	0	6,347,015	6,347,015	0	0	0
A5021501	ATLANTA	GA		05/03/2005	05/29/2015	499,101	0	0	0	0	0	0	499,101	499,101	0	0	0
A7052902	ATLANTA	GA		07/27/2007	09/30/2015	210,301	0	0	0	0	0	0	210,301	210,301	0	0	0
A4100704	AUGUSTA	GA		12/15/2004	10/01/2015	1,453,852	0	0	0	0	0	0	1,453,852	1,453,852	0	0	0
B0120102	BRUNSWICK	GA		12/30/2010	11/03/2015	617,943	0	0	0	0	0	0	617,943	617,943	0	0	0
B2011804	BRUNSWICK	GA		03/29/2012	06/30/2015	6,125,519	0	0	0	0	0	0	6,125,519	6,125,519	0	0	0
A5052009	CALHOUN	GA		07/27/2005	07/09/2015	488,229	0	0	0	0	0	0	488,229	488,229	0	0	0
A8020603	COLUMBAS	GA		04/01/2008	01/30/2015	688,426	0	0	0	0	0	0	688,426	688,426	0	0	0
A5100702	DECATUR	GA		12/31/2006	07/02/2015	459,593	0	0	0	0	0	0	459,593	459,593	0	0	0
A3070204	EAST ELLIJAY	GA		10/01/2003	12/23/2015	239,317	0	0	0	0	0	0	239,317	239,317	0	0	0
B2021601	JASPER	GA		05/24/2012	07/16/2015	291,175	0	0	0	0	0	0	291,175	291,175	0	0	0
A5061501	KENNESAW	GA		08/30/2005	08/27/2015	395,383	0	0	0	0	0	0	395,383	395,383	0	0	0
B4061701	LAWRENCEVILLE	GA		11/19/2014	07/10/2015	600,000	0	0	0	0	0	0	600,000	600,000	0	0	0
A9042301	LILBURN	GA		06/30/2009	07/01/2015	1,260,219	0	0	0	0	0	0	1,260,219	1,260,219	0	0	0
A8080408	LITHONIA	GA		10/01/2008	07/30/2015	974,325	0	0	0	0	0	0	974,325	974,325	0	0	0
A4110104	MARIETTA	GA		01/27/2005	03/20/2015	783,745	0	0	0	0	0	0	783,745	783,745	0	0	0
B0030102	MARIETTA	GA		05/07/2010	02/10/2015	179,392	0	0	0	0	0	0	179,392	179,392	0	0	0
B2081503	MORROW	GA		09/25/2012	10/09/2015	1,099,128	0	0	0	0	0	0	1,099,128	1,099,128	0	0	0
A4061801	NORCROSS	GA		09/30/2004	10/09/2015	1,033,500	0	0	0	0	0	0	1,033,500	1,033,500	0	0	0
B0020104	NORCROSS	GA		04/29/2010	04/28/2015	1,988,844	0	0	0	0	0	0	1,988,844	1,988,844	0	0	0
A4122702	PERRY	GA		03/31/2005	01/02/2015	624,916	0	0	0	0	0	0	624,916	624,916	0	0	0
A6121622	ROME	GA		02/27/2007	05/29/2015	250,326	0	0	0	0	0	0	250,326	250,326	0	0	0
A8020605	SAVANNAH	GA		04/01/2008	06/01/2015	881,209	0	0	0	0	0	0	881,209	881,209	0	0	0
B0071301	SMYRNA	GA		08/12/2010	08/27/2015	2,122,360	0	0	0	0	0	0	2,122,360	2,122,360	0	0	0
B0072301	STATESBORO	GA		09/15/2010	07/16/2015	1,098,599	0	0	0	0	0	0	1,098,599	1,098,599	0	0	0
B0052803	WOODSTOCK	GA		08/18/2010	07/10/2015	961,893	0	0	0	0	0	0	961,893	961,893	0	0	0
A5012902	ANKENY	IA		04/29/2005	05/19/2015	183,200	0	0	0	0	0	0	183,200	183,200	0	0	0
A50718043	AMMON	ID		12/31/2008	06/01/2015	96,993	0	0	0	0	0	0	96,993	96,993	0	0	0
A7010202	BOISE	ID		03/20/2007	05/21/2015	729,621	0	0	0	0	0	0	729,621	729,621	0	0	0
A7010203	BOISE	ID		03/20/2007	05/21/2015	791,523	0	0	0	0	0	0	791,523	791,523	0	0	0
A7010204	BOISE	ID		03/20/2007	05/21/2015	612,272	0	0	0	0	0	0	612,272	612,272	0	0	0
A7030201	CHAMPAIGN	IL		08/27/2007	11/06/2015	1,505,097	0	0	0	0	0	0	1,505,097	1,505,097	0	0	0
A3040208	CHICAGO	IL		06/24/2003	02/13/2015	463,681	0	0	0	0	0	0	463,681	463,681	0	0	0
A5101001	CHICAGO	IL		12/31/2006	11/16/2015	326,439	0	0	0	0	0	0	326,439	326,439	0	0	0
B0051204	CHICAGO	IL		09/29/2010	07/21/2015	545,815	0	0	0	0	0	0	545,815	545,815	0	0	0
B0032904	JOLIET	IL		05/28/2010	05/22/2015	3,311,666	0	0	0	0	0	0	3,311,666	3,311,666	0	0	0
B00329043	JOLIET	IL		12/14/2011	05/22/2015	1,947,019	0	0	0	0	0	0	1,947,019	1,947,019	0	0	0
A4120101	NAPERVILLE	IL		02/22/2005	03/13/2015	571,129	0	0	0	0	0	0	571,129	571,129	0	0	0
A5111002	OAKBROOK TERRACE	IL		01/25/2006	11/20/2015	507,061	0	0	0	0	0	0	507,061	507,061	0	0	0
A1091701	PALATINE	IL		01/04/2002	12/23/2015	404,821	0	0	0	0	0	0	404,821	404,821	0	0	0
A2010204	BEECH GROVE	IN		03/25/2002	07/01/2015	622,800	0	0	0	0	0	0	622,800	622,800	0	0	0
A3021402	BROWNSBURG	IN		05/22/2003	09/22/2015	395,527	0	0	0	0	0	0	395,527	395,527	0	0	0
A5072805	FORT WAYNE	IN		09/28/2005	07/20/2015	183,757	0	0	0	0	0	0	183,757	183,757	0	0	0
A9121001	GRANGER	IN		02/26/2010	03/17/2015	1,049,681	0	0	0	0	0	0	1,049,681	1,049,681	0	0	0
A2081606	INDIANAPOLIS	IN		11/26/2002	12/31/2015	1,261,785	0	0	0	0	0	0	1,261,785	1,261,785	0	0	0
B0111502	INDIANAPOLIS	IN		02/23/2011	12/11/2015	566,782	0	0	0	0	0	0	566,782	566,782	0	0	0
A8092303	MUNCIE	IN		11/21/2008	10/28/2015	1,515,693	0	0	0	0	0	0	1,515,693	1,515,693	0	0	0
A2010202	ZIONSVILLE	IN		04/05/2002	07/01/2015	873,968	0	0	0	0	0	0	873,968	873,968	0	0	0
A3092203	OLATHE	KS		12/11/2003	02/26/2015	233,646	0	0	0	0	0	0	233,646	233,646	0	0	0
B0062501	OLATHE	KS		09/30/2010	06/08/2015	494,351	0	0	0	0	0	0	494,351	494,351	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8020804	OVERLAND PARK	KS		03/28/2008	05/06/2015	303,810	0	0	0	0	0	0	303,810	303,810	0	0	0
A5072201	WICHITA	KS		10/14/2005	02/17/2015	357,555	0	0	0	0	0	0	357,555	357,555	0	0	0
A7040306	ERLANGER	KY		07/24/2007	03/27/2015	123,935	0	0	0	0	0	0	123,935	123,935	0	0	0
A8121016	FLORENCE	KY		03/30/2009	09/01/2015	554,281	0	0	0	0	0	0	554,281	554,281	0	0	0
A5060303	RADCLIFF	KY		08/25/2005	06/01/2015	675,519	0	0	0	0	0	0	675,519	675,519	0	0	0
A7011705	CHELMSFORD	MA		04/09/2007	11/06/2015	273,392	0	0	0	0	0	0	273,392	273,392	0	0	0
B0030503	FAIRHAVEN	MA		05/10/2010	04/29/2015	922,267	0	0	0	0	0	0	922,267	922,267	0	0	0
A7040203	GLOUCESTER	MA		07/30/2007	05/01/2015	275,614	0	0	0	0	0	0	275,614	275,614	0	0	0
A5062401	HAVERHILL	MA		09/12/2005	06/03/2015	595,009	0	0	0	0	0	0	595,009	595,009	0	0	0
A6113002	HYANNIS	MA		02/23/2007	12/08/2015	489,345	0	0	0	0	0	0	489,345	489,345	0	0	0
A4063005	WEST YARMOUTH	MA		09/22/2004	04/15/2015	438,410	0	0	0	0	0	0	438,410	438,410	0	0	0
B1062103	ABERDEEN	MD		09/23/2011	09/09/2015	3,277,877	0	0	0	0	0	0	3,277,877	3,277,877	0	0	0
A6040306	ASHTON	MD		06/08/2006	11/12/2015	426,276	0	0	0	0	0	0	426,276	426,276	0	0	0
A4030514	BALTIMORE	MD		06/30/2004	11/12/2015	787,427	0	0	0	0	0	0	787,427	787,427	0	0	0
A4122202	BALTIMORE	MD		02/24/2005	02/23/2015	8,134	0	0	0	0	0	0	8,134	8,134	0	0	0
A5012504	BALTIMORE CITY	MD		03/23/2005	03/26/2015	334,158	0	0	0	0	0	0	334,158	334,158	0	0	0
A5102801	BELTSVILLE	MD		03/13/2006	07/29/2015	363,895	0	0	0	0	0	0	363,895	363,895	0	0	0
A6040307	BETHESDA	MD		06/08/2006	01/12/2015	446,139	0	0	0	0	0	0	446,139	446,139	0	0	0
A6040309	DERWOOD	MD		06/08/2006	11/12/2015	441,898	0	0	0	0	0	0	441,898	441,898	0	0	0
B1062105	EDGEWOOD	MD		09/23/2011	09/09/2015	2,458,389	0	0	0	0	0	0	2,458,389	2,458,389	0	0	0
A4030515	ELDERSBURG	MD		06/30/2004	11/12/2015	533,219	0	0	0	0	0	0	533,219	533,219	0	0	0
A4030510	GLEN BURNIE	MD		06/30/2004	11/12/2015	963,875	0	0	0	0	0	0	963,875	963,875	0	0	0
A3031901	HAGERSTOWN	MD		06/04/2003	09/09/2015	1,017,159	0	0	0	0	0	0	1,017,159	1,017,159	0	0	0
B1062104	LOTHIAN	MD		09/23/2011	09/09/2015	5,244,603	0	0	0	0	0	0	5,244,603	5,244,603	0	0	0
A6040305	OLNEY	MD		06/08/2006	11/12/2015	266,654	0	0	0	0	0	0	266,654	266,654	0	0	0
A4030512	OWINGS MILL	MD		06/30/2004	11/12/2015	984,458	0	0	0	0	0	0	984,458	984,458	0	0	0
A4030513	RANDALLSTOWN	MD		06/30/2004	11/12/2015	970,112	0	0	0	0	0	0	970,112	970,112	0	0	0
A5061402	RANDALLSTOWN	MD		09/08/2005	07/31/2015	636,986	0	0	0	0	0	0	636,986	636,986	0	0	0
A4030511	ROCKVILLE	MD		06/30/2004	11/12/2015	1,312,551	0	0	0	0	0	0	1,312,551	1,312,551	0	0	0
A5021701	TOWSON	MD		04/25/2005	04/22/2015	421,927	0	0	0	0	0	0	421,927	421,927	0	0	0
A6040304	WHEATON	MD		06/08/2006	11/12/2015	410,544	0	0	0	0	0	0	410,544	410,544	0	0	0
A0033003	PORTLAND	ME		05/31/2000	08/28/2015	147,402	0	0	0	0	0	0	147,402	147,402	0	0	0
A7041001	PORTLAND	ME		07/10/2007	08/25/2015	351,876	0	0	0	0	0	0	351,876	351,876	0	0	0
A9091801	PORTLAND	ME		02/26/2010	04/24/2015	560,589	0	0	0	0	0	0	560,589	560,589	0	0	0
A9091802	PORTLAND	ME		01/25/2010	04/24/2015	397,984	0	0	0	0	0	0	397,984	397,984	0	0	0
A90918023	PORTLAND	ME		12/22/2011	04/24/2015	18,189	0	0	0	0	0	0	18,189	18,189	0	0	0
A3061301	SACO	ME		12/31/2006	07/01/2015	68,605	0	0	0	0	0	0	68,605	68,605	0	0	0
B0020101	DETROIT	MI		03/30/2010	02/20/2015	1,238,052	0	0	0	0	0	0	1,238,052	1,238,052	0	0	0
B0020102	DETROIT	MI		03/31/2010	11/23/2015	321,993	0	0	0	0	0	0	321,993	321,993	0	0	0
B3050603	DETROIT	MI		07/26/2013	12/01/2015	1,435,379	0	0	0	0	0	0	1,435,379	1,435,379	0	0	0
A5021103	EAST LANSING	MI		05/06/2005	06/17/2015	794,504	0	0	0	0	0	0	794,504	794,504	0	0	0
A8062005	EAST LANSING	MI		08/28/2008	08/18/2015	634,472	0	0	0	0	0	0	634,472	634,472	0	0	0
A4120303	FARMINGTON HILLS	MI		03/03/2005	05/08/2015	47,439	0	0	0	0	0	0	47,439	47,439	0	0	0
A5032304	GRAND RAPIDS	MI		06/15/2005	04/01/2015	637,719	0	0	0	0	0	0	637,719	637,719	0	0	0
A5060804	GRAND RAPIDS	MI		08/30/2005	06/22/2015	553,493	0	0	0	0	0	0	553,493	553,493	0	0	0
A8062004	GRAND RAPIDS	MI		08/28/2008	08/18/2015	467,514	0	0	0	0	0	0	467,514	467,514	0	0	0
B0040501	HOLT	MI		08/11/2010	03/31/2015	1,835,624	0	0	0	0	0	0	1,835,624	1,835,624	0	0	0
A2100701	PLYMOUTH	MI		01/13/2003	01/12/2015	6,280	0	0	0	0	0	0	6,280	6,280	0	0	0
A6101111	ROYAL OAK	MI		12/14/2006	07/31/2015	484,252	0	0	0	0	0	0	484,252	484,252	0	0	0
A5071502	STERLING HEIGHTS	MI		10/13/2005	10/22/2015	531,136	0	0	0	0	0	0	531,136	531,136	0	0	0
A8041001	TAYLOR	MI		06/12/2008	05/22/2015	311,451	0	0	0	0	0	0	311,451	311,451	0	0	0
A9102703	TAYLOR	MI		01/20/2010	01/28/2015	1,644,048	0	0	0	0	0	0	1,644,048	1,644,048	0	0	0
B1061303	BROOKLYN CENTER	MN		09/30/2011	03/10/2015	1,079,859	0	0	0	0	0	0	1,079,859	1,079,859	0	0	0
A6092601	BROOKLYN PARK	MN		11/28/2006	11/30/2015	592,647	0	0	0	0	0	0	592,647	592,647	0	0	0
A5030904	ELK RIVER	MN		06/03/2005	04/30/2015	874,371	0	0	0	0	0	0	874,371	874,371	0	0	0
A6062702	MINNEAPOLIS	MN		08/25/2006	03/04/2015	289,487	0	0	0	0	0	0	289,487	289,487	0	0	0
A7120304	MINNEAPOLIS	MN		02/14/2008	01/29/2015	366,573	0	0	0	0	0	0	366,573	366,573	0	0	0
B0051005	MINNEAPOLIS	MN		07/08/2010	06/03/2015	1,109,955	0	0	0	0	0	0	1,109,955	1,109,955	0	0	0
A5020203	MOORHEAD	MN		05/09/2005	10/30/2015	159,227	0	0	0	0	0	0	159,227	159,227	0	0	0
A5110702	NEW HOPE	MN		12/31/2006	11/17/2015	265,617	0	0	0	0	0	0	265,617	265,617	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A4041909	ROCHESTER	MN		07/12/2004	08/25/2015	289,005	0	0	0	0	0	0	289,005	289,005	0	0	0
A5052602	SAVAGE	MN		08/17/2005	06/01/2015	490,894	0	0	0	0	0	0	490,894	490,894	0	0	0
B2051420	ST PAUL	MN		09/12/2012	06/26/2015	1,514,604	0	0	0	0	0	0	1,514,604	1,514,604	0	0	0
A4113003	EARTH CITY	MO		02/28/2005	12/07/2015	536,341	0	0	0	0	0	0	536,341	536,341	0	0	0
A4111502	KANSAS CITY	MO		03/25/2005	02/27/2015	709,211	0	0	0	0	0	0	709,211	709,211	0	0	0
A5100301	KANSAS CITY	MO		12/31/2006	12/15/2015	531,451	0	0	0	0	0	0	531,451	531,451	0	0	0
B1080402	RAYTOWN	MO		10/13/2011	12/08/2015	1,432,719	0	0	0	0	0	0	1,432,719	1,432,719	0	0	0
B1090205	ST. LOUIS	MO		12/22/2011	06/30/2015	880,799	0	0	0	0	0	0	880,799	880,799	0	0	0
B1090205-1	ST. LOUIS	MO		05/01/2014	06/30/2015	204,850	0	0	0	0	0	0	204,850	204,850	0	0	0
B1092908	ST. LOUIS	MO		12/29/2011	03/31/2015	2,303,686	0	0	0	0	0	0	2,303,686	2,303,686	0	0	0
B1101802	ST. LOUIS	MO		01/30/2012	06/30/2015	2,343,498	0	0	0	0	0	0	2,343,498	2,343,498	0	0	0
A8022218	WOODSON TERRACE	MO		05/19/2008	11/20/2015	149,069	0	0	0	0	0	0	149,069	149,069	0	0	0
B0032506	HATTIESBURG	MS		05/28/2010	09/18/2015	2,042,884	0	0	0	0	0	0	2,042,884	2,042,884	0	0	0
B1032403	BURLINGTON	NC		07/08/2011	06/09/2015	1,348,525	0	0	0	0	0	0	1,348,525	1,348,525	0	0	0
A5102405	CHARLOTTE	NC		01/17/2006	01/21/2015	762,535	0	0	0	0	0	0	762,535	762,535	0	0	0
A5061311	CONCORD	NC		09/15/2005	10/01/2015	459,666	0	0	0	0	0	0	459,666	459,666	0	0	0
B1081504	CONCORD	NC		10/26/2011	07/01/2015	342,805	0	0	0	0	0	0	342,805	342,805	0	0	0
B0032902	DURHAM	NC		06/01/2010	04/13/2015	1,678,529	0	0	0	0	0	0	1,678,529	1,678,529	0	0	0
A8021503	GRAHAM	NC		04/15/2008	02/27/2015	1,803,859	0	0	0	0	0	0	1,803,859	1,803,859	0	0	0
A5110305	GREENVILLE	NC		01/31/2006	11/06/2015	982,894	0	0	0	0	0	0	982,894	982,894	0	0	0
B3012404	HARRISBURG	NC		04/09/2013	09/10/2015	741,672	0	0	0	0	0	0	741,672	741,672	0	0	0
B2122102	HIGH POINT	NC		03/20/2013	02/09/2015	548,168	0	0	0	0	0	0	548,168	548,168	0	0	0
A4051901	HILDEBRAN	NC		08/27/2004	09/04/2015	965,274	0	0	0	0	0	0	965,274	965,274	0	0	0
B0032401	MATTHEWS	NC		05/27/2010	05/21/2015	1,123,917	0	0	0	0	0	0	1,123,917	1,123,917	0	0	0
A7082301	RALEIGH	NC		10/29/2007	02/13/2015	575,257	0	0	0	0	0	0	575,257	575,257	0	0	0
B0120808	RALEIGH	NC		04/19/2011	02/13/2015	379,706	0	0	0	0	0	0	379,706	379,706	0	0	0
B0120810	RALEIGH	NC		04/19/2011	02/13/2015	307,368	0	0	0	0	0	0	307,368	307,368	0	0	0
B1072601	RALEIGH	NC		11/09/2011	04/16/2015	1,113,342	0	0	0	0	0	0	1,113,342	1,113,342	0	0	0
B2021402	RALEIGH	NC		11/01/2012	10/30/2015	2,853,077	0	0	0	0	0	0	2,853,077	2,853,077	0	0	0
B0021601	SOUTHPORT	NC		03/31/2010	09/24/2015	831,023	0	0	0	0	0	0	831,023	831,023	0	0	0
A8090303	WILSON	NC		11/19/2008	06/09/2015	2,051,983	0	0	0	0	0	0	2,051,983	2,051,983	0	0	0
A5020204	BISMARK	ND		05/11/2005	11/18/2015	308,980	0	0	0	0	0	0	308,980	308,980	0	0	0
97120207	LINCOLN	NE		02/26/1998	08/27/2015	572,751	0	0	0	0	0	0	572,751	572,751	0	0	0
A6062103	CONCORD	NH		09/11/2006	09/04/2015	1,677,474	0	0	0	0	0	0	1,677,474	1,677,474	0	0	0
A7092404	EXETER	NH		12/17/2007	11/23/2015	610,270	0	0	0	0	0	0	610,270	610,270	0	0	0
A5041301	KEARNY	NJ		07/07/2005	05/12/2015	229,575	0	0	0	0	0	0	229,575	229,575	0	0	0
A6060501	MIDDLESEX	NJ		08/24/2006	09/09/2015	300,957	0	0	0	0	0	0	300,957	300,957	0	0	0
A4093001	PATERSON	NJ		12/21/2004	05/21/2015	449,282	0	0	0	0	0	0	449,282	449,282	0	0	0
A4121001	WEST DEPTFORD	NJ		03/01/2005	04/01/2015	611,609	0	0	0	0	0	0	611,609	611,609	0	0	0
A4091302	ALBUQUERQUE	NM		12/09/2004	02/11/2015	746,969	0	0	0	0	0	0	746,969	746,969	0	0	0
A4100101	ALBUQUERQUE	NM		12/20/2004	06/11/2015	1,110,142	0	0	0	0	0	0	1,110,142	1,110,142	0	0	0
A5021003	ALBUQUERQUE	NM		05/09/2005	03/18/2015	295,728	0	0	0	0	0	0	295,728	295,728	0	0	0
A5062301	ALBUQUERQUE	NM		09/27/2005	09/14/2015	69,447	0	0	0	0	0	0	69,447	69,447	0	0	0
A5090703	ALBUQUERQUE	NM		12/31/2006	11/30/2015	225,455	0	0	0	0	0	0	225,455	225,455	0	0	0
A5091203	ALBUQUERQUE	NM		12/31/2006	09/15/2015	309,666	0	0	0	0	0	0	309,666	309,666	0	0	0
A6092202	ALBUQUERQUE	NM		11/30/2006	09/04/2015	402,369	0	0	0	0	0	0	402,369	402,369	0	0	0
A7043002	ALBUQUERQUE	NM		07/25/2007	06/29/2015	1,121,113	0	0	0	0	0	0	1,121,113	1,121,113	0	0	0
A7120404	ALBUQUERQUE	NM		02/25/2008	08/10/2015	383,029	0	0	0	0	0	0	383,029	383,029	0	0	0
A7120407	ALBUQUERQUE	NM		02/25/2008	08/03/2015	494,676	0	0	0	0	0	0	494,676	494,676	0	0	0
A7120405	BERNALILLO	NM		02/25/2008	08/10/2015	224,128	0	0	0	0	0	0	224,128	224,128	0	0	0
A7120410	RIO RANCHO	NM		02/25/2008	08/10/2015	380,841	0	0	0	0	0	0	380,841	380,841	0	0	0
A5032305	SANTA FE	NM		06/29/2005	02/11/2015	481,964	0	0	0	0	0	0	481,964	481,964	0	0	0
A5042103	SANTA FE	NM		07/28/2005	02/11/2015	999,942	0	0	0	0	0	0	999,942	999,942	0	0	0
A50421033	SANTA FE	NM		11/29/2007	02/11/2015	735,566	0	0	0	0	0	0	735,566	735,566	0	0	0
A4041905	CARSON CITY	NV		07/06/2004	12/24/2015	4,909,325	0	0	0	0	0	0	4,909,325	4,909,325	0	0	0
A5081704	CARSON CITY	NV		11/02/2005	11/25/2015	1,221,650	0	0	0	0	0	0	1,221,650	1,221,650	0	0	0
A8030302	HENDERSON	NV		04/30/2008	02/20/2015	626,763	0	0	0	0	0	0	626,763	626,763	0	0	0
A4031903	LAS VEGAS	NV		12/31/2006	08/24/2015	302,917	0	0	0	0	0	0	302,917	302,917	0	0	0
A5010502	LAS VEGAS	NV		03/17/2005	03/12/2015	292,053	0	0	0	0	0	0	292,053	292,053	0	0	0
A5102402	LAS VEGAS	NV		12/31/2006	10/30/2015	260,984	0	0	0	0	0	0	260,984	260,984	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8062006	LAS VEGAS	NV		08/28/2008	09/25/2015	1,736,496	0	0	0	0	0	0	1,736,496	1,736,496	0	0	0
A6030102	SPARKS	NV		12/31/2006	06/11/2015	358,739	0	0	0	0	0	0	358,739	358,739	0	0	0
A6031702	ALBANY	NY		12/31/2006	09/30/2015	111,839	0	0	0	0	0	0	111,839	111,839	0	0	0
A6031703	ALBANY	NY		12/31/2006	07/02/2015	97,863	0	0	0	0	0	0	97,863	97,863	0	0	0
A5081502	AMHERST	NY		12/31/2006	10/01/2015	64,455	0	0	0	0	0	0	64,455	64,455	0	0	0
A6082301	AMHERST	NY		12/31/2006	07/31/2015	257,680	0	0	0	0	0	0	257,680	257,680	0	0	0
A5061603	BAYVILLE	NY		09/23/2005	07/01/2015	1,372,063	0	0	0	0	0	0	1,372,063	1,372,063	0	0	0
B0090103	BRONX	NY		11/23/2010	12/28/2015	1,622,561	0	0	0	0	0	0	1,622,561	1,622,561	0	0	0
B0090104	BRONX	NY		11/23/2010	10/29/2015	1,622,561	0	0	0	0	0	0	1,622,561	1,622,561	0	0	0
A5021104	BUFFALO	NY		04/21/2005	06/30/2015	329,751	0	0	0	0	0	0	329,751	329,751	0	0	0
A5090905	BUFFALO	NY		11/30/2005	04/13/2015	336,478	0	0	0	0	0	0	336,478	336,478	0	0	0
A6120704	BUFFALO	NY		02/27/2007	02/12/2015	147,289	0	0	0	0	0	0	147,289	147,289	0	0	0
A6120704-1	BUFFALO	NY		12/27/2013	02/12/2015	899,458	0	0	0	0	0	0	899,458	899,458	0	0	0
A7083001	BUFFALO	NY		11/21/2007	10/21/2015	167,440	0	0	0	0	0	0	167,440	167,440	0	0	0
A8012802	BUFFALO	NY		03/27/2008	07/28/2015	263,922	0	0	0	0	0	0	263,922	263,922	0	0	0
A4032605	CLAY	NY		08/06/2004	07/17/2015	564,865	0	0	0	0	0	0	564,865	564,865	0	0	0
A5042903	DEER PARK	NY		07/29/2005	06/24/2015	1,163,296	0	0	0	0	0	0	1,163,296	1,163,296	0	0	0
A5051601	FLUSHING	NY		08/10/2005	09/01/2015	760,843	0	0	0	0	0	0	760,843	760,843	0	0	0
A8071002	FLUSHING	NY		09/25/2008	09/24/2015	896,376	0	0	0	0	0	0	896,376	896,376	0	0	0
A5031402	GASPORT	NY		09/28/2005	09/30/2015	307,471	0	0	0	0	0	0	307,471	307,471	0	0	0
A4112401	GRAND ISLAND	NY		05/18/2005	02/23/2015	890,091	0	0	0	0	0	0	890,091	890,091	0	0	0
B3072301	GRAND ISLAND	NY		09/25/2013	07/08/2015	292,210	0	0	0	0	0	0	292,210	292,210	0	0	0
A5082302	HAWTHORNE	NY		12/31/2006	09/24/2015	661,673	0	0	0	0	0	0	661,673	661,673	0	0	0
A5041104	LANCASTER	NY		06/30/2005	04/01/2015	37,083	0	0	0	0	0	0	37,083	37,083	0	0	0
A3032003	NEW YORK	NY		07/31/2003	12/01/2015	588,573	0	0	0	0	0	0	588,573	588,573	0	0	0
B2051801	NEW YORK	NY		08/21/2012	11/20/2015	1,503,260	0	0	0	0	0	0	1,503,260	1,503,260	0	0	0
A6090506	OZONE PARK	NY		11/28/2006	07/02/2015	231,460	0	0	0	0	0	0	231,460	231,460	0	0	0
A5062202	PERINTON	NY		09/28/2005	08/13/2015	26,807	0	0	0	0	0	0	26,807	26,807	0	0	0
B0061601	QUEENS	NY		09/20/2010	05/19/2015	666,680	0	0	0	0	0	0	666,680	666,680	0	0	0
A7012201	QUEENSBURY	NY		04/09/2007	07/08/2015	203,150	0	0	0	0	0	0	203,150	203,150	0	0	0
A5051803	TONAWANDA	NY		09/19/2005	07/01/2015	414,947	0	0	0	0	0	0	414,947	414,947	0	0	0
A6033002	TROY	NY		12/31/2006	12/29/2015	208,683	0	0	0	0	0	0	208,683	208,683	0	0	0
A5072001	WHEATFIELD	NY		12/31/2006	09/17/2015	208,268	0	0	0	0	0	0	208,268	208,268	0	0	0
A50720013	WHEATFIELD	NY		04/16/2008	09/17/2015	243,123	0	0	0	0	0	0	243,123	243,123	0	0	0
A5061702	WILLIAMSVILLE	NY		09/08/2005	08/13/2015	93,425	0	0	0	0	0	0	93,425	93,425	0	0	0
A6062307	AMHERST	OH		10/05/2006	11/10/2015	419,396	0	0	0	0	0	0	419,396	419,396	0	0	0
A5030105	AVON	OH		05/11/2005	06/01/2015	57,653	0	0	0	0	0	0	57,653	57,653	0	0	0
A4030310	BRUNSWICK	OH		12/31/2006	04/16/2015	541,608	0	0	0	0	0	0	541,608	541,608	0	0	0
A2081504	CINCINNATI	OH		12/31/2006	07/14/2015	266,785	0	0	0	0	0	0	266,785	266,785	0	0	0
A5063003	CINCINNATI	OH		10/17/2005	10/30/2015	659,160	0	0	0	0	0	0	659,160	659,160	0	0	0
A8032710	CINCINNATI	OH		08/29/2008	07/17/2015	872,539	0	0	0	0	0	0	872,539	872,539	0	0	0
B0042103	CINCINNATI	OH		08/02/2010	06/04/2015	2,459,540	0	0	0	0	0	0	2,459,540	2,459,540	0	0	0
A5080902	COLUMBUS	OH		12/31/2006	09/16/2015	631,131	0	0	0	0	0	0	631,131	631,131	0	0	0
B2020605	COLUMBUS	OH		03/30/2012	04/09/2015	713,507	0	0	0	0	0	0	713,507	713,507	0	0	0
B2110715	COLUMBUS	OH		01/22/2013	12/16/2015	642,585	0	0	0	0	0	0	642,585	642,585	0	0	0
A4110802	DAYTON	OH		03/23/2005	03/16/2015	14,165	0	0	0	0	0	0	14,165	14,165	0	0	0
A9073113	EUCLID	OH		10/28/2009	12/08/2015	414,124	0	0	0	0	0	0	414,124	414,124	0	0	0
A5060102	FRANKLIN TOWNSHIP	OH		08/18/2005	08/19/2015	30,942	0	0	0	0	0	0	30,942	30,942	0	0	0
A7062101	HAMILTON	OH		12/04/2007	08/19/2015	135,072	0	0	0	0	0	0	135,072	135,072	0	0	0
A5071902	LEWIS CENTER	OH		12/31/2006	10/02/2015	840,376	0	0	0	0	0	0	840,376	840,376	0	0	0
A8030715	MIAMISBURG	OH		06/09/2008	03/30/2015	1,105,189	0	0	0	0	0	0	1,105,189	1,105,189	0	0	0
A3082703	STRONGSVILLE	OH		11/20/2003	05/28/2015	2,410,022	0	0	0	0	0	0	2,410,022	2,410,022	0	0	0
A9101601	EDMOND	OK		10/30/2009	07/02/2015	1,217,700	0	0	0	0	0	0	1,217,700	1,217,700	0	0	0
A6022103	PONCA	OK		12/31/2006	10/20/2015	218,633	0	0	0	0	0	0	218,633	218,633	0	0	0
A7102028	STILLWATER	OK		07/31/2008	06/17/2015	7,647,000	0	0	0	0	0	0	7,647,000	7,647,000	0	0	0
B0061501	STILLWATER	OK		09/24/2010	07/22/2015	1,191,957	0	0	0	0	0	0	1,191,957	1,191,957	0	0	0
A5022207	TULSA	OK		05/12/2005	03/02/2015	325,784	0	0	0	0	0	0	325,784	325,784	0	0	0
A2030502	BEAVERTON	OR		04/22/2002	12/18/2015	91,352	0	0	0	0	0	0	91,352	91,352	0	0	0
W4082501	BEAVERTON	OR		10/30/2014	11/17/2015	2,369,000	0	0	0	0	0	0	2,424,047	2,424,047	0	0	0
A0080201	CANBY	OR		09/19/2000	09/15/2015	10,506	0	0	0	0	0	0	10,506	10,506	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A5012601	EUGENE	OR		03/31/2005	08/26/2015	330,381	0	0	0	0	0	0	330,381	330,381	0	0	0
A7020801	GRESHAM	OR		04/13/2007	12/11/2015	506,106	0	0	0	0	0	0	506,106	506,106	0	0	0
B0062301	HAPPY VALLEY	OR		09/08/2010	07/27/2015	749,772	0	0	0	0	0	0	749,772	749,772	0	0	0
A4062301	MEDFORD	OR		08/31/2004	07/23/2015	635,727	0	0	0	0	0	0	635,727	635,727	0	0	0
A6042503	OREGON CITY	OR		06/30/2006	03/19/2015	607,169	0	0	0	0	0	0	607,169	607,169	0	0	0
A60425033	OREGON CITY	OR		07/23/2012	03/19/2015	102,202	0	0	0	0	0	0	102,202	102,202	0	0	0
17072	PORTLAND	OR		02/18/1993	07/03/2015	18,783	0	0	0	0	0	0	18,783	18,783	0	0	0
A2040804	PORTLAND	OR		07/02/2002	08/13/2015	19,091	0	0	0	0	0	0	19,091	19,091	0	0	0
A4092905	PORTLAND	OR		12/17/2004	12/17/2015	316,472	0	0	0	0	0	0	316,472	316,472	0	0	0
A5030702	PORTLAND	OR		05/12/2005	05/29/2015	1,072,616	0	0	0	0	0	0	1,072,616	1,072,616	0	0	0
A50307023	PORTLAND	OR		07/20/2006	05/29/2015	263,402	0	0	0	0	0	0	263,402	263,402	0	0	0
A5050902	PORTLAND	OR		07/26/2005	08/28/2015	1,936,387	0	0	0	0	0	0	1,936,387	1,936,387	0	0	0
A5081804	PORTLAND	OR		12/31/2006	12/01/2015	470,867	0	0	0	0	0	0	470,867	470,867	0	0	0
A5110901	PORTLAND	OR		12/31/2006	11/18/2015	540,629	0	0	0	0	0	0	540,629	540,629	0	0	0
A7061102	PORTLAND	OR		08/10/2007	04/15/2015	426,026	0	0	0	0	0	0	426,026	426,026	0	0	0
B2041204	PORTLAND	OR		06/22/2012	03/19/2015	353,873	0	0	0	0	0	0	353,873	353,873	0	0	0
A5050604	REDMOND	OR		06/27/2005	04/17/2015	438,849	0	0	0	0	0	0	438,849	438,849	0	0	0
A6030101	REEDSPORT	OR		12/31/2006	11/12/2015	326,082	0	0	0	0	0	0	326,082	326,082	0	0	0
A5050305	SALEM	OR		07/14/2005	05/28/2015	674,877	0	0	0	0	0	0	674,877	674,877	0	0	0
B0032602	SALEM	OR		05/27/2010	06/09/2015	1,145,249	0	0	0	0	0	0	1,145,249	1,145,249	0	0	0
B1050302	SALEM	OR		07/15/2011	06/23/2015	6,502,795	0	0	0	0	0	0	6,502,795	6,502,795	0	0	0
A6031506	WEST LINN	OR		12/31/2006	06/16/2015	432,425	0	0	0	0	0	0	432,425	432,425	0	0	0
A5062403	BERWICK	PA		09/21/2005	10/28/2015	349,165	0	0	0	0	0	0	349,165	349,165	0	0	0
A7110901	BLOOMSBURG	PA		01/15/2008	03/27/2015	471,143	0	0	0	0	0	0	471,143	471,143	0	0	0
A5111004	FEASTERVILLE	PA		02/13/2006	12/21/2015	728,392	0	0	0	0	0	0	728,392	728,392	0	0	0
A5111005	HORSHAM	PA		01/17/2006	01/20/2015	1,679,343	0	0	0	0	0	0	1,679,343	1,679,343	0	0	0
A5060306	PHILADELPHIA	PA		09/19/2005	10/15/2015	946,653	0	0	0	0	0	0	946,653	946,653	0	0	0
A5110701	PITTSBURGH	PA		12/31/2006	12/08/2015	617,315	0	0	0	0	0	0	617,315	617,315	0	0	0
A7090703	PLEASANT HILLS	PA		11/05/2007	03/10/2015	213,134	0	0	0	0	0	0	213,134	213,134	0	0	0
A5061301	POTTSTOWN	PA		10/19/2005	10/15/2015	931,368	0	0	0	0	0	0	931,368	931,368	0	0	0
A5080806	CHARLESTON	SC		11/08/2005	12/01/2015	364,541	0	0	0	0	0	0	364,541	364,541	0	0	0
B2083001	CHARLESTON	SC		11/29/2012	12/17/2015	1,687,941	0	0	0	0	0	0	1,687,941	1,687,941	0	0	0
A3022002	GREENVILLE	SC		05/27/2003	12/30/2015	292,351	0	0	0	0	0	0	292,351	292,351	0	0	0
B0080901	IRMO	SC		11/17/2010	03/16/2015	241,219	0	0	0	0	0	0	241,219	241,219	0	0	0
A6022801	LANDRUM	SC		12/31/2006	09/30/2015	211,645	0	0	0	0	0	0	211,645	211,645	0	0	0
B1061701	LAURENS	SC		08/15/2011	06/09/2015	823,096	0	0	0	0	0	0	823,096	823,096	0	0	0
B0061107	MAULDIN	SC		09/01/2010	03/09/2015	1,092,331	0	0	0	0	0	0	1,092,331	1,092,331	0	0	0
A5031501	SANTEE	SC		06/14/2005	04/23/2015	203,993	0	0	0	0	0	0	203,993	203,993	0	0	0
A4010902	WALTERBORO	SC		03/17/2004	07/13/2015	702,575	0	0	0	0	0	0	702,575	702,575	0	0	0
A2030507	BRISTOL	TN		05/22/2002	12/03/2015	1,104,684	0	0	0	0	0	0	1,104,684	1,104,684	0	0	0
A7050706	BRISTOL	TN		07/26/2007	01/29/2015	1,703,278	0	0	0	0	0	0	1,703,278	1,703,278	0	0	0
B0061101	CLARKSVILLE	TN		08/26/2010	08/28/2015	1,657,112	0	0	0	0	0	0	1,657,112	1,657,112	0	0	0
A6051502	COLUMBIA	TN		08/14/2006	09/04/2015	480,759	0	0	0	0	0	0	480,759	480,759	0	0	0
A6012002	DYERSBURG	TN		12/31/2006	07/31/2015	129,611	0	0	0	0	0	0	129,611	129,611	0	0	0
B0062901	GATLINBURG	TN		08/16/2010	11/20/2015	1,593,962	0	0	0	0	0	0	1,593,962	1,593,962	0	0	0
A6020601	HUMBOLDT	TN		12/31/2006	07/09/2015	143,282	0	0	0	0	0	0	143,282	143,282	0	0	0
B3101003	JEFFERSON CITY	TN		12/19/2013	06/09/2015	1,360,756	0	0	0	0	0	0	1,360,756	1,360,756	0	0	0
A2101003	KNOXVILLE	TN		01/13/2003	01/27/2015	16,440	0	0	0	0	0	0	16,440	16,440	0	0	0
A5052702	PLEASANT VIEW	TN		07/18/2005	04/09/2015	1,807,996	0	0	0	0	0	0	1,807,996	1,807,996	0	0	0
A9031301	ARLINGTON	TX		06/18/2009	08/20/2015	1,079,755	0	0	0	0	0	0	1,079,755	1,079,755	0	0	0
B0060302	ARLINGTON	TX		09/30/2010	01/27/2015	626,789	0	0	0	0	0	0	626,789	626,789	0	0	0
A4031004	AUSTIN	TX		05/26/2004	07/09/2015	888,183	0	0	0	0	0	0	888,183	888,183	0	0	0
A5022206	AUSTIN	TX		05/06/2005	03/03/2015	197,152	0	0	0	0	0	0	197,152	197,152	0	0	0
A5022402	AUSTIN	TX		05/04/2005	03/10/2015	924,800	0	0	0	0	0	0	924,800	924,800	0	0	0
A5050904	AUSTIN	TX		07/14/2005	05/26/2015	478,064	0	0	0	0	0	0	478,064	478,064	0	0	0
A5091208	AUSTIN	TX		12/09/2005	03/19/2015	305,418	0	0	0	0	0	0	305,418	305,418	0	0	0
A6051101	AUSTIN	TX		12/31/2006	09/11/2015	222,318	0	0	0	0	0	0	222,318	222,318	0	0	0
A7011902	AUSTIN	TX		03/23/2007	08/28/2015	576,834	0	0	0	0	0	0	576,834	576,834	0	0	0
B2031404	AUSTIN	TX		05/02/2012	07/29/2015	319,169	0	0	0	0	0	0	319,169	319,169	0	0	0
B2102202	AUSTIN	TX		12/31/2012	12/08/2015	169,852	0	0	0	0	0	0	169,852	169,852	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A5032403	BASTROP	TX		06/10/2005	04/17/2015	408,477	0	0	0	0	0	0	408,477	408,477	0	0	0
A5021002	BEAUMONT	TX		04/13/2005	02/26/2015	1,119,001	0	0	0	0	0	0	1,119,001	1,119,001	0	0	0
A5081101	BOERNE	TX		12/12/2005	12/09/2015	231,752	0	0	0	0	0	0	231,752	231,752	0	0	0
A8022801	BROWNSVILLE	TX		04/24/2008	06/03/2015	3,475,037	0	0	0	0	0	0	3,475,037	3,475,037	0	0	0
A0010401	CARROLLTON	TX		04/07/2000	01/29/2015	17,510	0	0	0	0	0	0	17,510	17,510	0	0	0
A5060309	CIBOLO	TX		08/15/2005	06/08/2015	314,686	0	0	0	0	0	0	314,686	314,686	0	0	0
A7101205	CLEBURNE	TX		12/13/2007	01/16/2015	192,794	0	0	0	0	0	0	192,794	192,794	0	0	0
A8021305	COLLEGE STATION	TX		04/04/2008	04/02/2015	375,346	0	0	0	0	0	0	375,346	375,346	0	0	0
A5012505	DALLAS	TX		05/05/2005	06/26/2015	491,456	0	0	0	0	0	0	491,456	491,456	0	0	0
A5020201	DALLAS	TX		04/08/2005	04/29/2015	359,451	0	0	0	0	0	0	359,451	359,451	0	0	0
A5102605	DECATUR	TX		01/20/2006	12/18/2015	303,894	0	0	0	0	0	0	303,894	303,894	0	0	0
A5052401	DEL RIO	TX		08/10/2005	08/25/2015	483,420	0	0	0	0	0	0	483,420	483,420	0	0	0
A4081605	EDCOUCH	TX		10/14/2004	11/06/2015	337,566	0	0	0	0	0	0	337,566	337,566	0	0	0
B2041703	FLOWER MOUND	TX		06/14/2012	01/12/2015	772,526	0	0	0	0	0	0	772,526	772,526	0	0	0
A4041202	FORT WORTH	TX		05/21/2004	07/31/2015	297,609	0	0	0	0	0	0	297,609	297,609	0	0	0
A5053104	FORT WORTH	TX		08/31/2005	11/30/2015	189,119	0	0	0	0	0	0	189,119	189,119	0	0	0
A5090104	FORT WORTH	TX		11/22/2005	09/10/2015	221,110	0	0	0	0	0	0	221,110	221,110	0	0	0
A8020805	FORT WORTH	TX		04/18/2008	11/05/2015	1,283,269	0	0	0	0	0	0	1,283,269	1,283,269	0	0	0
A8030610	FORT WORTH	TX		06/05/2008	03/13/2015	228,806	0	0	0	0	0	0	228,806	228,806	0	0	0
B0043002	FORT WORTH	TX		07/15/2010	07/31/2015	824,379	0	0	0	0	0	0	824,379	824,379	0	0	0
B0072304	FORT WORTH	TX		11/17/2010	10/15/2015	2,867,674	0	0	0	0	0	0	2,867,674	2,867,674	0	0	0
A5032301	GARLAND	TX		06/10/2005	06/26/2015	219,992	0	0	0	0	0	0	219,992	219,992	0	0	0
A8022602	GARLAND	TX		05/01/2008	05/04/2015	457,784	0	0	0	0	0	0	457,784	457,784	0	0	0
A3021701	GRAND PRAIRIE	TX		12/31/2006	08/11/2015	69,586	0	0	0	0	0	0	69,586	69,586	0	0	0
A5070601	GRAND PRAIRIE	TX		09/22/2005	12/16/2015	201,222	0	0	0	0	0	0	201,222	201,222	0	0	0
A4081903	HOUSTON	TX		12/02/2004	01/07/2015	19,992	0	0	0	0	0	0	19,992	19,992	0	0	0
A4120301	HOUSTON	TX		02/25/2005	03/04/2015	76,428	0	0	0	0	0	0	76,428	76,428	0	0	0
A5011001	HOUSTON	TX		04/05/2005	04/10/2015	574,137	0	0	0	0	0	0	574,137	574,137	0	0	0
A5052007	HOUSTON	TX		09/16/2005	10/05/2015	239,769	0	0	0	0	0	0	239,769	239,769	0	0	0
A5071505	HOUSTON	TX		11/14/2005	12/01/2015	81,750	0	0	0	0	0	0	81,750	81,750	0	0	0
A6101304	HOUSTON	TX		12/13/2006	05/22/2015	542,990	0	0	0	0	0	0	542,990	542,990	0	0	0
A7022301	HOUSTON	TX		09/28/2007	03/27/2015	1,463,004	0	0	0	0	0	0	1,463,004	1,463,004	0	0	0
A7051705	HOUSTON	TX		08/06/2007	05/08/2015	458,657	0	0	0	0	0	0	458,657	458,657	0	0	0
B0021101	HOUSTON	TX		04/01/2010	02/18/2015	1,776,748	0	0	0	0	0	0	1,776,748	1,776,748	0	0	0
B0090201	HOUSTON	TX		11/30/2010	12/16/2015	543,829	0	0	0	0	0	0	543,829	543,829	0	0	0
B1011301	HOUSTON	TX		03/31/2011	10/06/2015	1,281,194	0	0	0	0	0	0	1,281,194	1,281,194	0	0	0
A2022703	IRVING	TX		04/25/2002	11/18/2015	129,678	0	0	0	0	0	0	129,678	129,678	0	0	0
A6021003	LEAGUE CITY	TX		12/31/2006	07/31/2015	184,005	0	0	0	0	0	0	184,005	184,005	0	0	0
A5030704	LEWISVILLE	TX		05/06/2005	04/17/2015	362,087	0	0	0	0	0	0	362,087	362,087	0	0	0
A4092404	LUBBOCK	TX		03/01/2005	02/20/2015	180,242	0	0	0	0	0	0	180,242	180,242	0	0	0
A5041101	NASSAU BAY	TX		06/13/2005	04/01/2015	56,581	0	0	0	0	0	0	56,581	56,581	0	0	0
A3082201	NEW BRAUNFELS	TX		12/31/2006	08/04/2015	170,081	0	0	0	0	0	0	170,081	170,081	0	0	0
99111701	PLANO	TX		02/04/2000	11/12/2015	406,524	0	0	0	0	0	0	406,524	406,524	0	0	0
A4092405	PLANO	TX		03/01/2005	11/09/2015	324,452	0	0	0	0	0	0	324,452	324,452	0	0	0
A5072701	PLANO	TX		10/07/2005	11/30/2015	599,149	0	0	0	0	0	0	599,149	599,149	0	0	0
A5030705	ROCKPORT	TX		05/26/2005	04/16/2015	554,575	0	0	0	0	0	0	554,575	554,575	0	0	0
A5022202	ROUND ROCK	TX		04/21/2005	03/10/2015	505,276	0	0	0	0	0	0	505,276	505,276	0	0	0
A3100301	SAN ANTONIO	TX		12/31/2006	04/30/2015	377,949	0	0	0	0	0	0	377,949	377,949	0	0	0
A4040211	SAN ANTONIO	TX		05/17/2004	04/30/2015	824,530	0	0	0	0	0	0	824,530	824,530	0	0	0
A4080901	SAN ANTONIO	TX		12/15/2004	07/10/2015	343,711	0	0	0	0	0	0	343,711	343,711	0	0	0
A5020202	SAN ANTONIO	TX		04/01/2005	03/23/2015	23,935	0	0	0	0	0	0	23,935	23,935	0	0	0
A5022205	SAN ANTONIO	TX		05/06/2005	04/10/2015	1,380,295	0	0	0	0	0	0	1,380,295	1,380,295	0	0	0
A5062903	SAN ANTONIO	TX		09/29/2005	03/03/2015	896,896	0	0	0	0	0	0	896,896	896,896	0	0	0
A5071202	SAN ANTONIO	TX		10/19/2005	09/04/2015	206,923	0	0	0	0	0	0	206,923	206,923	0	0	0
A6110608	SAN ANTONIO	TX		12/20/2006	11/09/2015	990,801	0	0	0	0	0	0	990,801	990,801	0	0	0
B0062405	SAN ANTONIO	TX		09/30/2010	09/16/2015	567,600	0	0	0	0	0	0	567,600	567,600	0	0	0
B1012701	SAN ANTONIO	TX		04/20/2011	08/06/2015	1,880,535	0	0	0	0	0	0	1,880,535	1,880,535	0	0	0
A8091104	SAN MARCOS	TX		12/04/2008	07/15/2015	1,426,834	0	0	0	0	0	0	1,426,834	1,426,834	0	0	0
A5102601	SPRING	TX		12/31/2006	12/07/2015	569,911	0	0	0	0	0	0	569,911	569,911	0	0	0
A5022401	TOMBALL	TX		05/17/2005	03/12/2015	235,806	0	0	0	0	0	0	235,806	235,806	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6120101	TOMBALL	TX		02/14/2007	01/28/2015	382,176	0	0	0	0	0	0	382,176	382,176	0	0	0
B1061011	TOMBALL	TX		08/09/2011	11/17/2015	764,463	0	0	0	0	0	0	764,463	764,463	0	0	0
A5100701	WEATHERFORD	TX		12/31/2006	12/18/2015	659,998	0	0	0	0	0	0	659,998	659,998	0	0	0
A4081604	WESLACO	TX		10/14/2004	11/06/2015	339,784	0	0	0	0	0	0	339,784	339,784	0	0	0
A5072104	WILLIAMSON	TX		10/03/2005	08/12/2015	601,285	0	0	0	0	0	0	601,285	601,285	0	0	0
A5090105	AMERICAN FORK	UT		12/14/2005	10/16/2015	227,263	0	0	0	0	0	0	227,263	227,263	0	0	0
A5072203	CENTERVILLE	UT		12/31/2006	07/31/2015	173,187	0	0	0	0	0	0	173,187	173,187	0	0	0
A3012304	DRAPER	UT		03/27/2003	03/19/2015	788,373	0	0	0	0	0	0	788,373	788,373	0	0	0
A3013102	DRAPER	UT		04/30/2003	05/04/2015	337,074	0	0	0	0	0	0	337,074	337,074	0	0	0
B0040201	LOGAN	UT		06/14/2010	01/23/2015	1,276,044	0	0	0	0	0	0	1,276,044	1,276,044	0	0	0
A5022302	OREM	UT		05/16/2005	06/26/2015	1,338,437	0	0	0	0	0	0	1,338,437	1,338,437	0	0	0
A1110501	PARK CITY	UT		02/01/2002	05/26/2015	460,254	0	0	0	0	0	0	460,254	460,254	0	0	0
A5090702	PROVO	UT		12/31/2006	12/23/2015	492,015	0	0	0	0	0	0	492,015	492,015	0	0	0
A2090602	RIVERTON	UT		11/12/2002	10/29/2015	574,611	0	0	0	0	0	0	574,611	574,611	0	0	0
A3122301	SALT LAKE CITY	UT		03/08/2004	11/09/2015	155,215	0	0	0	0	0	0	155,215	155,215	0	0	0
A4092901	SALT LAKE CITY	UT		01/26/2005	01/29/2015	429,580	0	0	0	0	0	0	429,580	429,580	0	0	0
A4102701	SALT LAKE CITY	UT		01/05/2005	01/14/2015	198,210	0	0	0	0	0	0	198,210	198,210	0	0	0
A5021503	SALT LAKE CITY	UT		04/29/2005	05/01/2015	460,197	0	0	0	0	0	0	460,197	460,197	0	0	0
A5050302	SALT LAKE CITY	UT		07/15/2005	05/11/2015	291,863	0	0	0	0	0	0	291,863	291,863	0	0	0
A7072317	SALT LAKE CITY	UT		10/09/2007	08/27/2015	303,484	0	0	0	0	0	0	303,484	303,484	0	0	0
B2080102	SANDY	UT		09/27/2012	10/02/2015	1,392,041	0	0	0	0	0	0	1,392,041	1,392,041	0	0	0
A4092101	TAYLORSVILLE	UT		09/16/2005	07/10/2015	985,187	0	0	0	0	0	0	985,187	985,187	0	0	0
B0062401	TAYLORSVILLE	UT		09/08/2010	08/17/2015	703,089	0	0	0	0	0	0	703,089	703,089	0	0	0
B0060401	WEST VALLEY CITY	UT		08/04/2010	12/31/2015	991,253	0	0	0	0	0	0	991,253	991,253	0	0	0
A4030517	ALEXANDRIA	VA		06/28/2004	11/12/2015	706,086	0	0	0	0	0	0	706,086	706,086	0	0	0
A4030518	ALEXANDRIA	VA		06/28/2004	11/12/2015	831,024	0	0	0	0	0	0	831,024	831,024	0	0	0
A3070803	CHESAPEAKE	VA		11/13/2003	05/01/2015	1,071,875	0	0	0	0	0	0	1,071,875	1,071,875	0	0	0
A4030527	CHESAPEAKE	VA		06/28/2004	11/12/2015	815,785	0	0	0	0	0	0	815,785	815,785	0	0	0
A4030522	CULPEPER	VA		06/28/2004	11/12/2015	772,910	0	0	0	0	0	0	772,910	772,910	0	0	0
A4030520	FAIRFAX	VA		06/28/2004	11/12/2015	703,855	0	0	0	0	0	0	703,855	703,855	0	0	0
A4030519	FALLS CHURCH	VA		06/28/2004	11/12/2015	971,971	0	0	0	0	0	0	971,971	971,971	0	0	0
A5060801	FREDERICKSBURG	VA		09/09/2005	09/18/2015	727,043	0	0	0	0	0	0	727,043	727,043	0	0	0
A4030525	HAMPTON	VA		06/28/2004	11/12/2015	1,090,960	0	0	0	0	0	0	1,090,960	1,090,960	0	0	0
A4093003	LYNCHBURG	VA		12/20/2004	01/22/2015	272,442	0	0	0	0	0	0	272,442	272,442	0	0	0
A6091501	MANASSAS	VA		12/19/2006	12/29/2015	727,663	0	0	0	0	0	0	727,663	727,663	0	0	0
A4030526	NEWPORT NEWS	VA		06/28/2004	11/12/2015	1,193,523	0	0	0	0	0	0	1,193,523	1,193,523	0	0	0
A6072601	NORFOLK	VA		10/25/2006	04/01/2015	309,932	0	0	0	0	0	0	309,932	309,932	0	0	0
A60726013	NORFOLK	VA		09/23/2010	04/01/2015	186,337	0	0	0	0	0	0	186,337	186,337	0	0	0
A4030530	PORTSMOUTH	VA		06/28/2004	11/12/2015	200,688	0	0	0	0	0	0	200,688	200,688	0	0	0
A4030523	RICHMOND	VA		06/28/2004	11/12/2015	798,569	0	0	0	0	0	0	798,569	798,569	0	0	0
B2122109	RICHMOND	VA		03/27/2013	06/09/2015	2,463,546	0	0	0	0	0	0	2,463,546	2,463,546	0	0	0
A5080401	SUFFOLK	VA		12/31/2006	08/12/2015	359,274	0	0	0	0	0	0	359,274	359,274	0	0	0
A4030524	TAPPAHANNOCK	VA		06/28/2004	11/12/2015	668,537	0	0	0	0	0	0	668,537	668,537	0	0	0
A3062007	VIRGINIA BEACH	VA		10/29/2003	10/28/2015	226,607	0	0	0	0	0	0	226,607	226,607	0	0	0
A4030528	VIRGINIA BEACH	VA		06/28/2004	11/12/2015	1,324,925	0	0	0	0	0	0	1,324,925	1,324,925	0	0	0
A4030529	VIRGINIA BEACH	VA		06/28/2004	11/12/2015	1,160,766	0	0	0	0	0	0	1,160,766	1,160,766	0	0	0
A4091401	VIRGINIA BEACH	VA		11/02/2004	01/23/2015	584,308	0	0	0	0	0	0	584,308	584,308	0	0	0
A3013105	BELLEVUE	WA		04/16/2003	05/06/2015	1,029,285	0	0	0	0	0	0	1,029,285	1,029,285	0	0	0
B2121203	BELLEVUE	WA		02/15/2013	12/23/2015	1,981,683	0	0	0	0	0	0	1,981,683	1,981,683	0	0	0
A5030801	KENT	WA		05/20/2005	04/29/2015	548,298	0	0	0	0	0	0	548,298	548,298	0	0	0
A5030802	RENTON	WA		05/20/2005	04/29/2015	1,733,304	0	0	0	0	0	0	1,733,304	1,733,304	0	0	0
A5060204	SEATTLE	WA		08/15/2005	08/28/2015	1,190,492	0	0	0	0	0	0	1,190,492	1,190,492	0	0	0
A8022016	SEATTLE	WA		05/12/2008	06/01/2015	2,297,089	0	0	0	0	0	0	2,297,089	2,297,089	0	0	0
B1033002	SEATTLE	WA		06/02/2011	10/15/2015	1,883,190	0	0	0	0	0	0	1,883,190	1,883,190	0	0	0
B2031310	SEATTLE	WA		05/11/2012	01/20/2015	1,997,478	0	0	0	0	0	0	1,997,478	1,997,478	0	0	0
A4111201	SPOKANE	WA		01/21/2005	01/27/2015	16,129	0	0	0	0	0	0	16,129	16,129	0	0	0
B0032905	RACINE	WI		09/30/2010	08/05/2015	1,849,647	0	0	0	0	0	0	1,849,647	1,849,647	0	0	0
0199999. Mortgages closed by repayment						551,934,405	0	0	0	0	0	0	552,900,939	552,900,939	0	0	0
B3062602	ALABASTER	AL		09/17/2013		351,219	0	0	0	0	0	0	11,674	11,674	0	0	0
A6100704	ANNISTON	AL		11/30/2006		280,314	0	0	0	0	0	0	33,033	33,033	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6100705	ATALLA	AL		11/29/2006		345,797	0	0	0	0	0	0	40,729	40,729	0	0	0
A7011213	ATHENS	AL		03/28/2007		335,844	0	0	0	0	0	0	10,976	10,976	0	0	0
B3042908	AUBURN	AL		07/11/2013		1,670,718	0	0	0	0	0	0	35,481	35,481	0	0	0
B3042909	AUBURN	AL		07/15/2013		1,673,596	0	0	0	0	0	0	35,334	35,334	0	0	0
A7040502	BIRMINGHAM	AL		06/27/2007		294,451	0	0	0	0	0	0	15,524	15,524	0	0	0
B3100703	BIRMINGHAM	AL		12/20/2013		1,353,817	0	0	0	0	0	0	39,623	39,623	0	0	0
B5020603	BIRMINGHAM	AL		04/02/2015		0	0	0	0	0	0	0	1,508,995	1,508,995	0	0	0
A6100719	BOAZ	AL		11/30/2006		598,089	0	0	0	0	0	0	70,457	70,457	0	0	0
A8112503	CULLMAN	AL		01/28/2009		286,119	0	0	0	0	0	0	7,121	7,121	0	0	0
B4021304	CULLMAN	AL		04/11/2014		955,674	0	0	0	0	0	0	23,580	23,580	0	0	0
A8081902	DECATUR	AL		11/07/2008		2,994,609	0	0	0	0	0	0	278,090	278,090	0	0	0
B3071204	EUFAULA	AL		10/04/2013		907,040	0	0	0	0	0	0	84,598	84,598	0	0	0
B1030206	FAIRFIELD	AL		05/18/2011		313,372	0	0	0	0	0	0	7,501	7,501	0	0	0
A7122704	FLORALA	AL		02/14/2008		220,966	0	0	0	0	0	0	6,461	6,461	0	0	0
A7102901	FOLEY	AL		01/11/2008		183,747	0	0	0	0	0	0	8,315	8,315	0	0	0
B2071101	FOLEY	AL		10/01/2012		628,332	0	0	0	0	0	0	35,236	35,236	0	0	0
A4083001	GADSDEN	AL		11/22/2004		543,989	0	0	0	0	0	0	39,696	39,696	0	0	0
A6100715	GADSDEN	AL		11/30/2006		598,089	0	0	0	0	0	0	70,457	70,457	0	0	0
A6101422	GADSDEN	AL		03/16/2007		347,824	0	0	0	0	0	0	38,441	38,441	0	0	0
A7042302	GADSDEN	AL		07/31/2007		63,590	0	0	0	0	0	0	22,597	22,597	0	0	0
B3062604	GARDENDALE	AL		09/17/2013		1,282,807	0	0	0	0	0	0	42,639	42,639	0	0	0
A6100709	GUNTERSVILLE	AL		11/29/2006		434,581	0	0	0	0	0	0	51,186	51,186	0	0	0
A6100714	GUNTERSVILLE	AL		11/29/2006		434,581	0	0	0	0	0	0	51,186	51,186	0	0	0
A6121612	GUNTERSVILLE	AL		03/16/2007		69,264	0	0	0	0	0	0	7,701	7,701	0	0	0
B2091002	HOOVER	AL		12/20/2012		2,156,530	0	0	0	0	0	0	51,835	51,835	0	0	0
A6100708	HUNTSVILLE	AL		11/30/2006		369,098	0	0	0	0	0	0	43,491	43,491	0	0	0
A7011208	HUNTSVILLE	AL		08/15/2007		540,636	0	0	0	0	0	0	55,744	55,744	0	0	0
B1083105	HUNTSVILLE	AL		12/29/2011		1,021,860	0	0	0	0	0	0	22,479	22,479	0	0	0
B2070103	HUNTSVILLE	AL		10/04/2012		877,763	0	0	0	0	0	0	19,314	19,314	0	0	0
B2070104	HUNTSVILLE	AL		08/30/2012		848,774	0	0	0	0	0	0	18,683	18,683	0	0	0
B2083002	HUNTSVILLE	AL		10/30/2012		1,449,672	0	0	0	0	0	0	33,584	33,584	0	0	0
B4111201	HUNTSVILLE	AL		01/30/2015		0	0	0	0	0	0	0	776,441	776,441	0	0	0
B4013101	IRONDALE	AL		04/25/2014		604,848	0	0	0	0	0	0	12,769	12,769	0	0	0
A6100706	JACKSONVILLE	AL		11/30/2006		233,611	0	0	0	0	0	0	27,525	27,525	0	0	0
A6101414	JACKSONVILLE	AL		01/31/2007		125,220	0	0	0	0	0	0	14,305	14,305	0	0	0
A5063002	MOBILE	AL		09/19/2005		249,037	0	0	0	0	0	0	37,239	37,239	0	0	0
B1112901	MOBILE	AL		04/03/2012		598,103	0	0	0	0	0	0	13,274	13,274	0	0	0
B1112903	MOBILE	AL		04/03/2012		532,496	0	0	0	0	0	0	11,816	11,816	0	0	0
B2050205	MONTGOMERY	AL		07/27/2012		1,025,927	0	0	0	0	0	0	24,617	24,617	0	0	0
B2070101	MONTGOMERY	AL		12/10/2012		1,255,580	0	0	0	0	0	0	235,088	235,088	0	0	0
B2070102	MONTGOMERY	AL		10/31/2012		1,656,282	0	0	0	0	0	0	35,167	35,167	0	0	0
B2110723	MONTGOMERY	AL		12/28/2012		264,816	0	0	0	0	0	0	14,836	14,836	0	0	0
B3022002	MONTGOMERY	AL		05/15/2013		556,933	0	0	0	0	0	0	12,777	12,777	0	0	0
A6100703	MUSCLE SHOALS	AL		11/30/2006		228,892	0	0	0	0	0	0	26,982	26,982	0	0	0
A7031901	OWENS CROSS ROADS	AL		05/18/2007		257,323	0	0	0	0	0	0	8,384	8,384	0	0	0
A6100720	PELHAM	AL		11/30/2006		850,480	0	0	0	0	0	0	100,169	100,169	0	0	0
B3041602	PELL CITY	AL		07/11/2013		1,585,169	0	0	0	0	0	0	38,433	38,433	0	0	0
B2070105	TUSCALOOSA	AL		08/24/2012		1,407,169	0	0	0	0	0	0	31,333	31,333	0	0	0
B3101802	TUSCALOOSA	AL		02/07/2014		785,277	0	0	0	0	0	0	129,508	129,508	0	0	0
A6052404	BENTONVILLE	AR		09/28/2006		3,821,557	0	0	0	0	0	0	95,961	95,961	0	0	0
B3042907	BRYANT	AR		06/18/2013		1,819,564	0	0	0	0	0	0	38,418	38,418	0	0	0
B3031309	FAYETTEVILLE	AR		05/13/2013		1,453,411	0	0	0	0	0	0	34,479	34,479	0	0	0
B2060803	HOT SPRINGS	AR		08/17/2012		1,962,275	0	0	0	0	0	0	43,171	43,171	0	0	0
B3042911	LITTLE ROCK	AR		07/29/2013		1,781,249	0	0	0	0	0	0	37,829	37,829	0	0	0
B3042912	LITTLE ROCK	AR		07/31/2013		1,853,740	0	0	0	0	0	0	38,674	38,674	0	0	0
B5050507	LITTLE ROCK	AR		09/01/2015		0	0	0	0	0	0	0	777,364	777,364	0	0	0
A7041903	MAUMELLE	AR		05/31/2007		428,950	0	0	0	0	0	0	13,960	13,960	0	0	0
A6052405	ROGERS	AR		09/28/2006		6,064,635	0	0	0	0	0	0	152,288	152,288	0	0	0
B0080303	RUSSELLVILLE	AR		09/30/2010		407,983	0	0	0	0	0	0	16,360	16,360	0	0	0
B1022301	SHERWOOD	AR		05/20/2011		1,779,645	0	0	0	0	0	0	36,992	36,992	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B3100701	SHERWOOD	AR		11/22/2013		1,110,000	0	0	0	0	0	0	116,328	116,328	0	0	0
B2030603	SILOAM SPRINGS	AR		05/21/2012		885,786	0	0	0	0	0	0	20,512	20,512	0	0	0
A7070201	APACHE JUNCTION	AZ		09/04/2007		230,409	0	0	0	0	0	0	6,826	6,826	0	0	0
A7122706	APACHE JUNCTION	AZ		02/27/2008		901,819	0	0	0	0	0	0	27,030	27,030	0	0	0
B3031802	APACHE JUNCTION	AZ		06/25/2013		1,199,317	0	0	0	0	0	0	30,226	30,226	0	0	0
B3052701	APACHE JUNCTION	AZ		08/23/2013		867,259	0	0	0	0	0	0	21,620	21,620	0	0	0
A6062203	AVONDALE	AZ		09/07/2006		393,663	0	0	0	0	0	0	13,973	13,973	0	0	0
B2021303	AVONDALE	AZ		04/13/2012		273,124	0	0	0	0	0	0	9,742	9,742	0	0	0
A8031004	BENSON	AZ		06/04/2008		670,908	0	0	0	0	0	0	59,434	59,434	0	0	0
B3012807	CAVE CREEK	AZ		05/29/2013		754,075	0	0	0	0	0	0	18,491	18,491	0	0	0
B4100704	CAVE CREEK	AZ		12/10/2014		1,235,000	0	0	0	0	0	0	638,712	638,712	0	0	0
A6052402	CHANDLER	AZ		12/31/2006		171,744	0	0	0	0	0	0	11,226	11,226	0	0	0
A7080305	CHANDLER	AZ		10/12/2007		375,464	0	0	0	0	0	0	13,625	13,625	0	0	0
A70803053	CHANDLER	AZ		12/10/2009		421,085	0	0	0	0	0	0	15,076	15,076	0	0	0
A8012406	CHANDLER	AZ		03/31/2008		424,842	0	0	0	0	0	0	42,785	42,785	0	0	0
A9042402	CHANDLER	AZ		07/17/2009		111,063	0	0	0	0	0	0	9,496	9,496	0	0	0
A9111302	CHANDLER	AZ		12/29/2009		1,736,500	0	0	0	0	0	0	55,361	55,361	0	0	0
B1020902	CHANDLER	AZ		10/18/2011		747,526	0	0	0	0	0	0	42,309	42,309	0	0	0
B1052701	CHANDLER	AZ		08/31/2011		445,938	0	0	0	0	0	0	6,538	6,538	0	0	0
B1052702	CHANDLER	AZ		08/31/2011		1,152,691	0	0	0	0	0	0	17,962	17,962	0	0	0
B3053002	CHANDLER	AZ		08/22/2013		420,044	0	0	0	0	0	0	14,604	14,604	0	0	0
B3061901	CHANDLER	AZ		08/30/2013		525,207	0	0	0	0	0	0	12,043	12,043	0	0	0
B3100401	CHANDLER	AZ		11/07/2013		546,067	0	0	0	0	0	0	12,512	12,512	0	0	0
B4082606	CHANDLER	AZ		11/19/2014		247,800	0	0	0	0	0	0	5,205	5,205	0	0	0
B1030403	EL MIRAGE	AZ		05/23/2011		1,048,494	0	0	0	0	0	0	23,923	23,923	0	0	0
A7082701	FLAGSTAFF	AZ		10/29/2007		299,073	0	0	0	0	0	0	15,042	15,042	0	0	0
B5020402	FLAGSTAFF	AZ		04/28/2015		0	0	0	0	0	0	0	496,225	496,225	0	0	0
B3040903	FOUNTAIN HILLS	AZ		07/15/2013		824,310	0	0	0	0	0	0	19,986	19,986	0	0	0
A4121502	GILBERT	AZ		02/25/2005		370,997	0	0	0	0	0	0	16,873	16,873	0	0	0
A6021701	GILBERT	AZ		12/31/2006		280,939	0	0	0	0	0	0	13,813	13,813	0	0	0
A7110201	GILBERT	AZ		02/14/2008		407,050	0	0	0	0	0	0	12,044	12,044	0	0	0
A9031206	GILBERT	AZ		05/29/2009		1,131,280	0	0	0	0	0	0	29,416	29,416	0	0	0
B1081703	GILBERT	AZ		11/14/2011		1,090,728	0	0	0	0	0	0	38,996	38,996	0	0	0
B5011303	GILBERT	AZ		04/30/2015		0	0	0	0	0	0	0	368,970	368,970	0	0	0
A6120602	GLENDALE	AZ		01/31/2007		945,003	0	0	0	0	0	0	34,065	34,065	0	0	0
A7062601	GLENDALE	AZ		09/25/2007		181,746	0	0	0	0	0	0	18,104	18,104	0	0	0
A7073002	GLENDALE	AZ		10/18/2007		1,148,073	0	0	0	0	0	0	22,886	22,886	0	0	0
B0072103	GLENDALE	AZ		09/29/2010		1,467,028	0	0	0	0	0	0	37,043	37,043	0	0	0
B1082902	GLENDALE	AZ		10/07/2011		2,542,146	0	0	0	0	0	0	59,675	59,675	0	0	0
B1082902-1	GLENDALE	AZ		02/28/2014		1,404,682	0	0	0	0	0	0	34,882	34,882	0	0	0
B2062904	GLENDALE	AZ		09/26/2012		685,774	0	0	0	0	0	0	16,516	16,516	0	0	0
B3120401	GLENDALE	AZ		02/19/2014		353,649	0	0	0	0	0	0	8,382	8,382	0	0	0
B5051803	GLENDALE	AZ		07/09/2015		0	0	0	0	0	0	0	855,190	855,190	0	0	0
A5071901	GLOBE	AZ		12/31/2006		123,299	0	0	0	0	0	0	17,616	17,616	0	0	0
A8030702	GOODYEAR	AZ		06/04/2008		833,389	0	0	0	0	0	0	24,857	24,857	0	0	0
B2042403	GOODYEAR	AZ		07/10/2012		645,889	0	0	0	0	0	0	14,285	14,285	0	0	0
B4110605	GOODYEAR	AZ		12/19/2014		5,712,000	0	0	0	0	0	0	2,953,066	2,953,066	0	0	0
B3060306	LAVEEN	AZ		08/15/2013		847,186	0	0	0	0	0	0	21,115	21,115	0	0	0
A6102707	MARICOPA	AZ		12/14/2006		277,765	0	0	0	0	0	0	15,791	15,791	0	0	0
A7012901	MARICOPA	AZ		03/23/2007		501,321	0	0	0	0	0	0	16,579	16,579	0	0	0
A3052101	MESA	AZ		07/22/2003		1,115,777	0	0	0	0	0	0	61,023	61,023	0	0	0
A3090502	MESA	AZ		12/31/2006		338,863	0	0	0	0	0	0	17,614	17,614	0	0	0
A3122203	MESA	AZ		03/15/2004		387,493	0	0	0	0	0	0	80,587	80,587	0	0	0
A4042413	MESA	AZ		07/01/2004		624,457	0	0	0	0	0	0	25,826	25,826	0	0	0
A4042413-1	MESA	AZ		04/29/2014		162,809	0	0	0	0	0	0	3,884	3,884	0	0	0
A6053002	MESA	AZ		12/31/2006		140,413	0	0	0	0	0	0	8,058	8,058	0	0	0
A6101902	MESA	AZ		11/15/2006		211,008	0	0	0	0	0	0	7,206	7,206	0	0	0
A7010402	MESA	AZ		03/12/2007		1,037,377	0	0	0	0	0	0	34,702	34,702	0	0	0
A8032503	MESA	AZ		06/19/2008		226,494	0	0	0	0	0	0	6,585	6,585	0	0	0
A9103004	MESA	AZ		12/30/2009		2,042,013	0	0	0	0	0	0	64,622	64,622	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B0060201	MESA	AZ		07/15/2010		932,418	0	0	0	0	0	0	28,074	28,074	0	0	0
B0081001	MESA	AZ		09/24/2010		653,339	0	0	0	0	0	0	10,788	10,788	0	0	0
B0081003	MESA	AZ		09/29/2010		654,248	0	0	0	0	0	0	10,811	10,811	0	0	0
B0120303	MESA	AZ		01/31/2011		508,394	0	0	0	0	0	0	12,684	12,684	0	0	0
B1011902	MESA	AZ		03/10/2011		1,345,555	0	0	0	0	0	0	32,601	32,601	0	0	0
B1032801	MESA	AZ		05/25/2011		1,494,223	0	0	0	0	0	0	35,173	35,173	0	0	0
B10328013	MESA	AZ		06/01/2011		112,049	0	0	0	0	0	0	2,644	2,644	0	0	0
B1042603	MESA	AZ		06/30/2011		384,781	0	0	0	0	0	0	8,724	8,724	0	0	0
B2081002	MESA	AZ		10/29/2012		684,244	0	0	0	0	0	0	24,234	24,234	0	0	0
B3021902	MESA	AZ		04/26/2013		735,918	0	0	0	0	0	0	17,560	17,560	0	0	0
B3091201	MESA	AZ		01/10/2014		251,093	0	0	0	0	0	0	7,408	7,408	0	0	0
B4040705	MESA	AZ		06/13/2014		209,493	0	0	0	0	0	0	4,372	4,372	0	0	0
B4051604	MESA	AZ		07/23/2014		641,995	0	0	0	0	0	0	14,545	14,545	0	0	0
B4120503	MESA	AZ		01/22/2015		0	0	0	0	0	0	0	642,864	642,864	0	0	0
B5020205	MESA	AZ		03/16/2015		0	0	0	0	0	0	0	3,712,449	3,712,449	0	0	0
B1010602	NOGALES	AZ		03/01/2011		2,160,636	0	0	0	0	0	0	75,990	75,990	0	0	0
A8012302	ORO VALLEY	AZ		03/19/2008		179,484	0	0	0	0	0	0	5,409	5,409	0	0	0
B0062507	ORO VALLEY	AZ		09/21/2010		809,916	0	0	0	0	0	0	30,955	30,955	0	0	0
A4102201	PAYSON	AZ		02/02/2005		122,936	0	0	0	0	0	0	20,661	20,661	0	0	0
A3080401	PEORIA	AZ		10/14/2003		834,274	0	0	0	0	0	0	43,352	43,352	0	0	0
A7021502	PEORIA	AZ		04/24/2007		418,245	0	0	0	0	0	0	13,557	13,557	0	0	0
A7050802	PEORIA	AZ		07/16/2007		322,530	0	0	0	0	0	0	10,462	10,462	0	0	0
A8041401	PEORIA	AZ		06/19/2008		258,934	0	0	0	0	0	0	7,431	7,431	0	0	0
B1020108	PEORIA	AZ		04/05/2011		1,198,889	0	0	0	0	0	0	29,758	29,758	0	0	0
B1050501	PEORIA	AZ		07/19/2011		2,457,111	0	0	0	0	0	0	85,549	85,549	0	0	0
B1060803	PEORIA	AZ		08/01/2011		1,098,611	0	0	0	0	0	0	41,125	41,125	0	0	0
B2072401	PEORIA	AZ		09/26/2012		1,361,517	0	0	0	0	0	0	33,875	33,875	0	0	0
B3062004	PEORIA	AZ		08/29/2013		904,932	0	0	0	0	0	0	20,738	20,738	0	0	0
B3071804	PEORIA	AZ		11/01/2013		3,146,238	0	0	0	0	0	0	95,367	95,367	0	0	0
B5011308	PEORIA	AZ		04/30/2015		0	0	0	0	0	0	0	425,337	425,337	0	0	0
B5081304	PEORIA	AZ		10/28/2015		0	0	0	0	0	0	0	1,672,840	1,672,840	0	0	0
A3031704	PHOENIX	AZ		05/30/2003		323,417	0	0	0	0	0	0	18,288	18,288	0	0	0
A3060301	PHOENIX	AZ		09/03/2003		273,340	0	0	0	0	0	0	67,253	67,253	0	0	0
A4042404	PHOENIX	AZ		07/01/2004		399,996	0	0	0	0	0	0	16,550	16,550	0	0	0
A4042404-1	PHOENIX	AZ		04/29/2014		78,934	0	0	0	0	0	0	1,890	1,890	0	0	0
A4042409	PHOENIX	AZ		07/01/2004		533,370	0	0	0	0	0	0	22,068	22,068	0	0	0
A5112101	PHOENIX	AZ		01/17/2006		286,231	0	0	0	0	0	0	9,760	9,760	0	0	0
A6021002	PHOENIX	AZ		12/31/2006		1,075,891	0	0	0	0	0	0	38,824	38,824	0	0	0
A6052301	PHOENIX	AZ		12/31/2006		230,179	0	0	0	0	0	0	7,748	7,748	0	0	0
A6101109	PHOENIX	AZ		12/11/2006		999,576	0	0	0	0	0	0	34,241	34,241	0	0	0
A7080901	PHOENIX	AZ		10/29/2007		668,170	0	0	0	0	0	0	20,396	20,396	0	0	0
A7081702	PHOENIX	AZ		12/14/2007		59,903	0	0	0	0	0	0	2,093	2,093	0	0	0
A7083106	PHOENIX	AZ		11/09/2007		658,279	0	0	0	0	0	0	19,685	19,685	0	0	0
A8030711	PHOENIX	AZ		06/09/2008		430,044	0	0	0	0	0	0	12,998	12,998	0	0	0
A8031002	PHOENIX	AZ		06/06/2008		198,439	0	0	0	0	0	0	2,875	2,875	0	0	0
A9042003	PHOENIX	AZ		06/15/2009		291,124	0	0	0	0	0	0	6,909	6,909	0	0	0
A9042706	PHOENIX	AZ		06/29/2009		144,366	0	0	0	0	0	0	27,633	27,633	0	0	0
A9082402	PHOENIX	AZ		10/08/2009		465,544	0	0	0	0	0	0	10,854	10,854	0	0	0
A9121101	PHOENIX	AZ		02/24/2010		763,721	0	0	0	0	0	0	18,033	18,033	0	0	0
A91211013	PHOENIX	AZ		01/30/2013		191,510	0	0	0	0	0	0	4,485	4,485	0	0	0
B0063007	PHOENIX	AZ		09/02/2010		315,394	0	0	0	0	0	0	11,667	11,667	0	0	0
B0090106	PHOENIX	AZ		11/08/2010		250,582	0	0	0	0	0	0	9,122	9,122	0	0	0
B0102102	PHOENIX	AZ		02/09/2011		592,215	0	0	0	0	0	0	22,962	22,962	0	0	0
B1042901	PHOENIX	AZ		06/28/2011		367,777	0	0	0	0	0	0	9,006	9,006	0	0	0
B1052303	PHOENIX	AZ		08/12/2011		338,818	0	0	0	0	0	0	7,690	7,690	0	0	0
B1110802	PHOENIX	AZ		01/03/2012		1,411,441	0	0	0	0	0	0	52,075	52,075	0	0	0
B1121901	PHOENIX	AZ		02/28/2012		587,938	0	0	0	0	0	0	35,420	35,420	0	0	0
B2070901	PHOENIX	AZ		08/30/2012		1,887,567	0	0	0	0	0	0	45,737	45,737	0	0	0
B2100404	PHOENIX	AZ		01/11/2013		1,179,613	0	0	0	0	0	0	40,903	40,903	0	0	0
B2111902	PHOENIX	AZ		01/23/2013		197,296	0	0	0	0	0	0	4,340	4,340	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B3012101	PHOENIX	AZ		04/01/2013		1,331,778	0	0	0	0	0	0	33,945	33,945	0	0	0
B3012808	PHOENIX	AZ		03/29/2013		623,183	0	0	0	0	0	0	14,718	14,718	0	0	0
B3060601	PHOENIX	AZ		08/22/2013		994,121	0	0	0	0	0	0	22,405	22,405	0	0	0
B3061207	PHOENIX	AZ		08/29/2013		509,885	0	0	0	0	0	0	15,750	15,750	0	0	0
B3062003	PHOENIX	AZ		09/03/2013		1,211,926	0	0	0	0	0	0	20,134	20,134	0	0	0
B3081304	PHOENIX	AZ		10/24/2013		408,785	0	0	0	0	0	0	12,984	12,984	0	0	0
B3081404	PHOENIX	AZ		10/25/2013		558,837	0	0	0	0	0	0	27,758	27,758	0	0	0
B3102307	PHOENIX	AZ		01/14/2014		949,597	0	0	0	0	0	0	20,772	20,772	0	0	0
B3111303	PHOENIX	AZ		02/05/2014		135,758	0	0	0	0	0	0	3,113	3,113	0	0	0
B3112705	PHOENIX	AZ		02/13/2014		756,070	0	0	0	0	0	0	23,354	23,354	0	0	0
B3121805	PHOENIX	AZ		04/04/2014		762,595	0	0	0	0	0	0	18,502	18,502	0	0	0
B4011003	PHOENIX	AZ		03/12/2014		226,527	0	0	0	0	0	0	5,253	5,253	0	0	0
B4011303	PHOENIX	AZ		02/28/2014		1,376,113	0	0	0	0	0	0	30,976	30,976	0	0	0
B4012905	PHOENIX	AZ		04/01/2014		277,282	0	0	0	0	0	0	5,751	5,751	0	0	0
B4020501	PHOENIX	AZ		05/27/2014		376,857	0	0	0	0	0	0	11,717	11,717	0	0	0
B4022505	PHOENIX	AZ		04/15/2014		390,189	0	0	0	0	0	0	8,990	8,990	0	0	0
B4050103	PHOENIX	AZ		07/28/2014		685,496	0	0	0	0	0	0	31,891	31,891	0	0	0
B4110701	PHOENIX	AZ		01/21/2015		0	0	0	0	0	0	0	269,760	269,760	0	0	0
B5012602	PHOENIX	AZ		06/02/2015		0	0	0	0	0	0	0	557,327	557,327	0	0	0
B5020602	PHOENIX	AZ		04/09/2015		0	0	0	0	0	0	0	2,816,492	2,816,492	0	0	0
B5040206	PHOENIX	AZ		06/30/2015		0	0	0	0	0	0	0	180,287	180,287	0	0	0
B5040310	PHOENIX	AZ		06/19/2015		0	0	0	0	0	0	0	1,149,157	1,149,157	0	0	0
B5073001	PHOENIX	AZ		10/02/2015		0	0	0	0	0	0	0	1,267,239	1,267,239	0	0	0
A4080902	PRESCOTT	AZ		10/28/2004		274,515	0	0	0	0	0	0	17,816	17,816	0	0	0
A8010301	PRESCOTT VALLEY	AZ		03/13/2008		626,743	0	0	0	0	0	0	19,120	19,120	0	0	0
B1061503	PRESCOTT VALLEY	AZ		10/03/2011		2,098,322	0	0	0	0	0	0	73,853	73,853	0	0	0
A4102802	SAN LUIS	AZ		03/21/2005		11,525	0	0	0	0	0	0	1,892	1,892	0	0	0
A5061003	SCOTTSDALE	AZ		09/06/2005		201,342	0	0	0	0	0	0	30,029	30,029	0	0	0
A6032201	SCOTTSDALE	AZ		06/09/2006		626,585	0	0	0	0	0	0	38,075	38,075	0	0	0
A60322013	SCOTTSDALE	AZ		01/09/2008		561,997	0	0	0	0	0	0	16,544	16,544	0	0	0
A6101105	SCOTTSDALE	AZ		11/20/2006		810,407	0	0	0	0	0	0	27,649	27,649	0	0	0
A6101904	SCOTTSDALE	AZ		12/20/2006		267,086	0	0	0	0	0	0	15,294	15,294	0	0	0
A6110301	SCOTTSDALE	AZ		01/04/2007		330,970	0	0	0	0	0	0	6,202	6,202	0	0	0
A7010205	SCOTTSDALE	AZ		03/12/2007		154,251	0	0	0	0	0	0	8,534	8,534	0	0	0
A7102203	SCOTTSDALE	AZ		12/14/2007		1,675,336	0	0	0	0	0	0	31,736	31,736	0	0	0
A7120416	SCOTTSDALE	AZ		02/21/2008		138,547	0	0	0	0	0	0	4,158	4,158	0	0	0
A8041501	SCOTTSDALE	AZ		06/05/2008		224,112	0	0	0	0	0	0	6,342	6,342	0	0	0
A8071401	SCOTTSDALE	AZ		09/26/2008		371,876	0	0	0	0	0	0	17,001	17,001	0	0	0
B0032504	SCOTTSDALE	AZ		05/19/2010		1,998,564	0	0	0	0	0	0	44,730	44,730	0	0	0
B0041902	SCOTTSDALE	AZ		07/21/2010		733,983	0	0	0	0	0	0	19,364	19,364	0	0	0
B0050704	SCOTTSDALE	AZ		08/06/2010		519,573	0	0	0	0	0	0	8,409	8,409	0	0	0
B0081004	SCOTTSDALE	AZ		06/24/2011		857,503	0	0	0	0	0	0	14,097	14,097	0	0	0
B0081005	SCOTTSDALE	AZ		12/15/2010		355,240	0	0	0	0	0	0	5,832	5,832	0	0	0
B0081009	SCOTTSDALE	AZ		12/15/2010		579,050	0	0	0	0	0	0	8,428	8,428	0	0	0
B0081010	SCOTTSDALE	AZ		06/24/2011		694,229	0	0	0	0	0	0	9,700	9,700	0	0	0
B0081013	SCOTTSDALE	AZ		12/15/2010		497,368	0	0	0	0	0	0	8,156	8,156	0	0	0
B1072202	SCOTTSDALE	AZ		09/15/2011		2,486,912	0	0	0	0	0	0	77,477	77,477	0	0	0
B3030803	SCOTTSDALE	AZ		05/10/2013		2,145,813	0	0	0	0	0	0	51,754	51,754	0	0	0
B3081305	SCOTTSDALE	AZ		11/08/2013		2,735,524	0	0	0	0	0	0	57,478	57,478	0	0	0
B3101005	SCOTTSDALE	AZ		12/20/2013		436,848	0	0	0	0	0	0	10,298	10,298	0	0	0
B4031102	SCOTTSDALE	AZ		06/02/2014		527,758	0	0	0	0	0	0	11,409	11,409	0	0	0
B4032002	SCOTTSDALE	AZ		12/02/2014		1,800,000	0	0	0	0	0	0	928,742	928,742	0	0	0
B4040103	SCOTTSDALE	AZ		06/24/2014		594,728	0	0	0	0	0	0	12,968	12,968	0	0	0
B4040104	SCOTTSDALE	AZ		06/09/2014		502,587	0	0	0	0	0	0	10,960	10,960	0	0	0
B4081801	SCOTTSDALE	AZ		11/19/2014		231,870	0	0	0	0	0	0	4,870	4,870	0	0	0
B4090402	SCOTTSDALE	AZ		11/12/2014		219,480	0	0	0	0	0	0	5,683	5,683	0	0	0
B4091501	SCOTTSDALE	AZ		12/09/2014		1,600,000	0	0	0	0	0	0	827,192	827,192	0	0	0
B4111303	SCOTTSDALE	AZ		04/30/2015		0	0	0	0	0	0	0	1,133,658	1,133,658	0	0	0
B5012604	SCOTTSDALE	AZ		03/30/2015		0	0	0	0	0	0	0	390,321	390,321	0	0	0
B5042802	SCOTTSDALE	AZ		08/20/2015		0	0	0	0	0	0	0	1,252,333	1,252,333	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B5040305	SEDONA	AZ		06/11/2015		0	0	0	0	0	0	0	538,670	538,670	0	0	0
A5040601	SIERRA VISTA	AZ		07/25/2005		131,723	0	0	0	0	0	0	19,952	19,952	0	0	0
B1031703	SIERRA VISTA	AZ		07/18/2011		546,293	0	0	0	0	0	0	13,500	13,500	0	0	0
A8022221	SUN CITY	AZ		04/24/2008		415,000	0	0	0	0	0	0	12,421	12,421	0	0	0
B4010601	SUN CITY	AZ		03/12/2014		1,990,586	0	0	0	0	0	0	46,117	46,117	0	0	0
B0030802	SURPRISE	AZ		04/27/2010		539,471	0	0	0	0	0	0	12,365	12,365	0	0	0
B4080101	SURPRISE	AZ		09/26/2014		2,285,190	0	0	0	0	0	0	49,410	49,410	0	0	0
A5081203	TEMPE	AZ		11/09/2005		462,461	0	0	0	0	0	0	18,160	18,160	0	0	0
A5122002	TEMPE	AZ		12/31/2006		435,069	0	0	0	0	0	0	27,265	27,265	0	0	0
A7031904	TEMPE	AZ		06/12/2007		268,090	0	0	0	0	0	0	29,052	29,052	0	0	0
A7091902	TEMPE	AZ		11/13/2007		324,241	0	0	0	0	0	0	9,948	9,948	0	0	0
A8021506	TEMPE	AZ		05/05/2008		119,202	0	0	0	0	0	0	4,369	4,369	0	0	0
A8022012	TEMPE	AZ		05/07/2008		403,911	0	0	0	0	0	0	12,300	12,300	0	0	0
A8111101	TEMPE	AZ		01/20/2009		737,743	0	0	0	0	0	0	18,719	18,719	0	0	0
A9071402	TEMPE	AZ		09/01/2009		854,183	0	0	0	0	0	0	29,200	29,200	0	0	0
A9103005	TEMPE	AZ		12/29/2009		1,242,904	0	0	0	0	0	0	39,262	39,262	0	0	0
B0081002	TEMPE	AZ		09/24/2010		654,248	0	0	0	0	0	0	10,811	10,811	0	0	0
B1020102	TEMPE	AZ		04/04/2011		406,759	0	0	0	0	0	0	12,317	12,317	0	0	0
B1101701	TEMPE	AZ		12/16/2011		466,357	0	0	0	0	0	0	28,408	28,408	0	0	0
B1102704	TEMPE	AZ		01/03/2012		722,097	0	0	0	0	0	0	17,432	17,432	0	0	0
B3101503	TEMPE	AZ		04/01/2014		932,061	0	0	0	0	0	0	20,381	20,381	0	0	0
B3122009	TEMPE	AZ		06/02/2014		534,126	0	0	0	0	0	0	11,343	11,343	0	0	0
B4043002	TEMPE	AZ		07/15/2014		664,043	0	0	0	0	0	0	15,310	15,310	0	0	0
B4080501	TEMPE	AZ		10/21/2014		997,805	0	0	0	0	0	0	23,849	23,849	0	0	0
B4102701	TEMPE	AZ		01/09/2015		0	0	0	0	0	0	0	409,024	409,024	0	0	0
B5020207	TEMPE	AZ		03/16/2015		0	0	0	0	0	0	0	2,833,187	2,833,187	0	0	0
B5031905	TEMPE	AZ		05/28/2015		0	0	0	0	0	0	0	241,659	241,659	0	0	0
B5032502	TEMPE	AZ		09/01/2015		0	0	0	0	0	0	0	1,277,661	1,277,661	0	0	0
B5042803	TEMPE	AZ		07/22/2015		0	0	0	0	0	0	0	466,235	466,235	0	0	0
A3030601	TUCSON	AZ		12/31/2006		199,629	0	0	0	0	0	0	18,304	18,304	0	0	0
A7052101	TUCSON	AZ		08/10/2007		267,289	0	0	0	0	0	0	8,611	8,611	0	0	0
A7053103	TUCSON	AZ		08/10/2007		543,155	0	0	0	0	0	0	4,111	4,111	0	0	0
A7090301	TUCSON	AZ		10/26/2007		481,328	0	0	0	0	0	0	9,436	9,436	0	0	0
A7100501	TUCSON	AZ		12/12/2007		290,136	0	0	0	0	0	0	14,688	14,688	0	0	0
A8020803	TUCSON	AZ		04/29/2008		1,702,884	0	0	0	0	0	0	57,836	57,836	0	0	0
A8022802	TUCSON	AZ		05/29/2008		517,765	0	0	0	0	0	0	15,767	15,767	0	0	0
A8041003	TUCSON	AZ		06/30/2008		547,265	0	0	0	0	0	0	16,113	16,113	0	0	0
A8052202	TUCSON	AZ		07/30/2008		250,013	0	0	0	0	0	0	11,328	11,328	0	0	0
A8081906	TUCSON	AZ		09/15/2008		1,710,136	0	0	0	0	0	0	33,082	33,082	0	0	0
A8090302	TUCSON	AZ		11/13/2008		452,773	0	0	0	0	0	0	38,284	38,284	0	0	0
A9111601	TUCSON	AZ		01/19/2010		156,556	0	0	0	0	0	0	6,020	6,020	0	0	0
B0072704	TUCSON	AZ		11/02/2010		207,476	0	0	0	0	0	0	13,454	13,454	0	0	0
B1030901	TUCSON	AZ		04/29/2011		487,358	0	0	0	0	0	0	17,400	17,400	0	0	0
B1101003	TUCSON	AZ		12/28/2011		744,775	0	0	0	0	0	0	25,809	25,809	0	0	0
B2031306	TUCSON	AZ		06/15/2012		197,762	0	0	0	0	0	0	4,638	4,638	0	0	0
B2031502	TUCSON	AZ		05/09/2012		535,657	0	0	0	0	0	0	18,972	18,972	0	0	0
B2061101	TUCSON	AZ		08/14/2012		442,787	0	0	0	0	0	0	15,905	15,905	0	0	0
B2101001	TUCSON	AZ		12/19/2012		939,458	0	0	0	0	0	0	33,616	33,616	0	0	0
B2112903	TUCSON	AZ		02/01/2013		1,185,306	0	0	0	0	0	0	39,809	39,809	0	0	0
B3030109	TUCSON	AZ		06/12/2013		397,663	0	0	0	0	0	0	21,367	21,367	0	0	0
B3051609	TUCSON	AZ		08/01/2013		743,755	0	0	0	0	0	0	18,229	18,229	0	0	0
B3071702	TUCSON	AZ		10/08/2013		131,169	0	0	0	0	0	0	6,343	6,343	0	0	0
B4031101	TUCSON	AZ		05/19/2014		328,365	0	0	0	0	0	0	6,534	6,534	0	0	0
B4072801	TUCSON	AZ		11/21/2014		159,300	0	0	0	0	0	0	4,826	4,826	0	0	0
B4120911	TUCSON	AZ		02/19/2015		0	0	0	0	0	0	0	270,256	270,256	0	0	0
B5033001	TUCSON	AZ		06/23/2015		0	0	0	0	0	0	0	282,168	282,168	0	0	0
B5040603	TUCSON	AZ		06/30/2015		0	0	0	0	0	0	0	131,357	131,357	0	0	0
A9010702	YUMA	AZ		02/25/2009		262,469	0	0	0	0	0	0	6,424	6,424	0	0	0
B4120504	YUMA	AZ		01/22/2015		0	0	0	0	0	0	0	474,007	474,007	0	0	0
A3051402	AGOURA HILLS	CA		07/29/2003		104,071	0	0	0	0	0	0	25,990	25,990	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A8013103	AGOURA HILLS	CA		04/17/2008		1,311,612	0	0	0	0	0	0	39,716	39,716	0	0	0
B3010401	AGOURA HILLS	CA		03/21/2013		2,844,720	0	0	0	0	0	0	74,102	74,102	0	0	0
A7070503	ALAMEDA	CA		10/10/2007		1,359,363	0	0	0	0	0	0	41,496	41,496	0	0	0
A8092403	ALAMEDA	CA		11/24/2008		451,188	0	0	0	0	0	0	15,588	15,588	0	0	0
B1063012	ALAMEDA	CA		09/01/2011		452,394	0	0	0	0	0	0	15,693	15,693	0	0	0
A2032204	ALHAMBRA	CA		07/19/2002		246,402	0	0	0	0	0	0	27,410	27,410	0	0	0
A8020810	ALHAMBRA	CA		03/31/2008		938,804	0	0	0	0	0	0	19,046	19,046	0	0	0
B1021402	ALHAMBRA	CA		04/27/2011		886,491	0	0	0	0	0	0	21,333	21,333	0	0	0
B3102306	ALHAMBRA	CA		01/15/2014		2,310,903	0	0	0	0	0	0	55,079	55,079	0	0	0
A5040603	ALISO VIEJO	CA		07/29/2005		581,211	0	0	0	0	0	0	87,981	87,981	0	0	0
B2091403	ALTADENA	CA		12/13/2012		482,119	0	0	0	0	0	0	49,881	49,881	0	0	0
A2100801	ANAHEIM	CA		03/18/2003		234,281	0	0	0	0	0	0	23,596	23,596	0	0	0
A2110402	ANAHEIM	CA		01/09/2003		264,269	0	0	0	0	0	0	27,402	27,402	0	0	0
A21104023	ANAHEIM	CA		02/14/2008		586,948	0	0	0	0	0	0	33,162	33,162	0	0	0
A4050704	ANAHEIM	CA		07/29/2004		526,386	0	0	0	0	0	0	45,263	45,263	0	0	0
A5051008	ANAHEIM	CA		08/18/2005		153,824	0	0	0	0	0	0	8,654	8,654	0	0	0
A5080803	ANAHEIM	CA		12/31/2006		333,695	0	0	0	0	0	0	40,461	40,461	0	0	0
A6020902	ANAHEIM	CA		12/31/2006		481,791	0	0	0	0	0	0	62,033	62,033	0	0	0
A7010504	ANAHEIM	CA		03/16/2007		593,972	0	0	0	0	0	0	20,117	20,117	0	0	0
B3051603	ANAHEIM	CA		08/12/2013		1,877,086	0	0	0	0	0	0	46,015	46,015	0	0	0
B3092401	ANAHEIM	CA		12/20/2013		1,448,741	0	0	0	0	0	0	23,102	23,102	0	0	0
B4040102	ANAHEIM	CA		05/23/2014		1,110,363	0	0	0	0	0	0	24,141	24,141	0	0	0
B4080104	ANAHEIM	CA		10/08/2014		672,962	0	0	0	0	0	0	15,810	15,810	0	0	0
B4110708	ANAHEIM	CA		02/06/2015		0	0	0	0	0	0	0	842,850	842,850	0	0	0
B1030702	ANTELOPE	CA		05/05/2011		548,383	0	0	0	0	0	0	13,313	13,313	0	0	0
A2111101	ANTIOCH	CA		01/30/2003		204,681	0	0	0	0	0	0	43,968	43,968	0	0	0
A4102801	ANTIOCH	CA		01/20/2005		339,979	0	0	0	0	0	0	58,206	58,206	0	0	0
A6090603	ANTIOCH	CA		11/28/2006		210,752	0	0	0	0	0	0	102,249	102,249	0	0	0
B1040803	ANTIOCH	CA		08/17/2011		517,819	0	0	0	0	0	0	11,393	11,393	0	0	0
B5021710	ANTIOCH	CA		04/29/2015		0	0	0	0	0	0	0	1,695,043	1,695,043	0	0	0
B5050406	ANTIOCH	CA		08/13/2015		0	0	0	0	0	0	0	764,166	764,166	0	0	0
A7082904	APPLE VALLEY	CA		10/25/2007		125,886	0	0	0	0	0	0	5,947	5,947	0	0	0
A8091102	APPLE VALLEY	CA		12/05/2008		634,247	0	0	0	0	0	0	16,904	16,904	0	0	0
A9030422	APPLE VALLEY	CA		05/18/2009		188,660	0	0	0	0	0	0	6,189	6,189	0	0	0
B2022402	ARLETA	CA		04/30/2012		841,232	0	0	0	0	0	0	19,916	19,916	0	0	0
B2020104	ARROYO GRANDE	CA		04/11/2012		454,077	0	0	0	0	0	0	11,457	11,457	0	0	0
A6113004	ARTESIA	CA		02/12/2007		785,221	0	0	0	0	0	0	26,479	26,479	0	0	0
A6110604	ATASCADERO	CA		01/18/2007		507,806	0	0	0	0	0	0	17,259	17,259	0	0	0
A8021406	ATASCADERO	CA		04/25/2008		826,172	0	0	0	0	0	0	25,346	25,346	0	0	0
A8032001	ATASCADERO	CA		06/16/2008		1,001,627	0	0	0	0	0	0	18,249	18,249	0	0	0
A9042707	ATASCADERO	CA		06/30/2009		144,366	0	0	0	0	0	0	27,633	27,633	0	0	0
B3031310	ATASCADERO	CA		06/04/2013		1,633,141	0	0	0	0	0	0	39,169	39,169	0	0	0
A6011101	AUBURN	CA		12/31/2006		887,839	0	0	0	0	0	0	34,040	34,040	0	0	0
A6042401	AUBURN	CA		12/31/2006		621,042	0	0	0	0	0	0	21,381	21,381	0	0	0
A7082402	AUBURN	CA		11/19/2007		844,852	0	0	0	0	0	0	16,723	16,723	0	0	0
A8093001	AUBURN	CA		12/08/2008		251,079	0	0	0	0	0	0	6,338	6,338	0	0	0
A8093002	AUBURN	CA		12/08/2008		296,725	0	0	0	0	0	0	7,491	7,491	0	0	0
A7031406	AVILA BEACH	CA		08/10/2007		582,040	0	0	0	0	0	0	11,336	11,336	0	0	0
A7031407	AVILA BEACH	CA		08/10/2007		241,523	0	0	0	0	0	0	4,711	4,711	0	0	0
A7031408	AVILA BEACH	CA		08/10/2007		195,513	0	0	0	0	0	0	3,815	3,815	0	0	0
A7031409	AVILA BEACH	CA		08/10/2007		379,552	0	0	0	0	0	0	7,400	7,400	0	0	0
A7031410	AVILA BEACH	CA		08/10/2007		255,359	0	0	0	0	0	0	4,974	4,974	0	0	0
B4030503	AZUSA	CA		05/22/2014		957,034	0	0	0	0	0	0	21,298	21,298	0	0	0
B5013004	AZUSA	CA		04/06/2015		0	0	0	0	0	0	0	247,778	247,778	0	0	0
99042202	BAKERSFIELD	CA		07/15/1999		341,460	0	0	0	0	0	0	63,558	63,558	0	0	0
A4043002	BAKERSFIELD	CA		08/30/2004		874,738	0	0	0	0	0	0	36,596	36,596	0	0	0
A5012402	BAKERSFIELD	CA		04/27/2005		476,893	0	0	0	0	0	0	19,206	19,206	0	0	0
A5021504	BAKERSFIELD	CA		04/27/2005		337,799	0	0	0	0	0	0	13,605	13,605	0	0	0
A6120801	BAKERSFIELD	CA		03/28/2007		1,247,882	0	0	0	0	0	0	42,257	42,257	0	0	0
A7030110	BAKERSFIELD	CA		06/29/2007		869,772	0	0	0	0	0	0	50,943	50,943	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A8021504	BAKERSFIELD	CA		11/05/2008		1,334,068	0	0	0	0	0	0	37,837	37,837	0	0	0
B0031003	BAKERSFIELD	CA		08/11/2010		266,373	0	0	0	0	0	0	11,002	11,002	0	0	0
B0040803	BAKERSFIELD	CA		07/01/2010		192,033	0	0	0	0	0	0	4,172	4,172	0	0	0
B1011104	BAKERSFIELD	CA		03/29/2011		1,419,784	0	0	0	0	0	0	34,402	34,402	0	0	0
B2101504	BAKERSFIELD	CA		01/03/2013		268,761	0	0	0	0	0	0	9,097	9,097	0	0	0
B3052806	BAKERSFIELD	CA		08/15/2013		602,389	0	0	0	0	0	0	14,524	14,524	0	0	0
B3061204	BAKERSFIELD	CA		09/25/2013		674,891	0	0	0	0	0	0	15,117	15,117	0	0	0
B3101004	BAKERSFIELD	CA		01/30/2014		2,266,952	0	0	0	0	0	0	51,322	51,322	0	0	0
B4080103	BAKERSFIELD	CA		10/08/2014		232,039	0	0	0	0	0	0	5,644	5,644	0	0	0
A9101304	BALDWIN PARK	CA		12/16/2009		442,080	0	0	0	0	0	0	16,269	16,269	0	0	0
A5091302	BARSTOW	CA		12/31/2006		328,742	0	0	0	0	0	0	12,815	12,815	0	0	0
A7082902	BARSTOW	CA		10/22/2007		380,492	0	0	0	0	0	0	11,325	11,325	0	0	0
A7010805	BEAUMONT	CA		03/28/2007		254,568	0	0	0	0	0	0	8,620	8,620	0	0	0
A7051603	BEAUMONT	CA		07/19/2007		816,594	0	0	0	0	0	0	35,486	35,486	0	0	0
B1082901	BELL	CA		11/29/2011		925,519	0	0	0	0	0	0	23,345	23,345	0	0	0
B1010501	BELL GARDENS	CA		03/25/2011		571,152	0	0	0	0	0	0	21,490	21,490	0	0	0
A9081811	BELLFLOWER	CA		10/20/2009		1,310,898	0	0	0	0	0	0	28,366	28,366	0	0	0
B3062509	BENICIA	CA		10/24/2013		1,397,054	0	0	0	0	0	0	75,238	75,238	0	0	0
A7102204	BERKELEY	CA		12/21/2007		711,394	0	0	0	0	0	0	21,651	21,651	0	0	0
A9112002	BERKELEY	CA		03/18/2010		470,895	0	0	0	0	0	0	21,065	21,065	0	0	0
B3012504	BERKELEY	CA		03/26/2013		395,724	0	0	0	0	0	0	9,501	9,501	0	0	0
B3031303	BERKELEY	CA		06/03/2013		488,339	0	0	0	0	0	0	11,518	11,518	0	0	0
A8011401	BERMUDA DUNES	CA		03/12/2008		1,020,045	0	0	0	0	0	0	20,690	20,690	0	0	0
B1092602	BEVERLY HILLS	CA		12/08/2011		1,578,729	0	0	0	0	0	0	37,755	37,755	0	0	0
A6101103	BIG BEAR LAKE	CA		12/20/2006		213,306	0	0	0	0	0	0	24,719	24,719	0	0	0
B5041506	BLYTHE	CA		06/15/2015		0	0	0	0	0	0	0	754,844	754,844	0	0	0
B2073101	BRAWLEY	CA		10/25/2012		2,918,373	0	0	0	0	0	0	74,521	74,521	0	0	0
B0071504	BREA	CA		10/01/2010		740,039	0	0	0	0	0	0	19,636	19,636	0	0	0
A7051702	BRENTWOOD	CA		08/08/2007		243,520	0	0	0	0	0	0	25,567	25,567	0	0	0
A7051704	BRENTWOOD	CA		08/08/2007		405,830	0	0	0	0	0	0	42,618	42,618	0	0	0
A8092402	BRENTWOOD	CA		12/01/2008		1,786,291	0	0	0	0	0	0	45,813	45,813	0	0	0
A4012104	BRISBANE	CA		04/15/2004		270,456	0	0	0	0	0	0	54,714	54,714	0	0	0
B2100402	BUELLTON	CA		12/13/2012		1,270,455	0	0	0	0	0	0	31,046	31,046	0	0	0
B1040105	BUENA PARK	CA		08/15/2011		1,477,248	0	0	0	0	0	0	35,147	35,147	0	0	0
B2100802	BUENA PARK	CA		12/12/2012		112,221	0	0	0	0	0	0	11,535	11,535	0	0	0
A3031307	BURBANK	CA		06/10/2003		27,971	0	0	0	0	0	0	2,778	2,778	0	0	0
A5101401	BURBANK	CA		12/31/2006		668,624	0	0	0	0	0	0	91,228	91,228	0	0	0
A9021701	BURBANK	CA		04/01/2009		802,472	0	0	0	0	0	0	27,549	27,549	0	0	0
B0062902	BURBANK	CA		09/02/2010		936,972	0	0	0	0	0	0	22,291	22,291	0	0	0
B0071411	BURBANK	CA		10/07/2010		298,391	0	0	0	0	0	0	7,921	7,921	0	0	0
B1012601	BURBANK	CA		03/15/2011		729,498	0	0	0	0	0	0	26,839	26,839	0	0	0
B1030405	BURBANK	CA		05/25/2011		902,762	0	0	0	0	0	0	32,318	32,318	0	0	0
B2011901	BURBANK	CA		04/12/2012		245,695	0	0	0	0	0	0	6,101	6,101	0	0	0
B4042502	BURBANK	CA		06/10/2014		3,682,883	0	0	0	0	0	0	86,858	86,858	0	0	0
B4062501	BURBANK	CA		09/23/2014		554,789	0	0	0	0	0	0	13,100	13,100	0	0	0
A4042801	BURLINGAME	CA		07/29/2004		664,826	0	0	0	0	0	0	126,664	126,664	0	0	0
A5030301	BURLINGAME	CA		05/25/2005		528,506	0	0	0	0	0	0	84,370	84,370	0	0	0
A8082904	BURLINGAME	CA		11/10/2008		4,272,453	0	0	0	0	0	0	72,499	72,499	0	0	0
B3062701	BURLINGAME	CA		08/29/2013		1,341,513	0	0	0	0	0	0	21,460	21,460	0	0	0
A7010905	CALABASAS	CA		03/29/2007		848,540	0	0	0	0	0	0	28,738	28,738	0	0	0
B3041502	CALEXICO	CA		06/20/2013		723,037	0	0	0	0	0	0	38,839	38,839	0	0	0
A4082703	CALIMESA	CA		11/30/2004		306,966	0	0	0	0	0	0	54,162	54,162	0	0	0
B2012001	CAMARILLO	CA		03/19/2012		1,484,778	0	0	0	0	0	0	45,550	45,550	0	0	0
B2082105	CAMARILLO	CA		11/30/2012		1,471,372	0	0	0	0	0	0	36,764	36,764	0	0	0
B4031003	CAMARILLO	CA		06/02/2014		837,712	0	0	0	0	0	0	18,106	18,106	0	0	0
A4110102	CAMERON PARK	CA		01/27/2005		279,937	0	0	0	0	0	0	47,920	47,920	0	0	0
A8021904	CANOGA PARK	CA		05/05/2008		199,441	0	0	0	0	0	0	7,251	7,251	0	0	0
B0042301	CANOGA PARK	CA		07/08/2010		68,781	0	0	0	0	0	0	10,315	10,315	0	0	0
B2031311	CANOGA PARK	CA		07/06/2012		437,515	0	0	0	0	0	0	15,272	15,272	0	0	0
B5091801	CANOGA PARK	CA		11/24/2015		0	0	0	0	0	0	0	1,182,500	1,182,500	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B1070613	CANYON COUNTRY	CA		09/29/2011		847,640	0	0	0	0	0	0	19,420	19,420	0	0	0
A3012403	CARLSBAD	CA		03/26/2003		131,564	0	0	0	0	0	0	37,664	37,664	0	0	0
A5051702	CARLSBAD	CA		07/28/2005		127,447	0	0	0	0	0	0	45,672	45,672	0	0	0
B5090303	CARLSBAD	CA		11/12/2015		0	0	0	0	0	0	0	3,968,000	3,968,000	0	0	0
A3091001	CARMICHAEL	CA		12/03/2003		652,218	0	0	0	0	0	0	31,272	31,272	0	0	0
B1070611	CARMICHAEL	CA		11/02/2011		1,232,876	0	0	0	0	0	0	73,492	73,492	0	0	0
A3051404	CARSON	CA		12/31/2006		146,369	0	0	0	0	0	0	14,276	14,276	0	0	0
A4042406	CARSON	CA		12/31/2006		312,524	0	0	0	0	0	0	12,929	12,929	0	0	0
A4042406-1	CARSON	CA		04/30/2014		75,483	0	0	0	0	0	0	1,802	1,802	0	0	0
A4111202	CARSON	CA		01/20/2005		1,611,006	0	0	0	0	0	0	67,898	67,898	0	0	0
A7102601	CARSON	CA		01/17/2008		334,892	0	0	0	0	0	0	10,247	10,247	0	0	0
B0061405	CARSON	CA		08/31/2010		1,195,413	0	0	0	0	0	0	34,987	34,987	0	0	0
B2082102	CARSON	CA		10/31/2012		491,308	0	0	0	0	0	0	16,166	16,166	0	0	0
A6021606	CASTAIC	CA		12/31/2006		255,865	0	0	0	0	0	0	12,700	12,700	0	0	0
A6061402	CASTAIC	CA		11/27/2006		534,764	0	0	0	0	0	0	29,973	29,973	0	0	0
A2032101	CASTRO VALLEY	CA		07/02/2002		246,384	0	0	0	0	0	0	91,630	91,630	0	0	0
A2082603	CASTRO VALLEY	CA		12/31/2006		637,992	0	0	0	0	0	0	61,683	61,683	0	0	0
A4083002	CASTRO VALLEY	CA		10/22/2004		185,524	0	0	0	0	0	0	33,544	33,544	0	0	0
A6100302	CASTRO VALLEY	CA		12/19/2006		814,061	0	0	0	0	0	0	46,975	46,975	0	0	0
97081801	CATHEDRAL CITY	CA		12/11/1997		99,634	0	0	0	0	0	0	29,263	29,263	0	0	0
97081802	CATHEDRAL CITY	CA		12/11/1997		176,873	0	0	0	0	0	0	51,986	51,986	0	0	0
97081803	CATHEDRAL CITY	CA		03/24/1998		223,383	0	0	0	0	0	0	61,187	61,187	0	0	0
A8073101	CATHEDRAL CITY	CA		09/30/2008		427,533	0	0	0	0	0	0	7,495	7,495	0	0	0
B0071302	CATHEDRAL CITY	CA		09/08/2010		603,711	0	0	0	0	0	0	18,689	18,689	0	0	0
B5060701	CATHEDRAL CITY	CA		08/12/2015		0	0	0	0	0	0	0	884,299	884,299	0	0	0
A6110902	CAYUCOS	CA		02/02/2007		458,068	0	0	0	0	0	0	25,759	25,759	0	0	0
A7022002	CAYUCOS	CA		04/13/2007		397,888	0	0	0	0	0	0	12,738	12,738	0	0	0
A6012702	CERES	CA		12/31/2006		256,806	0	0	0	0	0	0	151,087	151,087	0	0	0
A3060403	CERRITOS	CA		09/04/2003		356,453	0	0	0	0	0	0	31,238	31,238	0	0	0
B0050401	CHATSWORTH	CA		07/15/2010		1,266,335	0	0	0	0	0	0	52,979	52,979	0	0	0
B0051205	CHATSWORTH	CA		07/27/2010		767,130	0	0	0	0	0	0	23,696	23,696	0	0	0
B0063003	CHATSWORTH	CA		10/29/2010		851,213	0	0	0	0	0	0	19,801	19,801	0	0	0
B0071207	CHATSWORTH	CA		11/15/2010		1,135,788	0	0	0	0	0	0	27,873	27,873	0	0	0
B0080606	CHATSWORTH	CA		11/10/2010		232,668	0	0	0	0	0	0	19,567	19,567	0	0	0
B1061403	CHATSWORTH	CA		08/18/2011		855,619	0	0	0	0	0	0	31,673	31,673	0	0	0
B2052305	CHATSWORTH	CA		08/16/2012		794,953	0	0	0	0	0	0	27,824	27,824	0	0	0
B2102604	CHATSWORTH	CA		01/10/2013		438,433	0	0	0	0	0	0	14,647	14,647	0	0	0
B3052802	CHATSWORTH	CA		08/06/2013		1,369,583	0	0	0	0	0	0	74,292	74,292	0	0	0
B5073002	CHATSWORTH	CA		09/29/2015		0	0	0	0	0	0	0	1,672,284	1,672,284	0	0	0
A7111202	CHICO	CA		01/17/2008		241,144	0	0	0	0	0	0	23,375	23,375	0	0	0
B0020902	CHICO	CA		04/12/2010		997,449	0	0	0	0	0	0	27,462	27,462	0	0	0
B3070805	CHICO	CA		10/02/2013		169,147	0	0	0	0	0	0	5,096	5,096	0	0	0
B4060504	CHICO	CA		07/30/2014		1,328,788	0	0	0	0	0	0	28,551	28,551	0	0	0
B4070702	CHICO	CA		09/03/2014		398,949	0	0	0	0	0	0	8,940	8,940	0	0	0
A4101102	CHINO	CA		01/06/2005		701,549	0	0	0	0	0	0	50,361	50,361	0	0	0
A4101102-1	CHINO	CA		04/30/2014		307,181	0	0	0	0	0	0	22,953	22,953	0	0	0
B1092903	CHINO	CA		11/30/2011		517,314	0	0	0	0	0	0	12,258	12,258	0	0	0
B2083005	CHINO	CA		11/28/2012		269,229	0	0	0	0	0	0	62,365	62,365	0	0	0
A3011001	CHULA VISTA	CA		04/03/2003		598,583	0	0	0	0	0	0	60,874	60,874	0	0	0
A3031707	CHULA VISTA	CA		04/28/2003		423,630	0	0	0	0	0	0	39,508	39,508	0	0	0
A3052104	CHULA VISTA	CA		12/31/2006		169,558	0	0	0	0	0	0	42,633	42,633	0	0	0
A6011102	CHULA VISTA	CA		03/27/2006		1,721,702	0	0	0	0	0	0	64,054	64,054	0	0	0
A6110102	CHULA VISTA	CA		02/13/2007		773,899	0	0	0	0	0	0	25,474	25,474	0	0	0
A8111801	CHULA VISTA	CA		01/20/2009		725,315	0	0	0	0	0	0	10,859	10,859	0	0	0
A9030306	CHULA VISTA	CA		04/23/2009		979,545	0	0	0	0	0	0	26,029	26,029	0	0	0
A9030416	CHULA VISTA	CA		04/29/2009		440,068	0	0	0	0	0	0	14,913	14,913	0	0	0
A5053101	CITRUS HEIGHTS	CA		08/08/2005		429,837	0	0	0	0	0	0	29,776	29,776	0	0	0
B0090105	CITRUS HEIGHTS	CA		12/01/2010		311,125	0	0	0	0	0	0	7,131	7,131	0	0	0
B4070301	CITRUS HEIGHTS	CA		09/30/2014		3,499,872	0	0	0	0	0	0	78,400	78,400	0	0	0
B5041403	CITRUS HEIGHTS	CA		07/29/2015		0	0	0	0	0	0	0	444,469	444,469	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A3052304	CITY OF COMMERCE	CA		08/14/2003		437,954	0	0	0	0	0	0	39,279	39,279	0	0	0
A9030408	CITY OF COMMERCE	CA		04/29/2009		375,892	0	0	0	0	0	0	12,574	12,574	0	0	0
A5112102	CITY OF INDUSTRY	CA		02/03/2006		257,338	0	0	0	0	0	0	34,754	34,754	0	0	0
A6041801	CITY OF INDUSTRY	CA		12/31/2006		832,883	0	0	0	0	0	0	28,907	28,907	0	0	0
B1121903	CITY OF INDUSTRY	CA		03/05/2012		1,618,142	0	0	0	0	0	0	39,800	39,800	0	0	0
B3070503	CITY OF INDUSTRY	CA		10/10/2013		754,756	0	0	0	0	0	0	17,100	17,100	0	0	0
B4032402	CITY OF INDUSTRY	CA		06/26/2014		649,227	0	0	0	0	0	0	14,032	14,032	0	0	0
B4120505	CITY OF INDUSTRY	CA		04/24/2015		0	0	0	0	0	0	0	518,800	518,800	0	0	0
A5112203	CLAREMONT	CA		02/21/2006		648,306	0	0	0	0	0	0	24,858	24,858	0	0	0
B2012707	CLOVERDALE	CA		04/30/2012		2,101,048	0	0	0	0	0	0	50,544	50,544	0	0	0
A5071319	CLOVIS	CA		10/06/2005		238,318	0	0	0	0	0	0	35,173	35,173	0	0	0
B4041101	CLOVIS	CA		07/01/2014		309,969	0	0	0	0	0	0	6,901	6,901	0	0	0
B3102804	COACHELLA	CA		01/13/2014		473,144	0	0	0	0	0	0	15,316	15,316	0	0	0
A7080303	COCORAN	CA		10/22/2007		275,520	0	0	0	0	0	0	9,763	9,763	0	0	0
A3030303	COMPTON	CA		05/22/2003		244,260	0	0	0	0	0	0	64,552	64,552	0	0	0
A4042424	CONCORD	CA		07/01/2004		502,045	0	0	0	0	0	0	20,771	20,771	0	0	0
A4042424-1	CONCORD	CA		04/29/2014		123,335	0	0	0	0	0	0	2,951	2,951	0	0	0
A6061401	CONCORD	CA		08/24/2006		713,674	0	0	0	0	0	0	24,659	24,659	0	0	0
B2121402	CONCORD	CA		02/21/2013		367,680	0	0	0	0	0	0	13,632	13,632	0	0	0
A6121510	CORNING	CA		02/20/2007		555,981	0	0	0	0	0	0	30,965	30,965	0	0	0
A3032101	CORONA	CA		06/12/2003		194,142	0	0	0	0	0	0	10,801	10,801	0	0	0
A3071505	CORONA	CA		12/10/2003		334,485	0	0	0	0	0	0	15,173	15,173	0	0	0
A4041301	CORONA	CA		07/15/2004		321,074	0	0	0	0	0	0	61,643	61,643	0	0	0
A5072803	CORONA	CA		09/28/2005		315,011	0	0	0	0	0	0	17,352	17,352	0	0	0
A7010506	CORONA	CA		03/15/2007		424,240	0	0	0	0	0	0	14,374	14,374	0	0	0
A8112505	CORONA	CA		01/29/2009		302,863	0	0	0	0	0	0	12,608	12,608	0	0	0
A9022705	CORONA	CA		04/28/2009		669,101	0	0	0	0	0	0	52,653	52,653	0	0	0
A9040907	CORONA	CA		06/12/2009		2,958,102	0	0	0	0	0	0	74,209	74,209	0	0	0
A9041301	CORONA	CA		06/11/2009		292,936	0	0	0	0	0	0	14,970	14,970	0	0	0
B0021106	CORONA	CA		04/08/2010		481,707	0	0	0	0	0	0	35,643	35,643	0	0	0
B2102603	CORONA	CA		01/03/2013		104,170	0	0	0	0	0	0	2,657	2,657	0	0	0
B3022204	CORONA	CA		04/11/2013		734,983	0	0	0	0	0	0	18,130	18,130	0	0	0
B4011304	CORONA	CA		06/02/2014		379,664	0	0	0	0	0	0	32,800	32,800	0	0	0
B4011305	CORONA	CA		06/02/2014		673,596	0	0	0	0	0	0	58,195	58,195	0	0	0
B4060203	CORONA	CA		07/01/2014		730,448	0	0	0	0	0	0	16,840	16,840	0	0	0
A8030703	CORTE MADERA	CA		06/03/2008		225,471	0	0	0	0	0	0	6,727	6,727	0	0	0
A2090901	COSTA MESA	CA		12/31/2006		436,033	0	0	0	0	0	0	42,335	42,335	0	0	0
A5101701	COSTA MESA	CA		12/31/2006		192,592	0	0	0	0	0	0	26,611	26,611	0	0	0
A6020103	COSTA MESA	CA		12/31/2006		130,606	0	0	0	0	0	0	4,879	4,879	0	0	0
A7010507	COSTA MESA	CA		03/15/2007		774,316	0	0	0	0	0	0	26,219	26,219	0	0	0
A8052004	COSTA MESA	CA		08/06/2008		167,658	0	0	0	0	0	0	7,463	7,463	0	0	0
B0072907	COSTA MESA	CA		09/17/2010		789,419	0	0	0	0	0	0	18,780	18,780	0	0	0
B0111103	COSTA MESA	CA		01/20/2011		220,813	0	0	0	0	0	0	30,318	30,318	0	0	0
B1050601	COSTA MESA	CA		07/25/2011		468,067	0	0	0	0	0	0	28,164	28,164	0	0	0
B2083006	COSTA MESA	CA		11/28/2012		1,088,538	0	0	0	0	0	0	25,480	25,480	0	0	0
B3041704	COSTA MESA	CA		07/10/2013		336,570	0	0	0	0	0	0	7,136	7,136	0	0	0
B4080801	COSTA MESA	CA		09/17/2014		271,550	0	0	0	0	0	0	8,921	8,921	0	0	0
B5081201	COSTA MESA	CA		10/30/2015		0	0	0	0	0	0	0	1,624,794	1,624,794	0	0	0
B5081410	COSTA MESA	CA		11/05/2015		0	0	0	0	0	0	0	301,000	301,000	0	0	0
B3030601	COTATI	CA		06/19/2013		2,105,938	0	0	0	0	0	0	48,025	48,025	0	0	0
A7052106	COVINA	CA		07/26/2007		156,246	0	0	0	0	0	0	17,239	17,239	0	0	0
A8112506	COVINA	CA		01/29/2009		242,305	0	0	0	0	0	0	10,084	10,084	0	0	0
A8021408	CUDAHY	CA		04/28/2008		1,046,475	0	0	0	0	0	0	32,107	32,107	0	0	0
B4062303	CUDAHY	CA		09/16/2014		362,681	0	0	0	0	0	0	8,127	8,127	0	0	0
A3021103	CULVER CITY	CA		04/23/2003		259,101	0	0	0	0	0	0	70,142	70,142	0	0	0
A3021103-1	CULVER CITY	CA		08/30/2013		351,543	0	0	0	0	0	0	5,871	5,871	0	0	0
A9040605	CULVER CITY	CA		06/23/2009		1,120,648	0	0	0	0	0	0	55,133	55,133	0	0	0
B1121401	CULVER CITY	CA		02/28/2012		348,459	0	0	0	0	0	0	40,917	40,917	0	0	0
A6042101	CYPRESS	CA		09/13/2006		950,039	0	0	0	0	0	0	83,226	83,226	0	0	0
B2061502	DALY CITY	CA		09/28/2012		846,868	0	0	0	0	0	0	20,731	20,731	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7040204	DANA POINT	CA		06/27/2007		411,480	0	0	0	0	0	0	9,010	9,010	0	0	0
B1092603	DANA POINT	CA		12/08/2011		790,122	0	0	0	0	0	0	20,115	20,115	0	0	0
B3032704	DANVILLE	CA		06/11/2013		420,753	0	0	0	0	0	0	41,510	41,510	0	0	0
B5082802	DANVILLE	CA		11/20/2015		0	0	0	0	0	0	0	354,750	354,750	0	0	0
A3021913	DAVIS	CA		06/12/2003		167,996	0	0	0	0	0	0	43,203	43,203	0	0	0
A3021914	DAVIS	CA		06/12/2003		151,247	0	0	0	0	0	0	38,876	38,876	0	0	0
A7050302	DELANO	CA		07/09/2007		308,712	0	0	0	0	0	0	10,643	10,643	0	0	0
B1091901	DELANO	CA		12/15/2011		1,894,232	0	0	0	0	0	0	68,791	68,791	0	0	0
B1050505	DESERT HOT SPRINGS	CA		08/12/2011		1,003,665	0	0	0	0	0	0	23,504	23,504	0	0	0
B0090304	DINUBA	CA		11/10/2010		447,424	0	0	0	0	0	0	10,660	10,660	0	0	0
B4022405	DINUBA	CA		05/15/2014		1,564,902	0	0	0	0	0	0	33,427	33,427	0	0	0
A6052406	DIXON	CA		08/02/2006		805,537	0	0	0	0	0	0	28,150	28,150	0	0	0
B0072104	DOWNEY	CA		08/19/2010		6,213,204	0	0	0	0	0	0	148,819	148,819	0	0	0
B0072611	DOWNEY	CA		11/23/2010		563,525	0	0	0	0	0	0	79,653	79,653	0	0	0
B3013005	DUARTE	CA		03/29/2013		1,714,576	0	0	0	0	0	0	42,089	42,089	0	0	0
A3061203	DUBLIN	CA		09/03/2003		356,942	0	0	0	0	0	0	34,032	34,032	0	0	0
A3112404	DUBLIN	CA		02/09/2004		2,323,142	0	0	0	0	0	0	121,242	121,242	0	0	0
A6101106	DUBLIN	CA		05/08/2007		669,845	0	0	0	0	0	0	24,582	24,582	0	0	0
B1091404	EAST PALO ALTO	CA		12/20/2011		633,312	0	0	0	0	0	0	76,126	76,126	0	0	0
A2092709	EL CAJON	CA		12/19/2002		177,134	0	0	0	0	0	0	58,371	58,371	0	0	0
A4051801	EL CAJON	CA		08/12/2004		348,752	0	0	0	0	0	0	29,513	29,513	0	0	0
A6030705	EL CAJON	CA		06/08/2006		431,909	0	0	0	0	0	0	21,052	21,052	0	0	0
A7010803	EL CAJON	CA		07/31/2007		385,418	0	0	0	0	0	0	40,107	40,107	0	0	0
A8032501	EL CAJON	CA		06/18/2008		679,034	0	0	0	0	0	0	13,041	13,041	0	0	0
A9101401	EL CAJON	CA		12/14/2009		332,870	0	0	0	0	0	0	57,595	57,595	0	0	0
B0042902	EL CAJON	CA		06/30/2010		1,263,497	0	0	0	0	0	0	34,517	34,517	0	0	0
B0072904	EL CAJON	CA		10/01/2010		1,525,183	0	0	0	0	0	0	46,929	46,929	0	0	0
B0080203	EL CAJON	CA		10/13/2010		360,363	0	0	0	0	0	0	8,509	8,509	0	0	0
B0080204	EL CAJON	CA		10/07/2010		336,559	0	0	0	0	0	0	7,946	7,946	0	0	0
B2031402	EL CAJON	CA		06/19/2012		308,014	0	0	0	0	0	0	34,874	34,874	0	0	0
B2051106	EL CAJON	CA		07/12/2012		245,363	0	0	0	0	0	0	14,600	14,600	0	0	0
B3030106	EL CAJON	CA		05/02/2013		280,062	0	0	0	0	0	0	7,098	7,098	0	0	0
B3112703	EL CAJON	CA		01/21/2014		440,419	0	0	0	0	0	0	9,807	9,807	0	0	0
B3112704	EL CAJON	CA		02/06/2014		461,163	0	0	0	0	0	0	11,121	11,121	0	0	0
B5021708	EL CAJON	CA		05/04/2015		0	0	0	0	0	0	0	1,644,056	1,644,056	0	0	0
B5050502	EL CAJON	CA		07/17/2015		0	0	0	0	0	0	0	244,166	244,166	0	0	0
A3062308	EL CENTRO	CA		09/18/2003		156,989	0	0	0	0	0	0	37,697	37,697	0	0	0
A7042603	EL CENTRO	CA		06/11/2007		204,686	0	0	0	0	0	0	21,697	21,697	0	0	0
A7121801	EL CERRITO	CA		04/28/2008		1,380,258	0	0	0	0	0	0	41,804	41,804	0	0	0
A3010307	EL MONTE	CA		03/11/2003		231,132	0	0	0	0	0	0	21,508	21,508	0	0	0
B1031705	EL MONTE	CA		04/29/2011		2,789,336	0	0	0	0	0	0	67,127	67,127	0	0	0
B2020103	EL MONTE	CA		03/22/2012		356,312	0	0	0	0	0	0	165,549	165,549	0	0	0
A7013101	EL SEGUNDO	CA		04/12/2007		493,700	0	0	0	0	0	0	16,194	16,194	0	0	0
B2041001	EL SEGUNDO	CA		06/27/2012		521,062	0	0	0	0	0	0	12,785	12,785	0	0	0
B2111904	EL SEGUNDO	CA		02/14/2013		554,928	0	0	0	0	0	0	19,350	19,350	0	0	0
B4012405	EL SEGUNDO	CA		04/10/2014		626,348	0	0	0	0	0	0	19,869	19,869	0	0	0
A2112102	EL SOBRANTE	CA		02/14/2003		1,898,221	0	0	0	0	0	0	47,075	47,075	0	0	0
A2092003	ELK GROVE	CA		12/31/2006		423,000	0	0	0	0	0	0	40,947	40,947	0	0	0
A4040215	ELK GROVE	CA		12/31/2006		497,181	0	0	0	0	0	0	22,033	22,033	0	0	0
A4081806	ELK GROVE	CA		06/29/2005		1,047,362	0	0	0	0	0	0	40,604	40,604	0	0	0
A4090706	ELK GROVE	CA		11/23/2004		1,924,168	0	0	0	0	0	0	89,271	89,271	0	0	0
A7050702	ELK GROVE	CA		07/27/2007		606,368	0	0	0	0	0	0	19,185	19,185	0	0	0
B0061006	ELK GROVE	CA		08/20/2010		914,980	0	0	0	0	0	0	21,929	21,929	0	0	0
B3112701	ELK GROVE	CA		01/31/2014		2,411,732	0	0	0	0	0	0	54,605	54,605	0	0	0
A4091005	EMERYVILLE	CA		12/07/2004		241,121	0	0	0	0	0	0	41,872	41,872	0	0	0
A2041002	ENCINITAS	CA		06/26/2002		131,308	0	0	0	0	0	0	47,710	47,710	0	0	0
A8061002	ENCINITAS	CA		09/26/2008		978,946	0	0	0	0	0	0	16,847	16,847	0	0	0
A8080801	ENCINITAS	CA		10/03/2008		1,370,574	0	0	0	0	0	0	24,295	24,295	0	0	0
A2091603	ESCONDIDO	CA		11/22/2002		297,119	0	0	0	0	0	0	92,708	92,708	0	0	0
A4090201	ESCONDIDO	CA		11/30/2004		1,417,349	0	0	0	0	0	0	68,379	68,379	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A5011201	ESCONDIDO	CA		03/21/2005		9,090	0	0	0	0	0	0	1,504	1,504	0	0	0
A6121303	ESCONDIDO	CA		03/08/2007		469,334	0	0	0	0	0	0	15,519	15,519	0	0	0
A8030605	ESCONDIDO	CA		06/09/2008		754,492	0	0	0	0	0	0	14,488	14,488	0	0	0
A8032506	ESCONDIDO	CA		06/25/2008		146,896	0	0	0	0	0	0	4,325	4,325	0	0	0
A9040805	ESCONDIDO	CA		05/28/2009		303,223	0	0	0	0	0	0	7,456	7,456	0	0	0
B2071205	ESCONDIDO	CA		09/04/2012		653,846	0	0	0	0	0	0	16,263	16,263	0	0	0
B5042804	ESCONDIDO	CA		08/27/2015		0	0	0	0	0	0	0	322,629	322,629	0	0	0
B5081901	ESCONDIDO	CA		11/02/2015		0	0	0	0	0	0	0	292,400	292,400	0	0	0
A4101801	EUREKA	CA		04/28/2005		366,846	0	0	0	0	0	0	15,093	15,093	0	0	0
B3120501	EXETER	CA		04/01/2014		1,303,133	0	0	0	0	0	0	40,783	40,783	0	0	0
A6112904	FAIR OAKS	CA		02/15/2007		776,644	0	0	0	0	0	0	25,871	25,871	0	0	0
B0062201	FAIR OAKS	CA		08/24/2010		1,017,846	0	0	0	0	0	0	39,220	39,220	0	0	0
A3070902	FAIRFIELD	CA		10/07/2003		221,637	0	0	0	0	0	0	20,677	20,677	0	0	0
B5052804	FAIRFIELD	CA		08/17/2015		0	0	0	0	0	0	0	849,753	849,753	0	0	0
A5052301	FOLSOM	CA		07/20/2005		2,037,693	0	0	0	0	0	0	47,499	47,499	0	0	0
A6100901	FOLSOM	CA		12/27/2006		922,916	0	0	0	0	0	0	32,370	32,370	0	0	0
A2042603	FONTANA	CA		08/15/2002		713,606	0	0	0	0	0	0	41,405	41,405	0	0	0
A30318073	FONTANA	CA		02/27/2006		544,612	0	0	0	0	0	0	34,483	34,483	0	0	0
A5060307	FONTANA	CA		08/25/2005		1,456,350	0	0	0	0	0	0	62,930	62,930	0	0	0
A5120203	FONTANA	CA		02/16/2006		198,359	0	0	0	0	0	0	12,567	12,567	0	0	0
A6122104	FONTANA	CA		02/26/2007		889,306	0	0	0	0	0	0	51,123	51,123	0	0	0
B1042602	FONTANA	CA		07/28/2011		2,527,546	0	0	0	0	0	0	60,537	60,537	0	0	0
B1081802	FONTANA	CA		10/20/2011		713,428	0	0	0	0	0	0	50,464	50,464	0	0	0
B2021404	FONTANA	CA		03/30/2012		2,781,854	0	0	0	0	0	0	69,511	69,511	0	0	0
B2091404	FONTANA	CA		12/13/2012		542,376	0	0	0	0	0	0	56,121	56,121	0	0	0
B3010805	FONTANA	CA		03/01/2013		1,166,165	0	0	0	0	0	0	28,927	28,927	0	0	0
B3011003	FONTANA	CA		03/11/2013		1,595,230	0	0	0	0	0	0	55,929	55,929	0	0	0
B3020602	FONTANA	CA		04/02/2013		391,245	0	0	0	0	0	0	9,338	9,338	0	0	0
B4100902	FONTANA	CA		12/12/2014		2,165,000	0	0	0	0	0	0	1,119,290	1,119,290	0	0	0
B5010503	FONTANA	CA		03/26/2015		0	0	0	0	0	0	0	2,307,757	2,307,757	0	0	0
B5010504	FONTANA	CA		03/26/2015		0	0	0	0	0	0	0	731,643	731,643	0	0	0
B5020605	FONTANA	CA		04/30/2015		0	0	0	0	0	0	0	852,889	852,889	0	0	0
B5080704	FONTANA	CA		10/26/2015		0	0	0	0	0	0	0	220,861	220,861	0	0	0
B5080705	FONTANA	CA		10/26/2015		0	0	0	0	0	0	0	1,727,908	1,727,908	0	0	0
B5080706	FONTANA	CA		10/26/2015		0	0	0	0	0	0	0	324,795	324,795	0	0	0
99072904	FOOTHILL RANCH	CA		11/04/1999		307,049	0	0	0	0	0	0	52,980	52,980	0	0	0
A5021709	FORTUNA	CA		05/05/2005		114,081	0	0	0	0	0	0	18,120	18,120	0	0	0
A4041903	FOSTER CITY	CA		07/15/2004		758,870	0	0	0	0	0	0	32,660	32,660	0	0	0
A4041903-2	FOSTER CITY	CA		01/10/2013		462,787	0	0	0	0	0	0	21,779	21,779	0	0	0
A40419033	FOSTER CITY	CA		01/04/2011		547,737	0	0	0	0	0	0	23,518	23,518	0	0	0
B0030904	FOSTER CITY	CA		05/10/2010		821,485	0	0	0	0	0	0	23,929	23,929	0	0	0
B2061503	FOSTER CITY	CA		08/31/2012		898,425	0	0	0	0	0	0	16,003	16,003	0	0	0
B2091003	FOSTER CITY	CA		11/21/2012		1,030,789	0	0	0	0	0	0	25,338	25,338	0	0	0
A3041801	FOUNTAIN VALLEY	CA		06/02/2003		494,206	0	0	0	0	0	0	127,055	127,055	0	0	0
A5071403	FOUNTAIN VALLEY	CA		12/31/2006		327,614	0	0	0	0	0	0	48,197	48,197	0	0	0
A8031009	FOUNTAIN VALLEY	CA		06/13/2008		213,928	0	0	0	0	0	0	3,968	3,968	0	0	0
B4101004	FOUNTAIN VALLEY	CA		11/24/2014		940,430	0	0	0	0	0	0	43,633	43,633	0	0	0
A8090502	FREMONT	CA		11/18/2008		850,846	0	0	0	0	0	0	71,944	71,944	0	0	0
B0032608	FREMONT	CA		07/15/2010		1,541,533	0	0	0	0	0	0	41,904	41,904	0	0	0
B2050201	FREMONT	CA		07/20/2012		253,716	0	0	0	0	0	0	6,493	6,493	0	0	0
B3112504	FREMONT	CA		03/05/2014		409,743	0	0	0	0	0	0	12,912	12,912	0	0	0
A2112902	FRESNO	CA		02/27/2003		234,997	0	0	0	0	0	0	22,039	22,039	0	0	0
A3021206	FRESNO	CA		12/31/2006		140,293	0	0	0	0	0	0	13,757	13,757	0	0	0
A3032002	FRESNO	CA		05/22/2003		340,278	0	0	0	0	0	0	89,082	89,082	0	0	0
A3062606	FRESNO	CA		09/17/2003		141,061	0	0	0	0	0	0	33,960	33,960	0	0	0
A5072206	FRESNO	CA		12/31/2006		129,513	0	0	0	0	0	0	30,492	30,492	0	0	0
A5092605	FRESNO	CA		12/31/2006		212,584	0	0	0	0	0	0	11,130	11,130	0	0	0
A5110404	FRESNO	CA		12/31/2006		560,192	0	0	0	0	0	0	21,188	21,188	0	0	0
A6041001	FRESNO	CA		12/31/2006		584,476	0	0	0	0	0	0	20,518	20,518	0	0	0
A6042103	FRESNO	CA		12/31/2006		142,691	0	0	0	0	0	0	17,829	17,829	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6121104	FRESNO	CA		02/26/2007		594,063	0	0	0	0	0	0	20,033	20,033	0	0	0
A7051809	FRESNO	CA		10/31/2007		667,337	0	0	0	0	0	0	20,499	20,499	0	0	0
A7080302	FRESNO	CA		10/22/2007		394,175	0	0	0	0	0	0	13,959	13,959	0	0	0
A7080904	FRESNO	CA		10/22/2007		451,594	0	0	0	0	0	0	15,994	15,994	0	0	0
A7100503	FRESNO	CA		12/20/2007		460,872	0	0	0	0	0	0	9,064	9,064	0	0	0
A7100504	FRESNO	CA		12/12/2007		313,347	0	0	0	0	0	0	9,414	9,414	0	0	0
A7121401	FRESNO	CA		02/08/2008		278,410	0	0	0	0	0	0	9,008	9,008	0	0	0
A8040201	FRESNO	CA		06/05/2008		101,666	0	0	0	0	0	0	26,836	26,836	0	0	0
A8042801	FRESNO	CA		07/01/2008		446,127	0	0	0	0	0	0	12,704	12,704	0	0	0
A8082801	FRESNO	CA		11/21/2008		4,719,652	0	0	0	0	0	0	149,925	149,925	0	0	0
A8082802	FRESNO	CA		09/30/2008		619,579	0	0	0	0	0	0	11,863	11,863	0	0	0
A8121001	FRESNO	CA		03/05/2009		563,469	0	0	0	0	0	0	17,323	17,323	0	0	0
B0042104	FRESNO	CA		06/25/2010		226,645	0	0	0	0	0	0	6,239	6,239	0	0	0
B0051007	FRESNO	CA		08/02/2010		736,354	0	0	0	0	0	0	51,823	51,823	0	0	0
B0052802	FRESNO	CA		07/09/2010		738,900	0	0	0	0	0	0	17,828	17,828	0	0	0
B2091106	FRESNO	CA		12/05/2012		254,497	0	0	0	0	0	0	14,023	14,023	0	0	0
B2110806	FRESNO	CA		01/30/2013		184,711	0	0	0	0	0	0	4,204	4,204	0	0	0
B4022404	FRESNO	CA		06/02/2014		1,864,205	0	0	0	0	0	0	39,585	39,585	0	0	0
B4120101	FRESNO	CA		02/03/2015		0	0	0	0	0	0	0	1,209,255	1,209,255	0	0	0
A2051306	FULLERTON	CA		08/27/2002		15,963	0	0	0	0	0	0	5,715	5,715	0	0	0
A9090403	FULLERTON	CA		10/30/2009		1,028,621	0	0	0	0	0	0	23,616	23,616	0	0	0
B2103105	FULLERTON	CA		01/31/2013		632,189	0	0	0	0	0	0	29,167	29,167	0	0	0
B4100901	GALT	CA		12/05/2014		3,350,000	0	0	0	0	0	0	1,730,747	1,730,747	0	0	0
A2050202	GARDEN GROVE	CA		09/18/2002		67,143	0	0	0	0	0	0	5,548	5,548	0	0	0
A4032402	GARDEN GROVE	CA		11/18/2004		437,709	0	0	0	0	0	0	20,467	20,467	0	0	0
A4040201	GARDEN GROVE	CA		06/30/2004		1,886,463	0	0	0	0	0	0	96,355	96,355	0	0	0
A7020204	GARDEN GROVE	CA		04/16/2007		341,940	0	0	0	0	0	0	6,995	6,995	0	0	0
A8122301	GARDEN GROVE	CA		03/10/2009		183,868	0	0	0	0	0	0	6,109	6,109	0	0	0
B1063002	GARDEN GROVE	CA		09/07/2011		2,449,934	0	0	0	0	0	0	58,805	58,805	0	0	0
B2022401	GARDEN GROVE	CA		05/10/2012		672,235	0	0	0	0	0	0	25,257	25,257	0	0	0
B2022707	GARDEN GROVE	CA		05/07/2012		344,754	0	0	0	0	0	0	12,358	12,358	0	0	0
A2012401	GARDENA	CA		05/01/2002		384,343	0	0	0	0	0	0	150,367	150,367	0	0	0
A2111201	GARDENA	CA		01/28/2003		169,532	0	0	0	0	0	0	9,582	9,582	0	0	0
A6101001	GARDENA	CA		12/06/2006		232,104	0	0	0	0	0	0	7,951	7,951	0	0	0
A6121306	GARDENA	CA		02/15/2007		405,384	0	0	0	0	0	0	13,349	13,349	0	0	0
A8091801	GARDENA	CA		11/12/2008		1,136,789	0	0	0	0	0	0	30,535	30,535	0	0	0
B3121201	GARDENA	CA		02/28/2014		418,201	0	0	0	0	0	0	9,578	9,578	0	0	0
B5042902	GARDENA	CA		07/22/2015		0	0	0	0	0	0	0	243,950	243,950	0	0	0
B5042904	GARDENA	CA		07/22/2015		0	0	0	0	0	0	0	687,964	687,964	0	0	0
A4062503	GLEN AVON	CA		10/14/2004		600,427	0	0	0	0	0	0	107,434	107,434	0	0	0
A3120305	GLENDALE	CA		02/20/2004		2,713,831	0	0	0	0	0	0	184,396	184,396	0	0	0
A3121703	GLENDALE	CA		02/12/2004		722,905	0	0	0	0	0	0	36,371	36,371	0	0	0
A7091703	GLENDALE	CA		11/19/2007		553,338	0	0	0	0	0	0	10,770	10,770	0	0	0
A8031401	GLENDALE	CA		06/11/2008		135,576	0	0	0	0	0	0	3,997	3,997	0	0	0
A8121601	GLENDALE	CA		01/14/2009		870,205	0	0	0	0	0	0	28,909	28,909	0	0	0
A8121602	GLENDALE	CA		01/14/2009		401,638	0	0	0	0	0	0	13,342	13,342	0	0	0
B2082104	GLENDALE	CA		11/01/2012		1,102,641	0	0	0	0	0	0	27,997	27,997	0	0	0
B3053106	GLENDALE	CA		08/26/2013		999,581	0	0	0	0	0	0	23,693	23,693	0	0	0
A4010505	GLENDORA	CA		03/25/2004		1,061,249	0	0	0	0	0	0	71,415	71,415	0	0	0
A4010505-1	GLENDORA	CA		05/29/2015		0	0	0	0	0	0	0	6,099	6,099	0	0	0
A7042703	GLENDORA	CA		07/12/2007		257,278	0	0	0	0	0	0	8,246	8,246	0	0	0
A7051502	GLENDORA	CA		07/13/2007		639,491	0	0	0	0	0	0	23,135	23,135	0	0	0
A9030301	GLENDORA	CA		04/30/2009		945,122	0	0	0	0	0	0	24,770	24,770	0	0	0
A9030301-1	GLENDORA	CA		05/21/2015		0	0	0	0	0	0	0	167,839	167,839	0	0	0
B5012901	GLENDORA	CA		04/30/2015		0	0	0	0	0	0	0	520,398	520,398	0	0	0
B5012902	GLENDORA	CA		04/30/2015		0	0	0	0	0	0	0	348,762	348,762	0	0	0
B5012903	GLENDORA	CA		04/30/2015		0	0	0	0	0	0	0	425,779	425,779	0	0	0
A8060904	GOLETA	CA		08/21/2008		183,153	0	0	0	0	0	0	15,734	15,734	0	0	0
A4042408	GRANADA HILLS	CA		12/31/2006		381,674	0	0	0	0	0	0	15,785	15,785	0	0	0
A4042408-1	GRANADA HILLS	CA		04/30/2014		75,483	0	0	0	0	0	0	1,802	1,802	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B5040602	GRANADA HILLS	CA		06/23/2015		0	0	0	0	0	0	0	791,990	791,990	0	0	0
B0080603	GRANITE BAY	CA		10/07/2010		552,773	0	0	0	0	0	0	13,904	13,904	0	0	0
A5012506	GRASS VALLEY	CA		04/01/2005		1,128,048	0	0	0	0	0	0	79,365	79,365	0	0	0
B2051003	GRASS VALLEY	CA		07/23/2012		573,228	0	0	0	0	0	0	33,013	33,013	0	0	0
B4081505	GRASS VALLEY	CA		12/08/2014		1,550,000	0	0	0	0	0	0	800,794	800,794	0	0	0
A2111901	GROVER BEACH	CA		02/19/2003		177,910	0	0	0	0	0	0	13,724	13,724	0	0	0
A5071201	GROVER BEACH	CA		12/31/2006		278,469	0	0	0	0	0	0	40,838	40,838	0	0	0
A4121604	HANFORD	CA		02/16/2005		787,874	0	0	0	0	0	0	31,935	31,935	0	0	0
A8030604	HANFORD	CA		05/22/2008		348,846	0	0	0	0	0	0	7,965	7,965	0	0	0
B5030501	HANFORD	CA		06/01/2015		0	0	0	0	0	0	0	1,025,580	1,025,580	0	0	0
B4120905	HAWAIIAN GARDENS	CA		03/16/2015		0	0	0	0	0	0	0	589,398	589,398	0	0	0
A3010301	HAWTHORNE	CA		03/27/2003		692,734	0	0	0	0	0	0	34,386	34,386	0	0	0
B0030301	HAWTHORNE	CA		05/14/2010		507,333	0	0	0	0	0	0	33,493	33,493	0	0	0
B0072006	HAWTHORNE	CA		08/19/2010		5,743,230	0	0	0	0	0	0	131,472	131,472	0	0	0
B3073003	HAWTHORNE	CA		10/23/2013		556,862	0	0	0	0	0	0	11,772	11,772	0	0	0
B5072802	HAWTHORNE	CA		10/13/2015		0	0	0	0	0	0	0	389,795	389,795	0	0	0
A7101203	HAYWARD	CA		12/19/2007		963,707	0	0	0	0	0	0	18,948	18,948	0	0	0
B3042604	HAYWARD	CA		07/09/2013		2,271,567	0	0	0	0	0	0	49,772	49,772	0	0	0
B4040802	HAYWARD	CA		06/02/2014		362,311	0	0	0	0	0	0	7,830	7,830	0	0	0
B5020501	HAYWARD	CA		02/26/2015		0	0	0	0	0	0	0	821,063	821,063	0	0	0
B5020509	HAYWARD	CA		03/19/2015		0	0	0	0	0	0	0	1,463,705	1,463,705	0	0	0
B5062601	HAYWARD	CA		10/08/2015		0	0	0	0	0	0	0	1,130,345	1,130,345	0	0	0
A4021803	HEMET	CA		03/29/2004		1,011,672	0	0	0	0	0	0	216,780	216,780	0	0	0
A4102302	HEMET	CA		12/31/2006		288,128	0	0	0	0	0	0	12,024	12,024	0	0	0
A4110903	HEMET	CA		02/22/2005		230,894	0	0	0	0	0	0	38,703	38,703	0	0	0
A7101601	HESPERIA	CA		12/06/2007		219,382	0	0	0	0	0	0	6,602	6,602	0	0	0
B2011302	HESPERIA	CA		03/12/2012		977,401	0	0	0	0	0	0	24,426	24,426	0	0	0
B2103109	HESPERIA	CA		01/17/2013		1,530,342	0	0	0	0	0	0	35,969	35,969	0	0	0
B0081104	HIGHLAND	CA		11/30/2010		2,324,938	0	0	0	0	0	0	53,676	53,676	0	0	0
B0060101	HIGHLAND PARK	CA		07/27/2010		819,542	0	0	0	0	0	0	26,906	26,906	0	0	0
B5041603	HOLLISTER	CA		07/15/2015		0	0	0	0	0	0	0	475,927	475,927	0	0	0
B5041604	HOLLISTER	CA		07/27/2015		0	0	0	0	0	0	0	475,927	475,927	0	0	0
B0030803	HOLLYWOOD	CA		05/04/2010		1,107,736	0	0	0	0	0	0	26,719	26,719	0	0	0
A1111502	HUNTINGTON BEACH	CA		01/31/2002		205,997	0	0	0	0	0	0	24,529	24,529	0	0	0
A1111503	HUNTINGTON BEACH	CA		01/31/2002		129,174	0	0	0	0	0	0	15,254	15,254	0	0	0
A2091803	HUNTINGTON BEACH	CA		11/21/2002		250,292	0	0	0	0	0	0	24,323	24,323	0	0	0
A3030405	HUNTINGTON BEACH	CA		05/28/2003		1,227,835	0	0	0	0	0	0	96,047	96,047	0	0	0
A4102303	HUNTINGTON BEACH	CA		01/31/2005		495,791	0	0	0	0	0	0	20,687	20,687	0	0	0
A4102303-1	HUNTINGTON BEACH	CA		04/29/2014		59,197	0	0	0	0	0	0	1,424	1,424	0	0	0
A5061503	HUNTINGTON BEACH	CA		12/31/2006		188,566	0	0	0	0	0	0	12,748	12,748	0	0	0
A6092203	HUNTINGTON BEACH	CA		12/12/2006		1,104,727	0	0	0	0	0	0	67,274	67,274	0	0	0
A6111403	HUNTINGTON BEACH	CA		01/29/2007		380,439	0	0	0	0	0	0	21,571	21,571	0	0	0
A8021307	HUNTINGTON BEACH	CA		04/01/2008		97,124	0	0	0	0	0	0	9,108	9,108	0	0	0
B0062803	HUNTINGTON BEACH	CA		09/15/2010		1,106,669	0	0	0	0	0	0	26,325	26,325	0	0	0
B0110302	HUNTINGTON BEACH	CA		01/14/2011		237,852	0	0	0	0	0	0	5,250	5,250	0	0	0
B1101801	HUNTINGTON BEACH	CA		12/28/2011		3,599,500	0	0	0	0	0	0	88,820	88,820	0	0	0
B3122014	HUNTINGTON BEACH	CA		03/20/2014		1,498,193	0	0	0	0	0	0	32,381	32,381	0	0	0
B4090406	HUNTINGTON BEACH	CA		10/07/2014		835,794	0	0	0	0	0	0	14,792	14,792	0	0	0
B1060808	HUNTINGTON PARK	CA		09/01/2011		1,900,799	0	0	0	0	0	0	45,629	45,629	0	0	0
A3062707	IMPERIAL BEACH	CA		09/24/2003		179,531	0	0	0	0	0	0	43,122	43,122	0	0	0
B4042303	IMPERIAL BEACH	CA		06/05/2014		978,417	0	0	0	0	0	0	23,083	23,083	0	0	0
A6121401	INDIO	CA		02/01/2007		464,119	0	0	0	0	0	0	15,966	15,966	0	0	0
A8121701	INDIO	CA		02/13/2009		386,042	0	0	0	0	0	0	11,614	11,614	0	0	0
A9031902	INDIO	CA		05/21/2009		450,170	0	0	0	0	0	0	14,762	14,762	0	0	0
A9031903	INDIO	CA		05/21/2009		1,814,308	0	0	0	0	0	0	59,499	59,499	0	0	0
A9031904	INDIO	CA		05/21/2009		399,296	0	0	0	0	0	0	13,097	13,097	0	0	0
A9031906	INDIO	CA		05/21/2009		348,900	0	0	0	0	0	0	11,446	11,446	0	0	0
A9031907	INDIO	CA		05/21/2009		232,839	0	0	0	0	0	0	7,645	7,645	0	0	0
A9031908	INDIO	CA		05/21/2009		238,734	0	0	0	0	0	0	7,834	7,834	0	0	0
A9031909	INDIO	CA		05/21/2009		265,814	0	0	0	0	0	0	8,720	8,720	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B1022407	INDIO	CA		05/09/2011		2,091,942	0	0	0	0	0	0	49,233	49,233	0	0	0
B2070501	INDIO	CA		09/06/2012		705,981	0	0	0	0	0	0	19,020	19,020	0	0	0
B2070501-1	INDIO	CA		09/30/2014		203,109	0	0	0	0	0	0	5,476	5,476	0	0	0
B3011401	INDIO	CA		04/26/2013		503,682	0	0	0	0	0	0	17,986	17,986	0	0	0
A4032612	INGLEWOOD	CA		06/22/2004		621,229	0	0	0	0	0	0	52,456	52,456	0	0	0
B1081704	INGLEWOOD	CA		10/19/2011		674,833	0	0	0	0	0	0	16,863	16,863	0	0	0
B2042601	INGLEWOOD	CA		06/26/2012		62,205	0	0	0	0	0	0	2,404	2,404	0	0	0
B3010702	INGLEWOOD	CA		03/26/2013		901,240	0	0	0	0	0	0	16,111	16,111	0	0	0
B4041504	INGLEWOOD	CA		07/14/2014		1,621,568	0	0	0	0	0	0	65,407	65,407	0	0	0
B4091601	INGLEWOOD	CA		12/03/2014		525,000	0	0	0	0	0	0	273,448	273,448	0	0	0
A1022602	IRVINE	CA		06/20/2001		248,159	0	0	0	0	0	0	153,464	153,464	0	0	0
A3011403	IRVINE	CA		04/21/2003		497,331	0	0	0	0	0	0	28,110	28,110	0	0	0
A5092302	IRVINE	CA		12/31/2006		484,068	0	0	0	0	0	0	18,864	18,864	0	0	0
A7122102	IRVINE	CA		03/05/2008		235,177	0	0	0	0	0	0	4,693	4,693	0	0	0
B0052801	IRVINE	CA		07/22/2010		932,291	0	0	0	0	0	0	26,183	26,183	0	0	0
B1011701	IRVINE	CA		03/10/2011		1,676,734	0	0	0	0	0	0	38,803	38,803	0	0	0
B3062505	IRVINE	CA		09/04/2013		905,803	0	0	0	0	0	0	47,043	47,043	0	0	0
B4110501	IRVINE	CA		01/22/2015		0	0	0	0	0	0	0	2,179,780	2,179,780	0	0	0
B5050703	IRVINE	CA		07/21/2015		0	0	0	0	0	0	0	952,141	952,141	0	0	0
A6030708	IRWINDALE	CA		12/31/2006		372,202	0	0	0	0	0	0	23,018	23,018	0	0	0
B0072705	IRWINDALE	CA		09/01/2010		743,147	0	0	0	0	0	0	27,489	27,489	0	0	0
B4120910	IVANHOE	CA		01/28/2015		0	0	0	0	0	0	0	322,744	322,744	0	0	0
A8031011	KING CITY	CA		06/04/2008		81,347	0	0	0	0	0	0	21,057	21,057	0	0	0
B5021802	LA CANADA-FLINTRIDGE	CA		05/15/2015		0	0	0	0	0	0	0	130,507	130,507	0	0	0
B3052402	LA HABRA	CA		08/15/2013		2,267,831	0	0	0	0	0	0	54,666	54,666	0	0	0
A3071101	LA MESA	CA		09/23/2003		1,173,186	0	0	0	0	0	0	110,679	110,679	0	0	0
B3021503	LA MESA	CA		04/09/2013		716,752	0	0	0	0	0	0	15,463	15,463	0	0	0
B5052201	LA MESA	CA		08/12/2015		0	0	0	0	0	0	0	165,779	165,779	0	0	0
B5052202	LA MESA	CA		08/12/2015		0	0	0	0	0	0	0	773,762	773,762	0	0	0
A6092901	LA MIRADA	CA		11/10/2006		601,445	0	0	0	0	0	0	20,525	20,525	0	0	0
B2080605	LA PALMA	CA		10/25/2012		486,957	0	0	0	0	0	0	18,099	18,099	0	0	0
A1111501	LA PUENTE	CA		02/13/2002		588,021	0	0	0	0	0	0	64,427	64,427	0	0	0
A4120205	LA PUENTE	CA		02/28/2005		542,951	0	0	0	0	0	0	38,797	38,797	0	0	0
B3051304	LA VERNE	CA		11/04/2013		1,272,198	0	0	0	0	0	0	29,639	29,639	0	0	0
A3010201	LADERA RANCH	CA		04/29/2003		130,342	0	0	0	0	0	0	35,215	35,215	0	0	0
B2051405	LAFAYETTE	CA		07/23/2012		219,152	0	0	0	0	0	0	8,024	8,024	0	0	0
B2051407	LAFAYETTE	CA		07/23/2012		1,032,731	0	0	0	0	0	0	37,810	37,810	0	0	0
A3072101	LAGUNA BEACH	CA		10/08/2003		375,082	0	0	0	0	0	0	31,586	31,586	0	0	0
B2030204	LAGUNA BEACH	CA		04/30/2012		6,332,889	0	0	0	0	0	0	140,528	140,528	0	0	0
B3052804	LAGUNA BEACH	CA		08/05/2013		779,559	0	0	0	0	0	0	18,798	18,798	0	0	0
A9031203	LAGUNA HILLS	CA		06/03/2009		306,935	0	0	0	0	0	0	12,688	12,688	0	0	0
B2061202	LAGUNA NIGUEL	CA		10/05/2012		547,025	0	0	0	0	0	0	31,962	31,962	0	0	0
B5081203	LAGUNA WOODS	CA		10/20/2015		0	0	0	0	0	0	0	1,250,616	1,250,616	0	0	0
B4032403	LAKE ELSINORE	CA		09/29/2014		979,367	0	0	0	0	0	0	21,178	21,178	0	0	0
B4041105	LAKE ELSINORE	CA		07/07/2014		568,050	0	0	0	0	0	0	18,394	18,394	0	0	0
A1112902	LAKE FOREST	CA		03/19/2002		944,807	0	0	0	0	0	0	57,371	57,371	0	0	0
A2042602	LAKE FOREST	CA		06/20/2002		491,667	0	0	0	0	0	0	54,695	54,695	0	0	0
A4010602	LAKE FOREST	CA		04/06/2004		816,562	0	0	0	0	0	0	69,659	69,659	0	0	0
A4100102	LAKE FOREST	CA		12/13/2004		1,076,691	0	0	0	0	0	0	189,278	189,278	0	0	0
A6081102	LAKE FOREST	CA		10/30/2006		1,257,170	0	0	0	0	0	0	41,733	41,733	0	0	0
A8053002	LAKE FOREST	CA		08/12/2008		271,736	0	0	0	0	0	0	9,212	9,212	0	0	0
A9022701	LAKE FOREST	CA		06/05/2009		1,514,327	0	0	0	0	0	0	119,603	119,603	0	0	0
B4101005	LAKE FOREST	CA		11/24/2014		1,281,860	0	0	0	0	0	0	59,470	59,470	0	0	0
A7032901	LAKESIDE	CA		06/04/2007		517,100	0	0	0	0	0	0	27,701	27,701	0	0	0
A2121904	LAKEWOOD	CA		02/26/2003		630,669	0	0	0	0	0	0	59,152	59,152	0	0	0
A6121407	LANCASTER	CA		03/08/2007		318,635	0	0	0	0	0	0	35,983	35,983	0	0	0
A6121408	LANCASTER	CA		03/09/2007		288,319	0	0	0	0	0	0	32,551	32,551	0	0	0
A7052302	LANCASTER	CA		08/29/2007		323,852	0	0	0	0	0	0	33,246	33,246	0	0	0
A8041805	LANCASTER	CA		07/14/2008		302,699	0	0	0	0	0	0	8,734	8,734	0	0	0
A8051401	LANCASTER	CA		07/31/2008		487,287	0	0	0	0	0	0	9,037	9,037	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B0040503	LANCASTER	CA		05/20/2010		174,317	0	0	0	0	0	0	7,525	7,525	0	0	0
B2103108	LANCASTER	CA		01/29/2013		407,562	0	0	0	0	0	0	14,313	14,313	0	0	0
B3061101	LANCASTER	CA		09/04/2013		1,530,102	0	0	0	0	0	0	35,458	35,458	0	0	0
B3050901	LEMON GROVE	CA		07/15/2013		1,358,722	0	0	0	0	0	0	32,938	32,938	0	0	0
B5021707	LEMON GROVE	CA		05/04/2015		0	0	0	0	0	0	0	1,467,276	1,467,276	0	0	0
A7031602	LEMOORE	CA		06/04/2007		214,455	0	0	0	0	0	0	7,010	7,010	0	0	0
B2102306	LINCOLN	CA		12/21/2012		272,532	0	0	0	0	0	0	6,881	6,881	0	0	0
A1110702	LIVERMORE	CA		01/07/2002		1,081,789	0	0	0	0	0	0	64,663	64,663	0	0	0
B2030703	LIVERMORE	CA		06/14/2012		531,519	0	0	0	0	0	0	13,250	13,250	0	0	0
B2040501	LIVERMORE	CA		05/31/2012		2,137,482	0	0	0	0	0	0	184,520	184,520	0	0	0
A3111301	LOMPOC	CA		04/15/2004		1,374,410	0	0	0	0	0	0	81,541	81,541	0	0	0
A31113013	LOMPOC	CA		04/27/2006		1,063,178	0	0	0	0	0	0	52,284	52,284	0	0	0
B2082103	LOMPOC	CA		10/26/2012		1,144,140	0	0	0	0	0	0	29,213	29,213	0	0	0
B4013103	LOMPOC	CA		04/24/2014		1,090,110	0	0	0	0	0	0	25,119	25,119	0	0	0
A0121301	LONG BEACH	CA		07/09/2001		112,714	0	0	0	0	0	0	13,469	13,469	0	0	0
A2091102	LONG BEACH	CA		12/05/2002		307,735	0	0	0	0	0	0	92,810	92,810	0	0	0
A2100214	LONG BEACH	CA		12/19/2002		926,222	0	0	0	0	0	0	90,075	90,075	0	0	0
A2100215	LONG BEACH	CA		12/19/2002		182,344	0	0	0	0	0	0	55,317	55,317	0	0	0
A3020302	LONG BEACH	CA		04/24/2003		202,413	0	0	0	0	0	0	54,799	54,799	0	0	0
A4042410	LONG BEACH	CA		07/01/2004		273,865	0	0	0	0	0	0	11,334	11,334	0	0	0
A4042410-1	LONG BEACH	CA		04/30/2014		45,289	0	0	0	0	0	0	1,083	1,083	0	0	0
A4042422	LONG BEACH	CA		07/01/2004		424,024	0	0	0	0	0	0	17,539	17,539	0	0	0
A4042422-1	LONG BEACH	CA		04/30/2014		105,677	0	0	0	0	0	0	2,522	2,522	0	0	0
A5042902	LONG BEACH	CA		07/19/2005		1,515,984	0	0	0	0	0	0	62,753	62,753	0	0	0
A5101803	LONG BEACH	CA		12/31/2006		108,478	0	0	0	0	0	0	10,577	10,577	0	0	0
A6042402	LONG BEACH	CA		12/31/2006		226,909	0	0	0	0	0	0	13,481	13,481	0	0	0
A6053106	LONG BEACH	CA		08/10/2006		787,884	0	0	0	0	0	0	95,756	95,756	0	0	0
A7022702	LONG BEACH	CA		05/23/2007		778,192	0	0	0	0	0	0	84,727	84,727	0	0	0
A7073005	LONG BEACH	CA		10/29/2007		173,719	0	0	0	0	0	0	5,304	5,304	0	0	0
A8021907	LONG BEACH	CA		05/05/2008		275,596	0	0	0	0	0	0	19,434	19,434	0	0	0
B1012102	LONG BEACH	CA		04/29/2011		1,203,547	0	0	0	0	0	0	28,519	28,519	0	0	0
B1101903	LONG BEACH	CA		12/14/2011		681,860	0	0	0	0	0	0	15,302	15,302	0	0	0
B2051702	LONG BEACH	CA		07/23/2012		1,087,276	0	0	0	0	0	0	19,869	19,869	0	0	0
B2102303	LONG BEACH	CA		12/21/2012		402,613	0	0	0	0	0	0	14,414	14,414	0	0	0
B2102605	LONG BEACH	CA		01/11/2013		36,678	0	0	0	0	0	0	3,767	3,767	0	0	0
B3012503	LONG BEACH	CA		04/01/2013		372,379	0	0	0	0	0	0	9,036	9,036	0	0	0
B4022601	LONG BEACH	CA		03/27/2014		144,192	0	0	0	0	0	0	3,287	3,287	0	0	0
B5031304	LONG BEACH	CA		06/19/2015		0	0	0	0	0	0	0	466,040	466,040	0	0	0
A2041101	LOS ALAMITOS	CA		06/03/2002		332,090	0	0	0	0	0	0	24,235	24,235	0	0	0
A2051602	LOS ANGELES	CA		08/06/2002		150,784	0	0	0	0	0	0	52,934	52,934	0	0	0
A2051702	LOS ANGELES	CA		08/01/2002		396,397	0	0	0	0	0	0	43,720	43,720	0	0	0
A2082801	LOS ANGELES	CA		12/02/2002		318,938	0	0	0	0	0	0	30,849	30,849	0	0	0
A3011401	LOS ANGELES	CA		04/10/2003		507,631	0	0	0	0	0	0	28,924	28,924	0	0	0
A3012402	LOS ANGELES	CA		05/15/2003		22,106	0	0	0	0	0	0	5,990	5,990	0	0	0
A3031908	LOS ANGELES	CA		08/01/2003		769,010	0	0	0	0	0	0	68,343	68,343	0	0	0
A3092402	LOS ANGELES	CA		01/15/2004		497,422	0	0	0	0	0	0	43,404	43,404	0	0	0
A3092601	LOS ANGELES	CA		11/24/2003		480,113	0	0	0	0	0	0	108,413	108,413	0	0	0
A3100801	LOS ANGELES	CA		12/22/2003		966,050	0	0	0	0	0	0	43,804	43,804	0	0	0
A3112502	LOS ANGELES	CA		12/31/2006		335,029	0	0	0	0	0	0	29,225	29,225	0	0	0
A31201023	LOS ANGELES	CA		02/15/2007		292,032	0	0	0	0	0	0	9,732	9,732	0	0	0
A3121902	LOS ANGELES	CA		02/23/2004		754,304	0	0	0	0	0	0	165,796	165,796	0	0	0
A4042412	LOS ANGELES	CA		07/01/2004		706,769	0	0	0	0	0	0	29,243	29,243	0	0	0
A4042416	LOS ANGELES	CA		07/01/2004		614,275	0	0	0	0	0	0	25,409	25,409	0	0	0
A4042416-1	LOS ANGELES	CA		04/30/2014		118,401	0	0	0	0	0	0	2,835	2,835	0	0	0
A4120104	LOS ANGELES	CA		01/27/2005		1,926,554	0	0	0	0	0	0	106,993	106,993	0	0	0
A5022803	LOS ANGELES	CA		05/23/2005		264,258	0	0	0	0	0	0	41,952	41,952	0	0	0
A5050605	LOS ANGELES	CA		07/19/2005		344,968	0	0	0	0	0	0	52,868	52,868	0	0	0
A5051101	LOS ANGELES	CA		07/22/2005		363,008	0	0	0	0	0	0	55,826	55,826	0	0	0
A5102004	LOS ANGELES	CA		01/23/2006		421,302	0	0	0	0	0	0	58,620	58,620	0	0	0
A5111007	LOS ANGELES	CA		01/07/2008		1,195,801	0	0	0	0	0	0	122,146	122,146	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A5120204	LOS ANGELES	CA		03/27/2006		217,534	0	0	0	0	0	0	13,633	13,633	0	0	0
A5121201	LOS ANGELES	CA		12/31/2006		431,843	0	0	0	0	0	0	27,456	27,456	0	0	0
A5121503	LOS ANGELES	CA		12/31/2006		331,354	0	0	0	0	0	0	43,728	43,728	0	0	0
A6022303	LOS ANGELES	CA		12/31/2006		316,932	0	0	0	0	0	0	41,615	41,615	0	0	0
A6032002	LOS ANGELES	CA		12/31/2006		494,566	0	0	0	0	0	0	10,130	10,130	0	0	0
A6042504	LOS ANGELES	CA		07/13/2006		3,727,644	0	0	0	0	0	0	125,360	125,360	0	0	0
A6060104	LOS ANGELES	CA		12/31/2006		283,429	0	0	0	0	0	0	9,759	9,759	0	0	0
A6061904	LOS ANGELES	CA		08/28/2006		351,793	0	0	0	0	0	0	12,017	12,017	0	0	0
A6090601	LOS ANGELES	CA		12/12/2006		594,255	0	0	0	0	0	0	19,876	19,876	0	0	0
A6092804	LOS ANGELES	CA		10/25/2006		802,121	0	0	0	0	0	0	27,260	27,260	0	0	0
A6110606	LOS ANGELES	CA		01/18/2007		716,916	0	0	0	0	0	0	33,138	33,138	0	0	0
A6120803	LOS ANGELES	CA		03/01/2007		846,138	0	0	0	0	0	0	28,994	28,994	0	0	0
A6122901	LOS ANGELES	CA		03/15/2007		435,213	0	0	0	0	0	0	14,388	14,388	0	0	0
A7010508	LOS ANGELES	CA		03/22/2007		466,688	0	0	0	0	0	0	15,807	15,807	0	0	0
A7032807	LOS ANGELES	CA		06/13/2007		989,177	0	0	0	0	0	0	31,940	31,940	0	0	0
A7040605	LOS ANGELES	CA		06/12/2007		1,706,250	0	0	0	0	0	0	57,144	57,144	0	0	0
A7042401	LOS ANGELES	CA		06/21/2007		207,455	0	0	0	0	0	0	7,455	7,455	0	0	0
A7071002	LOS ANGELES	CA		10/10/2007		255,480	0	0	0	0	0	0	7,900	7,900	0	0	0
A8020401	LOS ANGELES	CA		04/09/2008		705,261	0	0	0	0	0	0	14,212	14,212	0	0	0
A8071701	LOS ANGELES	CA		09/08/2008		446,878	0	0	0	0	0	0	20,430	20,430	0	0	0
A8072302	LOS ANGELES	CA		10/01/2008		1,088,609	0	0	0	0	0	0	92,172	92,172	0	0	0
A8073102	LOS ANGELES	CA		10/09/2008		398,865	0	0	0	0	0	0	10,804	10,804	0	0	0
A8112502	LOS ANGELES	CA		02/05/2009		477,689	0	0	0	0	0	0	42,140	42,140	0	0	0
A8120201	LOS ANGELES	CA		01/29/2009		771,688	0	0	0	0	0	0	20,131	20,131	0	0	0
A9031310	LOS ANGELES	CA		06/02/2009		2,843,769	0	0	0	0	0	0	214,647	214,647	0	0	0
A9040704	LOS ANGELES	CA		06/24/2009		1,372,395	0	0	0	0	0	0	32,995	32,995	0	0	0
A9081701	LOS ANGELES	CA		10/14/2009		141,291	0	0	0	0	0	0	24,895	24,895	0	0	0
A9102303	LOS ANGELES	CA		12/23/2009		1,186,169	0	0	0	0	0	0	24,854	24,854	0	0	0
A9122803	LOS ANGELES	CA		02/10/2010		784,951	0	0	0	0	0	0	17,981	17,981	0	0	0
B0041504	LOS ANGELES	CA		06/23/2010		556,526	0	0	0	0	0	0	40,339	40,339	0	0	0
B0061406	LOS ANGELES	CA		08/17/2010		574,318	0	0	0	0	0	0	13,149	13,149	0	0	0
B0061725	LOS ANGELES	CA		09/30/2010		281,228	0	0	0	0	0	0	10,869	10,869	0	0	0
B0062801	LOS ANGELES	CA		09/15/2010		1,696,926	0	0	0	0	0	0	40,356	40,356	0	0	0
B0062801-1	LOS ANGELES	CA		07/30/2015		0	0	0	0	0	0	0	83,276	83,276	0	0	0
B0111101	LOS ANGELES	CA		12/29/2010		494,506	0	0	0	0	0	0	31,509	31,509	0	0	0
B0120812	LOS ANGELES	CA		01/25/2011		1,675,746	0	0	0	0	0	0	40,541	40,541	0	0	0
B1021008	LOS ANGELES	CA		04/14/2011		423,993	0	0	0	0	0	0	6,776	6,776	0	0	0
B1021803	LOS ANGELES	CA		05/20/2011		558,927	0	0	0	0	0	0	13,575	13,575	0	0	0
B1030202	LOS ANGELES	CA		05/10/2011		896,541	0	0	0	0	0	0	21,101	21,101	0	0	0
B1040602	LOS ANGELES	CA		06/22/2011		1,739,004	0	0	0	0	0	0	39,396	39,396	0	0	0
B1040804	LOS ANGELES	CA		06/30/2011		363,569	0	0	0	0	0	0	8,768	8,768	0	0	0
B1041801	LOS ANGELES	CA		07/14/2011		1,262,247	0	0	0	0	0	0	30,705	30,705	0	0	0
B1042502	LOS ANGELES	CA		07/29/2011		2,451,954	0	0	0	0	0	0	56,023	56,023	0	0	0
B1042503	LOS ANGELES	CA		07/29/2011		2,705,600	0	0	0	0	0	0	61,819	61,819	0	0	0
B1051801	LOS ANGELES	CA		08/01/2011		847,990	0	0	0	0	0	0	18,943	18,943	0	0	0
B1052506	LOS ANGELES	CA		09/15/2011		761,483	0	0	0	0	0	0	16,053	16,053	0	0	0
B1060806	LOS ANGELES	CA		08/15/2011		1,009,355	0	0	0	0	0	0	25,160	25,160	0	0	0
B1101904	LOS ANGELES	CA		12/14/2011		511,404	0	0	0	0	0	0	11,473	11,473	0	0	0
B1102705	LOS ANGELES	CA		01/17/2012		1,671,583	0	0	0	0	0	0	40,340	40,340	0	0	0
B1110706	LOS ANGELES	CA		02/13/2012		1,870,701	0	0	0	0	0	0	45,578	45,578	0	0	0
B1122001	LOS ANGELES	CA		02/21/2012		2,380,912	0	0	0	0	0	0	58,000	58,000	0	0	0
B1122004	LOS ANGELES	CA		02/23/2012		960,853	0	0	0	0	0	0	23,413	23,413	0	0	0
B2012602	LOS ANGELES	CA		03/27/2012		707,751	0	0	0	0	0	0	43,253	43,253	0	0	0
B2012603	LOS ANGELES	CA		03/29/2012		1,130,079	0	0	0	0	0	0	27,358	27,358	0	0	0
B2030601	LOS ANGELES	CA		05/14/2012		368,383	0	0	0	0	0	0	8,814	8,814	0	0	0
B2032603	LOS ANGELES	CA		05/17/2012		430,937	0	0	0	0	0	0	15,450	15,450	0	0	0
B2052405	LOS ANGELES	CA		01/17/2013		753,299	0	0	0	0	0	0	17,414	17,414	0	0	0
B2052407	LOS ANGELES	CA		08/22/2012		1,247,927	0	0	0	0	0	0	29,276	29,276	0	0	0
B2082106	LOS ANGELES	CA		11/09/2012		698,685	0	0	0	0	0	0	24,880	24,880	0	0	0
B2100401	LOS ANGELES	CA		01/23/2013		121,889	0	0	0	0	0	0	2,913	2,913	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B2100803	LOS ANGELES	CA		01/18/2013		785,397	0	0	0	0	0	0	17,855	17,855	0	0	0
B2103102	LOS ANGELES	CA		12/20/2012		2,137,791	0	0	0	0	0	0	52,239	52,239	0	0	0
B2110801	LOS ANGELES	CA		01/30/2013		241,847	0	0	0	0	0	0	5,685	5,685	0	0	0
B2110804	LOS ANGELES	CA		01/30/2013		401,713	0	0	0	0	0	0	9,443	9,443	0	0	0
B2110805	LOS ANGELES	CA		01/30/2013		300,607	0	0	0	0	0	0	7,063	7,063	0	0	0
B3010701	LOS ANGELES	CA		03/26/2013		698,157	0	0	0	0	0	0	12,480	12,480	0	0	0
B3011102	LOS ANGELES	CA		03/20/2013		289,266	0	0	0	0	0	0	6,722	6,722	0	0	0
B3012804	LOS ANGELES	CA		04/30/2013		3,411,331	0	0	0	0	0	0	84,134	84,134	0	0	0
B3030602	LOS ANGELES	CA		04/19/2013		1,954,534	0	0	0	0	0	0	34,758	34,758	0	0	0
B3031304	LOS ANGELES	CA		06/10/2013		1,236,059	0	0	0	0	0	0	31,670	31,670	0	0	0
B3031305	LOS ANGELES	CA		06/10/2013		1,001,413	0	0	0	0	0	0	25,658	25,658	0	0	0
B3031306	LOS ANGELES	CA		05/15/2013		922,071	0	0	0	0	0	0	23,756	23,756	0	0	0
B3040104	LOS ANGELES	CA		06/12/2013		599,999	0	0	0	0	0	0	14,882	14,882	0	0	0
B3041701	LOS ANGELES	CA		06/03/2013		2,894,556	0	0	0	0	0	0	77,872	77,872	0	0	0
B3041702	LOS ANGELES	CA		06/03/2013		1,736,723	0	0	0	0	0	0	46,731	46,731	0	0	0
B3051502	LOS ANGELES	CA		07/26/2013		662,716	0	0	0	0	0	0	15,035	15,035	0	0	0
B3060501	LOS ANGELES	CA		08/27/2013		2,125,012	0	0	0	0	0	0	52,085	52,085	0	0	0
B3070303	LOS ANGELES	CA		10/08/2013		427,367	0	0	0	0	0	0	9,846	9,846	0	0	0
B3070803	LOS ANGELES	CA		09/18/2013		1,130,550	0	0	0	0	0	0	36,151	36,151	0	0	0
B3070903	LOS ANGELES	CA		09/23/2013		2,354,433	0	0	0	0	0	0	35,893	35,893	0	0	0
B3070904	LOS ANGELES	CA		09/23/2013		3,845,591	0	0	0	0	0	0	58,611	58,611	0	0	0
B3070905	LOS ANGELES	CA		09/23/2013		2,354,433	0	0	0	0	0	0	35,893	35,893	0	0	0
B3081201	LOS ANGELES	CA		11/07/2013		814,528	0	0	0	0	0	0	18,656	18,656	0	0	0
B3081906	LOS ANGELES	CA		11/04/2013		355,613	0	0	0	0	0	0	7,477	7,477	0	0	0
B3082002	LOS ANGELES	CA		11/08/2013		2,263,478	0	0	0	0	0	0	54,553	54,553	0	0	0
B3110601	LOS ANGELES	CA		03/07/2014		1,690,862	0	0	0	0	0	0	35,907	35,907	0	0	0
B3110603	LOS ANGELES	CA		01/28/2014		250,713	0	0	0	0	0	0	5,392	5,392	0	0	0
B3122302	LOS ANGELES	CA		03/13/2014		819,018	0	0	0	0	0	0	26,500	26,500	0	0	0
B4011702	LOS ANGELES	CA		03/31/2014		359,054	0	0	0	0	0	0	7,233	7,233	0	0	0
B4032702	LOS ANGELES	CA		05/13/2014		1,401,988	0	0	0	0	0	0	32,680	32,680	0	0	0
B4040403	LOS ANGELES	CA		07/01/2014		1,594,339	0	0	0	0	0	0	34,871	34,871	0	0	0
B4041702	LOS ANGELES	CA		07/11/2014		532,490	0	0	0	0	0	0	8,391	8,391	0	0	0
B4042803	LOS ANGELES	CA		07/02/2014		1,664,223	0	0	0	0	0	0	25,653	25,653	0	0	0
B4071601	LOS ANGELES	CA		10/08/2014		1,068,991	0	0	0	0	0	0	24,672	24,672	0	0	0
B4081301	LOS ANGELES	CA		10/23/2014		1,972,676	0	0	0	0	0	0	43,945	43,945	0	0	0
B4100702	LOS ANGELES	CA		01/09/2015		0	0	0	0	0	0	0	578,053	578,053	0	0	0
B5021711	LOS ANGELES	CA		05/06/2015		0	0	0	0	0	0	0	755,570	755,570	0	0	0
B5032407	LOS ANGELES	CA		06/10/2015		0	0	0	0	0	0	0	269,252	269,252	0	0	0
B5071003	LOS ANGELES	CA		09/18/2015		0	0	0	0	0	0	0	1,303,488	1,303,488	0	0	0
B5082003	LOS ANGELES	CA		11/09/2015		0	0	0	0	0	0	0	1,347,500	1,347,500	0	0	0
B5082102	LOS ANGELES	CA		11/09/2015		0	0	0	0	0	0	0	2,880,000	2,880,000	0	0	0
B5082105	LOS ANGELES	CA		11/09/2015		0	0	0	0	0	0	0	639,840	639,840	0	0	0
B5090305	LOS ANGELES	CA		11/13/2015		0	0	0	0	0	0	0	178,450	178,450	0	0	0
B3030110	LOS ANGELES	CA		06/03/2013		763,162	0	0	0	0	0	0	26,226	26,226	0	0	0
B3030110-1	LOS ANGELES	CA		07/28/2015		0	0	0	0	0	0	0	116,913	116,913	0	0	0
B4120901	LOS BANOS	CA		03/05/2015		0	0	0	0	0	0	0	599,776	599,776	0	0	0
A1110502	LOS GATOS	CA		01/16/2002		53,779	0	0	0	0	0	0	3,265	3,265	0	0	0
A3031303	LOS GATOS	CA		07/02/2003		553,089	0	0	0	0	0	0	31,043	31,043	0	0	0
A3061704	LOS GATOS	CA		12/31/2006		194,440	0	0	0	0	0	0	46,709	46,709	0	0	0
A5021502	LOS GATOS	CA		05/06/2005		348,923	0	0	0	0	0	0	56,044	56,044	0	0	0
B1011402	LOS GATOS	CA		03/07/2011		1,304,132	0	0	0	0	0	0	30,179	30,179	0	0	0
B2062805	LOS GATOS	CA		08/01/2012		2,108,450	0	0	0	0	0	0	53,612	53,612	0	0	0
B2062805-1	LOS GATOS	CA		09/29/2014		252,717	0	0	0	0	0	0	6,432	6,432	0	0	0
A2081903	LYNWOOD	CA		10/24/2002		354,372	0	0	0	0	0	0	34,582	34,582	0	0	0
A7022701	MADERA	CA		06/18/2007		715,235	0	0	0	0	0	0	22,262	22,262	0	0	0
A7022701A	MADERA	CA		06/19/2014		49,320	0	0	0	0	0	0	17,512	17,512	0	0	0
B2121401	MALIBU	CA		02/14/2013		199,891	0	0	0	0	0	0	4,989	4,989	0	0	0
A6040702	MANHATTAN BEACH	CA		12/31/2006		208,060	0	0	0	0	0	0	7,396	7,396	0	0	0
A3051901	MANTECA	CA		09/03/2003		274,680	0	0	0	0	0	0	67,384	67,384	0	0	0
A7120707	MANTECA	CA		02/26/2007		222,708	0	0	0	0	0	0	6,939	6,939	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8061312	MANTECA	CA		08/28/2008		364,881	0	0	0	0	0	0	10,035	10,035	0	0	0
B1080102	MARINA DEL REY	CA		09/30/2011		422,400	0	0	0	0	0	0	10,140	10,140	0	0	0
B4022406	MARIPOSA	CA		05/15/2014		1,463,940	0	0	0	0	0	0	31,272	31,272	0	0	0
A6021004	MARTELL	CA		12/31/2006		594,362	0	0	0	0	0	0	22,119	22,119	0	0	0
A3100501	MARTINEZ	CA		12/11/2003		254,759	0	0	0	0	0	0	35,447	35,447	0	0	0
A2061701	MENLO PARK	CA		09/12/2002		821,095	0	0	0	0	0	0	289,555	289,555	0	0	0
A4011404	MENLO PARK	CA		03/22/2004		583,112	0	0	0	0	0	0	50,872	50,872	0	0	0
B1082301	MENLO PARK	CA		11/29/2011		616,966	0	0	0	0	0	0	13,935	13,935	0	0	0
B1112101	MENLO PARK	CA		02/09/2012		960,475	0	0	0	0	0	0	21,958	21,958	0	0	0
A6121402	MERCED	CA		02/15/2007		414,907	0	0	0	0	0	0	13,824	13,824	0	0	0
B1110402	MERCED	CA		03/20/2012		1,279,562	0	0	0	0	0	0	30,680	30,680	0	0	0
B5020204	MILLBRAE	CA		04/08/2015		0	0	0	0	0	0	0	1,461,464	1,461,464	0	0	0
A9031209	MILPITAS	CA		05/11/2009		561,859	0	0	0	0	0	0	12,873	12,873	0	0	0
B0022502	MILPITAS	CA		04/22/2010		2,127,540	0	0	0	0	0	0	33,321	33,321	0	0	0
B2121807	MILPITAS	CA		02/12/2013		355,306	0	0	0	0	0	0	8,168	8,168	0	0	0
B4012803	MILPITAS	CA		03/13/2014		741,171	0	0	0	0	0	0	17,469	17,469	0	0	0
B4041703	MILPITAS	CA		07/11/2014		885,271	0	0	0	0	0	0	20,766	20,766	0	0	0
B2032001	MISSION HILLS	CA		06/14/2012		1,685,119	0	0	0	0	0	0	43,359	43,359	0	0	0
A3061604	MISSION VIEJO	CA		12/31/2006		219,640	0	0	0	0	0	0	19,254	19,254	0	0	0
A6022703	MISSION VIEJO	CA		12/31/2006		52,458	0	0	0	0	0	0	34,499	34,499	0	0	0
A7121402	MISSION VIEJO	CA		03/14/2008		156,655	0	0	0	0	0	0	43,772	43,772	0	0	0
B2041201	MISSION VIEJO	CA		06/28/2012		425,765	0	0	0	0	0	0	24,940	24,940	0	0	0
A3060506	MODESTO	CA		09/03/2003		368,873	0	0	0	0	0	0	90,777	90,777	0	0	0
A30605063	MODESTO	CA		03/12/2008		282,928	0	0	0	0	0	0	8,102	8,102	0	0	0
A7080301	MODESTO	CA		10/22/2007		822,835	0	0	0	0	0	0	29,148	29,148	0	0	0
A7080905	MODESTO	CA		10/22/2007		148,478	0	0	0	0	0	0	5,261	5,261	0	0	0
B0121703	MODESTO	CA		02/10/2011		445,197	0	0	0	0	0	0	60,110	60,110	0	0	0
B1110301	MODESTO	CA		01/24/2012		505,826	0	0	0	0	0	0	28,454	28,454	0	0	0
B2092101	MODESTO	CA		11/20/2012		2,030,740	0	0	0	0	0	0	67,977	67,977	0	0	0
A5101002	MONROVIA	CA		12/31/2006		149,875	0	0	0	0	0	0	19,766	19,766	0	0	0
A8111901	MONROVIA	CA		01/23/2009		338,677	0	0	0	0	0	0	10,959	10,959	0	0	0
A8111902	MONROVIA	CA		01/23/2009		191,691	0	0	0	0	0	0	6,371	6,371	0	0	0
B4012802	MONROVIA	CA		04/29/2014		1,624,251	0	0	0	0	0	0	29,215	29,215	0	0	0
A5113003	MONTEBELLO	CA		12/31/2006		426,755	0	0	0	0	0	0	16,240	16,240	0	0	0
B3012502	MONTEBELLO	CA		03/29/2013		439,023	0	0	0	0	0	0	11,254	11,254	0	0	0
B0120813	MONTEREY	CA		02/28/2011		992,312	0	0	0	0	0	0	63,719	63,719	0	0	0
B1060303	MONTEREY	CA		08/18/2011		1,011,791	0	0	0	0	0	0	24,447	24,447	0	0	0
B1060303-1	MONTEREY	CA		10/24/2013		474,259	0	0	0	0	0	0	12,195	12,195	0	0	0
B1070614	MOORPARK	CA		09/29/2011		847,640	0	0	0	0	0	0	19,420	19,420	0	0	0
B1041510	MORAGA	CA		06/15/2011		641,852	0	0	0	0	0	0	15,474	15,474	0	0	0
B3011604	MORENO VALLEY	CA		03/11/2013		1,165,367	0	0	0	0	0	0	29,386	29,386	0	0	0
B4091001	MORENO VALLEY	CA		11/10/2014		3,540,000	0	0	0	0	0	0	79,831	79,831	0	0	0
A1041203	MORGAN HILL	CA		08/01/2001		240,616	0	0	0	0	0	0	140,658	140,658	0	0	0
B0120814	MORGAN HILL	CA		03/15/2011		760,792	0	0	0	0	0	0	28,003	28,003	0	0	0
B4092501	MORGAN HILL	CA		11/05/2014		460,200	0	0	0	0	0	0	10,751	10,751	0	0	0
A6080802	MORRO BAY	CA		12/31/2006		212,880	0	0	0	0	0	0	6,989	6,989	0	0	0
A6081602	MORRO BAY	CA		12/31/2006		210,425	0	0	0	0	0	0	7,244	7,244	0	0	0
B2111601	MORRO BAY	CA		01/31/2013		312,453	0	0	0	0	0	0	11,108	11,108	0	0	0
A2082606	MOUNTAIN VIEW	CA		11/12/2002		461,541	0	0	0	0	0	0	44,855	44,855	0	0	0
B0050302	MOUNTAIN VIEW	CA		07/21/2010		3,264,680	0	0	0	0	0	0	71,944	71,944	0	0	0
B2022403	MOUNTAIN VIEW	CA		03/30/2012		425,479	0	0	0	0	0	0	10,138	10,138	0	0	0
B3052101	MOUNTAIN VIEW	CA		08/29/2013		308,320	0	0	0	0	0	0	7,432	7,432	0	0	0
B4011504	MOUNTAIN VIEW	CA		05/14/2014		3,605,412	0	0	0	0	0	0	58,677	58,677	0	0	0
B4101401	MOUNTAIN VIEW	CA		12/19/2014		2,800,000	0	0	0	0	0	0	1,447,085	1,447,085	0	0	0
B4120502	MOUNTAIN VIEW	CA		03/11/2015		0	0	0	0	0	0	0	1,658,865	1,658,865	0	0	0
A9060301	MT VIEW	CA		10/29/2009		131,211	0	0	0	0	0	0	3,953	3,953	0	0	0
A2010301	MURRIETA	CA		03/05/2002		336,195	0	0	0	0	0	0	38,818	38,818	0	0	0
A4030406	MURRIETA	CA		05/24/2004		979,655	0	0	0	0	0	0	42,899	42,899	0	0	0
A4082404	MURRIETA	CA		11/16/2004		1,211,629	0	0	0	0	0	0	50,386	50,386	0	0	0
B0102502	MURRIETA	CA		12/29/2010		947,293	0	0	0	0	0	0	21,716	21,716	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B1060905	MURRIETA	CA		09/07/2011		672,857	0	0	0	0	0	0	15,903	15,903	0	0	0
B1082601	MURRIETA	CA		11/09/2011		970,917	0	0	0	0	0	0	24,489	24,489	0	0	0
99021101	NAPA	CA		04/30/1999		451,146	0	0	0	0	0	0	215,140	215,140	0	0	0
B1030806	NAPA	CA		05/31/2011		971,266	0	0	0	0	0	0	22,856	22,856	0	0	0
A8051201	NATIONAL CITY	CA		07/18/2008		1,756,860	0	0	0	0	0	0	31,223	31,223	0	0	0
A7122002	NEWARK	CA		02/28/2008		258,294	0	0	0	0	0	0	5,186	5,186	0	0	0
A3101401	NEWBURY PARK	CA		12/22/2003		169,795	0	0	0	0	0	0	37,683	37,683	0	0	0
A6011005	NEWPORT BEACH	CA		12/31/2006		148,142	0	0	0	0	0	0	58,936	58,936	0	0	0
A8031005	NEWPORT BEACH	CA		06/12/2008		203,818	0	0	0	0	0	0	6,006	6,006	0	0	0
B0040102	NEWPORT BEACH	CA		06/18/2010		1,666,459	0	0	0	0	0	0	86,360	86,360	0	0	0
B0080610	NEWPORT BEACH	CA		10/28/2010		111,640	0	0	0	0	0	0	16,260	16,260	0	0	0
B1030205	NEWPORT BEACH	CA		04/11/2011		471,840	0	0	0	0	0	0	11,712	11,712	0	0	0
B2103113	NEWPORT BEACH	CA		01/15/2013		1,189,313	0	0	0	0	0	0	29,364	29,364	0	0	0
B3021302	NEWPORT BEACH	CA		04/15/2013		634,924	0	0	0	0	0	0	36,192	36,192	0	0	0
B0112201	NIPOMO	CA		02/01/2011		312,141	0	0	0	0	0	0	7,504	7,504	0	0	0
B0112202	NIPOMO	CA		02/01/2011		212,264	0	0	0	0	0	0	5,258	5,258	0	0	0
B4050703	NIPOMO	CA		12/01/2014		2,800,000	0	0	0	0	0	0	1,445,639	1,445,639	0	0	0
A5011101	NORCO	CA		03/09/2005		202,193	0	0	0	0	0	0	15,214	15,214	0	0	0
A7011209	NORCO	CA		03/21/2007		292,108	0	0	0	0	0	0	17,305	17,305	0	0	0
A3021909	NORTH HIGHLANDS	CA		05/01/2003		840,072	0	0	0	0	0	0	47,471	47,471	0	0	0
A6030103	NORTH HIGHLANDS	CA		12/31/2006		1,031,170	0	0	0	0	0	0	37,642	37,642	0	0	0
B0110501	NORTH HILLS	CA		01/20/2011		1,251,180	0	0	0	0	0	0	29,817	29,817	0	0	0
A2081202	NORTH HOLLYWOOD	CA		11/25/2002		166,596	0	0	0	0	0	0	53,061	53,061	0	0	0
A4062506	NORTH HOLLYWOOD	CA		09/29/2004		327,564	0	0	0	0	0	0	59,940	59,940	0	0	0
B1061402	NORTH HOLLYWOOD	CA		11/15/2011		1,553,492	0	0	0	0	0	0	93,323	93,323	0	0	0
B1110903	NORTH HOLLYWOOD	CA		01/06/2012		1,196,352	0	0	0	0	0	0	29,800	29,800	0	0	0
B2021701	NORTH HOLLYWOOD	CA		05/09/2012		1,145,196	0	0	0	0	0	0	26,085	26,085	0	0	0
B2031312	NORTH HOLLYWOOD	CA		08/07/2012		643,883	0	0	0	0	0	0	22,308	22,308	0	0	0
B3052004	NORTH HOLLYWOOD	CA		08/21/2013		525,054	0	0	0	0	0	0	18,255	18,255	0	0	0
A6110602	NORTHRIDGE	CA		01/18/2007		358,643	0	0	0	0	0	0	12,336	12,336	0	0	0
A9030401	NORTHRIDGE	CA		04/29/2009		1,482,379	0	0	0	0	0	0	34,747	34,747	0	0	0
B4021803	NORTHRIDGE	CA		05/08/2014		1,262,255	0	0	0	0	0	0	26,490	26,490	0	0	0
A7022101	NORWALK	CA		05/03/2007		638,077	0	0	0	0	0	0	21,539	21,539	0	0	0
B1040805	NORWALK	CA		06/08/2011		559,027	0	0	0	0	0	0	13,688	13,688	0	0	0
B1062106	NOVATO	CA		09/13/2011		607,753	0	0	0	0	0	0	14,588	14,588	0	0	0
A9030421	OAKDALE	CA		05/19/2009		351,414	0	0	0	0	0	0	11,879	11,879	0	0	0
A3080802	OAKLAND	CA		12/31/2006		367,731	0	0	0	0	0	0	85,236	85,236	0	0	0
A4042425	OAKLAND	CA		07/01/2004		450,228	0	0	0	0	0	0	18,635	18,635	0	0	0
A4042425-1	OAKLAND	CA		04/29/2014		108,540	0	0	0	0	0	0	2,589	2,589	0	0	0
A5102404	OAKLAND	CA		12/31/2006		412,158	0	0	0	0	0	0	26,448	26,448	0	0	0
A7030107	OAKLAND	CA		05/31/2007		341,254	0	0	0	0	0	0	11,383	11,383	0	0	0
A8012505	OAKLAND	CA		04/23/2008		223,824	0	0	0	0	0	0	6,870	6,870	0	0	0
B0042001	OAKLAND	CA		07/13/2010		285,789	0	0	0	0	0	0	11,768	11,768	0	0	0
B0043003	OAKLAND	CA		07/12/2010		568,790	0	0	0	0	0	0	15,464	15,464	0	0	0
B1052301	OAKLAND	CA		10/27/2011		579,556	0	0	0	0	0	0	21,128	21,128	0	0	0
B1052301-1	OAKLAND	CA		10/30/2014		1,193,105	0	0	0	0	0	0	25,198	25,198	0	0	0
B1081208	OAKLAND	CA		10/13/2011		769,081	0	0	0	0	0	0	17,216	17,216	0	0	0
B2051401	OAKLAND	CA		07/31/2012		1,288,506	0	0	0	0	0	0	29,928	29,928	0	0	0
B2051401-1	OAKLAND	CA		09/17/2015		0	0	0	0	0	0	0	322,740	322,740	0	0	0
B3022501	OAKLAND	CA		04/08/2013		601,201	0	0	0	0	0	0	14,494	14,494	0	0	0
B4080601	OAKLAND	CA		10/01/2014		742,727	0	0	0	0	0	0	15,687	15,687	0	0	0
B5081301	OAKLAND	CA		10/29/2015		0	0	0	0	0	0	0	1,625,797	1,625,797	0	0	0
A2051405	OCEANSIDE	CA		06/28/2002		85,483	0	0	0	0	0	0	31,082	31,082	0	0	0
A3012802	OCEANSIDE	CA		04/25/2003		266,968	0	0	0	0	0	0	24,524	24,524	0	0	0
A3012803	OCEANSIDE	CA		04/25/2003		177,979	0	0	0	0	0	0	16,350	16,350	0	0	0
A3062708	OCEANSIDE	CA		09/24/2003		191,438	0	0	0	0	0	0	46,004	46,004	0	0	0
A6011701	OCEANSIDE	CA		03/16/2006		124,442	0	0	0	0	0	0	4,844	4,844	0	0	0
A6061301	OCEANSIDE	CA		08/16/2006		678,210	0	0	0	0	0	0	39,183	39,183	0	0	0
A6071401	OCEANSIDE	CA		09/08/2006		384,035	0	0	0	0	0	0	12,557	12,557	0	0	0
A9110602	OCEANSIDE	CA		01/11/2010		668,578	0	0	0	0	0	0	15,663	15,663	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B0061726	OCEANSIDE	CA		08/18/2010		782,033	0	0	0	0	0	0	17,902	17,902	0	0	0
B3081907	OCEANSIDE	CA		10/15/2013		1,073,708	0	0	0	0	0	0	26,466	26,466	0	0	0
A2100102	OJAI	CA		12/17/2002		247,941	0	0	0	0	0	0	12,452	12,452	0	0	0
A7081001	OJAI	CA		11/20/2007		682,000	0	0	0	0	0	0	13,272	13,272	0	0	0
B2020602	OJAI	CA		03/29/2012		1,052,575	0	0	0	0	0	0	26,309	26,309	0	0	0
A6111501	ONTARIO	CA		01/24/2007		746,867	0	0	0	0	0	0	24,495	24,495	0	0	0
A9030417	ONTARIO	CA		05/08/2009		199,422	0	0	0	0	0	0	7,099	7,099	0	0	0
A9030418	ONTARIO	CA		05/08/2009		96,384	0	0	0	0	0	0	3,162	3,162	0	0	0
B0081802	ONTARIO	CA		10/20/2010		180,617	0	0	0	0	0	0	4,331	4,331	0	0	0
B2051802	ONTARIO	CA		08/14/2012		1,386,787	0	0	0	0	0	0	34,709	34,709	0	0	0
B2072001	ONTARIO	CA		11/05/2012		1,045,515	0	0	0	0	0	0	25,700	25,700	0	0	0
B2121403	ONTARIO	CA		02/01/2013		1,372,654	0	0	0	0	0	0	33,693	33,693	0	0	0
B3032804	ONTARIO	CA		06/19/2013		799,849	0	0	0	0	0	0	19,830	19,830	0	0	0
B5030604	ONTARIO	CA		05/28/2015		0	0	0	0	0	0	0	989,224	989,224	0	0	0
B5060302	ONTARIO	CA		08/27/2015		0	0	0	0	0	0	0	239,338	239,338	0	0	0
A2060301	ORANGE	CA		07/25/2002		2,272,752	0	0	0	0	0	0	112,785	112,785	0	0	0
A4030910	ORANGE	CA		05/27/2004		509,437	0	0	0	0	0	0	25,987	25,987	0	0	0
A7040504	ORANGE	CA		06/07/2007		277,240	0	0	0	0	0	0	9,290	9,290	0	0	0
A9030601	ORANGE	CA		04/20/2009		2,206,158	0	0	0	0	0	0	111,280	111,280	0	0	0
B1052703	ORANGE	CA		07/28/2011		1,181,800	0	0	0	0	0	0	32,749	32,749	0	0	0
B1071901	ORANGE	CA		09/12/2011		4,380,939	0	0	0	0	0	0	65,547	65,547	0	0	0
B2030202	ORANGE	CA		05/01/2012		553,997	0	0	0	0	0	0	14,119	14,119	0	0	0
B4101006	OTAY MESA	CA		11/24/2014		433,650	0	0	0	0	0	0	20,120	20,120	0	0	0
B4101008	OTAY MESA	CA		11/24/2014		814,200	0	0	0	0	0	0	37,774	37,774	0	0	0
A6020801	OXNARD	CA		12/31/2006		142,626	0	0	0	0	0	0	18,370	18,370	0	0	0
A7020901	OXNARD	CA		05/03/2007		688,187	0	0	0	0	0	0	22,123	22,123	0	0	0
B0051203	OXNARD	CA		07/02/2010		994,427	0	0	0	0	0	0	14,964	14,964	0	0	0
B1110403	OXNARD	CA		02/09/2012		428,113	0	0	0	0	0	0	10,103	10,103	0	0	0
B3051701	OXNARD	CA		07/09/2013		488,463	0	0	0	0	0	0	12,243	12,243	0	0	0
B3062008	OXNARD	CA		09/11/2013		1,516,434	0	0	0	0	0	0	35,742	35,742	0	0	0
B4042402	OXNARD	CA		07/15/2014		2,652,922	0	0	0	0	0	0	57,333	57,333	0	0	0
B4060903	OXNARD	CA		09/12/2014		580,289	0	0	0	0	0	0	13,002	13,002	0	0	0
B5070201	OXNARD	CA		09/25/2015		0	0	0	0	0	0	0	2,585,146	2,585,146	0	0	0
B5082004	OXNARD	CA		11/16/2015		0	0	0	0	0	0	0	1,065,750	1,065,750	0	0	0
A9042302	PACIFIC GROVE	CA		05/15/2009		1,082,063	0	0	0	0	0	0	35,961	35,961	0	0	0
B2081604	PACIFICA	CA		10/31/2012		583,535	0	0	0	0	0	0	14,667	14,667	0	0	0
B3032702	PACIFICA	CA		06/07/2013		375,434	0	0	0	0	0	0	9,005	9,005	0	0	0
A1120504	PACOIMA	CA		03/05/2002		146,185	0	0	0	0	0	0	61,824	61,824	0	0	0
A6031402	PACOIMA	CA		12/31/2006		47,805	0	0	0	0	0	0	31,400	31,400	0	0	0
B2092102	PACOIMA	CA		12/12/2012		537,723	0	0	0	0	0	0	18,779	18,779	0	0	0
B3070502	PACOIMA	CA		12/02/2013		550,786	0	0	0	0	0	0	17,477	17,477	0	0	0
A2120902	PALM DESERT	CA		02/20/2003		330,650	0	0	0	0	0	0	31,324	31,324	0	0	0
A7031411	PALM DESERT	CA		06/25/2007		1,005,240	0	0	0	0	0	0	55,190	55,190	0	0	0
A8082102	PALM DESERT	CA		10/30/2008		834,107	0	0	0	0	0	0	23,370	23,370	0	0	0
B0031704	PALM DESERT	CA		05/28/2010		1,030,168	0	0	0	0	0	0	29,620	29,620	0	0	0
B1112304	PALM DESERT	CA		01/26/2012		548,725	0	0	0	0	0	0	9,375	9,375	0	0	0
B2011304	PALM DESERT	CA		03/07/2012		1,362,692	0	0	0	0	0	0	30,449	30,449	0	0	0
B2020302	PALM DESERT	CA		03/20/2012		451,605	0	0	0	0	0	0	27,385	27,385	0	0	0
B2020303	PALM DESERT	CA		03/20/2012		331,955	0	0	0	0	0	0	12,654	12,654	0	0	0
A7082408	PALM SPRINGS	CA		11/15/2007		220,717	0	0	0	0	0	0	7,953	7,953	0	0	0
A9052001	PALM SPRINGS	CA		07/29/2009		548,030	0	0	0	0	0	0	15,907	15,907	0	0	0
B5020510	PALM SPRINGS	CA		03/11/2015		0	0	0	0	0	0	0	920,451	920,451	0	0	0
A6071903	PALMDALE	CA		10/18/2006		378,920	0	0	0	0	0	0	12,441	12,441	0	0	0
B3060402	PALMDALE	CA		08/12/2013		1,370,707	0	0	0	0	0	0	45,875	45,875	0	0	0
B4121505	PALMDALE	CA		02/02/2015		0	0	0	0	0	0	0	1,909,009	1,909,009	0	0	0
B5013005	PALMDALE	CA		04/16/2015		0	0	0	0	0	0	0	404,950	404,950	0	0	0
B1062203	PANORAMA CITY	CA		09/15/2011		484,293	0	0	0	0	0	0	43,575	43,575	0	0	0
B2062701	PANORAMA CITY	CA		08/22/2012		5,049,780	0	0	0	0	0	0	126,355	126,355	0	0	0
A5080905	PARAMOUNT	CA		12/21/2005		557,300	0	0	0	0	0	0	26,936	26,936	0	0	0
A2082802	PASADENA	CA		11/20/2002		16,000	0	0	0	0	0	0	4,970	4,970	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A4021801	PASADENA	CA		04/15/2004		542,961	0	0	0	0	0	0	111,192	111,192	0	0	0
A5120801	PASADENA	CA		12/31/2006		323,079	0	0	0	0	0	0	43,544	43,544	0	0	0
A6090602	PASADENA	CA		11/16/2006		445,299	0	0	0	0	0	0	52,367	52,367	0	0	0
A7030104	PASADENA	CA		06/01/2007		848,839	0	0	0	0	0	0	45,469	45,469	0	0	0
A8020811	PASADENA	CA		03/31/2008		1,666,399	0	0	0	0	0	0	57,554	57,554	0	0	0
B2031202	PASADENA	CA		05/21/2012		1,106,949	0	0	0	0	0	0	126,417	126,417	0	0	0
B3050305	PASADENA	CA		08/08/2013		1,459,677	0	0	0	0	0	0	34,024	34,024	0	0	0
B5071401	PASADENA	CA		09/25/2015		0	0	0	0	0	0	0	1,724,480	1,724,480	0	0	0
A1111407	PASO ROBLES	CA		02/13/2002		153,079	0	0	0	0	0	0	67,818	67,818	0	0	0
A7013003	PASO ROBLES	CA		04/18/2007		641,700	0	0	0	0	0	0	21,054	21,054	0	0	0
A7013004	PASO ROBLES	CA		04/19/2007		271,671	0	0	0	0	0	0	8,910	8,910	0	0	0
A7081701	PASO ROBLES	CA		11/01/2007		313,339	0	0	0	0	0	0	9,370	9,370	0	0	0
A8012903	PASO ROBLES	CA		04/17/2008		239,000	0	0	0	0	0	0	6,156	6,156	0	0	0
A8012904	PASO ROBLES	CA		04/17/2008		239,000	0	0	0	0	0	0	6,156	6,156	0	0	0
B1031601	PASO ROBLES	CA		05/17/2011		1,438,349	0	0	0	0	0	0	53,262	53,262	0	0	0
B3012806	PASO ROBLES	CA		04/05/2013		437,484	0	0	0	0	0	0	10,968	10,968	0	0	0
B4112602	PASO ROBLES	CA		02/12/2015		0	0	0	0	0	0	0	597,947	597,947	0	0	0
B4112603	PASO ROBLES	CA		02/12/2015		0	0	0	0	0	0	0	573,995	573,995	0	0	0
B4112604	PASO ROBLES	CA		02/12/2015		0	0	0	0	0	0	0	714,528	714,528	0	0	0
B4112605	PASO ROBLES	CA		02/12/2015		0	0	0	0	0	0	0	652,018	652,018	0	0	0
A4040801	PERRIS	CA		07/01/2004		1,375,935	0	0	0	0	0	0	115,589	115,589	0	0	0
B0111801	PERRIS	CA		02/07/2011		1,344,660	0	0	0	0	0	0	41,334	41,334	0	0	0
B2040405	PERRIS	CA		06/12/2012		1,541,929	0	0	0	0	0	0	55,496	55,496	0	0	0
B2101503	PERRIS	CA		01/03/2013		376,278	0	0	0	0	0	0	12,728	12,728	0	0	0
A4042403	PETALUMA	CA		07/01/2004		525,299	0	0	0	0	0	0	21,739	21,739	0	0	0
A4042403-1	PETALUMA	CA		04/29/2014		138,138	0	0	0	0	0	0	3,301	3,301	0	0	0
B4020301	PETALUMA	CA		05/05/2014		489,439	0	0	0	0	0	0	42,493	42,493	0	0	0
B4031204	PICO RIVERA	CA		01/29/2015		0	0	0	0	0	0	0	542,528	542,528	0	0	0
B3062002	PINOLE	CA		09/10/2013		441,465	0	0	0	0	0	0	9,725	9,725	0	0	0
B3112503	PISMO BEACH	CA		03/27/2014		364,615	0	0	0	0	0	0	8,021	8,021	0	0	0
B3061205	PITTSBURG	CA		09/27/2013		648,931	0	0	0	0	0	0	14,538	14,538	0	0	0
B4090401	PITTSBURG	CA		10/07/2014		800,647	0	0	0	0	0	0	18,159	18,159	0	0	0
A5060906	PLACENTIA	CA		09/02/2005		314,552	0	0	0	0	0	0	49,139	49,139	0	0	0
A7032702	PLACENTIA	CA		06/13/2007		910,649	0	0	0	0	0	0	33,178	33,178	0	0	0
B5081005	PLACENTIA	CA		11/12/2015		0	0	0	0	0	0	0	360,400	360,400	0	0	0
A4042305	PLACERVILLE	CA		07/15/2004		269,972	0	0	0	0	0	0	51,473	51,473	0	0	0
A4081305	PLEASANT HILL	CA		11/22/2004		491,033	0	0	0	0	0	0	86,822	86,822	0	0	0
A3101705	PLEASANTON	CA		12/31/2006		481,223	0	0	0	0	0	0	21,018	21,018	0	0	0
A31017053	PLEASANTON	CA		12/01/2008		580,527	0	0	0	0	0	0	14,893	14,893	0	0	0
A4042407	PLEASANTON	CA		12/31/2006		346,695	0	0	0	0	0	0	14,344	14,344	0	0	0
A4042407-1	PLEASANTON	CA		04/30/2014		88,062	0	0	0	0	0	0	2,106	2,106	0	0	0
B1110401	PLEASANTON	CA		01/18/2012		486,059	0	0	0	0	0	0	11,364	11,364	0	0	0
A5101101	POLLOCK PINES	CA		12/31/2006		242,034	0	0	0	0	0	0	9,432	9,432	0	0	0
A4042426	POMONA	CA		07/01/2004		456,815	0	0	0	0	0	0	18,907	18,907	0	0	0
A4042426-1	POMONA	CA		04/29/2014		108,540	0	0	0	0	0	0	2,589	2,589	0	0	0
A5120209	POMONA	CA		12/31/2006		625,657	0	(753)	0	0	(753)	0	36,970	36,970	0	0	0
A7101701	POMONA	CA		12/11/2007		1,229,158	0	0	0	0	0	0	47,316	47,316	0	0	0
A7111402	POMONA	CA		01/24/2008		344,714	0	0	0	0	0	0	6,975	6,975	0	0	0
A9101303	POMONA	CA		12/16/2009		180,415	0	0	0	0	0	0	6,573	6,573	0	0	0
B1080203	POMONA	CA		10/31/2011		1,443,680	0	0	0	0	0	0	32,839	32,839	0	0	0
B3032003	POMONA	CA		05/29/2013		428,903	0	0	0	0	0	0	10,518	10,518	0	0	0
B4040204	POMONA	CA		07/01/2014		265,506	0	0	0	0	0	0	6,452	6,452	0	0	0
A2091203	PORT HUENEME	CA		12/12/2002		336,922	0	0	0	0	0	0	32,141	32,141	0	0	0
A2102901	POWAY	CA		01/30/2003		718,120	0	0	0	0	0	0	75,165	75,165	0	0	0
A2102901-1	POWAY	CA		07/26/2012		262,495	0	0	0	0	0	0	27,474	27,474	0	0	0
B2041002	POWAY	CA		07/19/2012		727,653	0	0	0	0	0	0	18,600	18,600	0	0	0
B4060902	POWAY	CA		07/15/2014		601,901	0	0	0	0	0	0	14,366	14,366	0	0	0
B5050404	POWAY	CA		07/28/2015		0	0	0	0	0	0	0	322,793	322,793	0	0	0
B2031605	RAMONA	CA		05/30/2012		2,132,631	0	0	0	0	0	0	52,643	52,643	0	0	0
B2031607	RAMONA	CA		05/30/2012		367,698	0	0	0	0	0	0	9,075	9,075	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B5022403	RAMONA	CA		05/08/2015		0	0	0	0	0	0	0	1,591,634	1,591,634	0	0	0
A3100602	RANCHO CORDOVA	CA		12/05/2003		619,793	0	0	0	0	0	0	54,111	54,111	0	0	0
A31006023	RANCHO CORDOVA	CA		08/29/2005		225,672	0	0	0	0	0	0	19,053	19,053	0	0	0
A6070706	RANCHO CORDOVA	CA		09/28/2006		327,904	0	0	0	0	0	0	12,322	12,322	0	0	0
A6080303	RANCHO CORDOVA	CA		10/23/2006		467,038	0	0	0	0	0	0	15,510	15,510	0	0	0
A7042702	RANCHO CORDOVA	CA		06/06/2007		514,692	0	0	0	0	0	0	16,825	16,825	0	0	0
A8062302	RANCHO CORDOVA	CA		07/10/2008		994,592	0	0	0	0	0	0	35,694	35,694	0	0	0
B1082605	RANCHO CORDOVA	CA		11/07/2011		2,498,760	0	0	0	0	0	0	60,135	60,135	0	0	0
B2030604	RANCHO CORDOVA	CA		04/26/2012		1,811,476	0	0	0	0	0	0	109,730	109,730	0	0	0
A3061001	RANCHO CUCAMONGA	CA		09/15/2003		1,603,314	0	0	0	0	0	0	153,634	153,634	0	0	0
A5081904	RANCHO CUCAMONGA	CA		12/31/2006		973,323	0	0	0	0	0	0	39,049	39,049	0	0	0
A7101802	RANCHO CUCAMONGA	CA		01/04/2008		262,629	0	0	0	0	0	0	8,043	8,043	0	0	0
B0051401	RANCHO CUCAMONGA	CA		06/29/2010		587,832	0	0	0	0	0	0	12,104	12,104	0	0	0
B0111604	RANCHO CUCAMONGA	CA		01/24/2011		291,739	0	0	0	0	0	0	10,213	10,213	0	0	0
B4040703	RANCHO CUCAMONGA	CA		06/06/2014		375,450	0	0	0	0	0	0	11,915	11,915	0	0	0
B1080801	RANCHO DOMINGUEZ	CA		09/23/2011		1,299,493	0	0	0	0	0	0	31,681	31,681	0	0	0
B2012403	RANCHO DOMINGUEZ	CA		03/30/2012		1,162,924	0	0	0	0	0	0	29,989	29,989	0	0	0
A3070901	RANCHO MIRAGE	CA		11/25/2003		208,358	0	0	0	0	0	0	47,359	47,359	0	0	0
A7112101	RANCHO MIRAGE	CA		02/13/2008		451,011	0	0	0	0	0	0	14,047	14,047	0	0	0
A6041002	RANCHO SANTA MARGARITA	CA		12/31/2006		176,155	0	0	0	0	0	0	6,259	6,259	0	0	0
A6081101	RANCHO SANTA MARGARITA	CA		12/31/2006		716,271	0	0	0	0	0	0	25,213	25,213	0	0	0
A7021501	RANCHO SANTA MARGARITA	CA		05/31/2007		447,064	0	0	0	0	0	0	11,763	11,763	0	0	0
A4041305	REDDING	CA		06/23/2004		890,742	0	0	0	0	0	0	174,071	174,071	0	0	0
A6042802	REDDING	CA		12/31/2006		655,683	0	0	0	0	0	0	24,728	24,728	0	0	0
B1082302	REDDING	CA		10/27/2011		329,139	0	0	0	0	0	0	11,588	11,588	0	0	0
B2083007	REDDING	CA		11/02/2012		1,400,025	0	0	0	0	0	0	33,862	33,862	0	0	0
B3052805	REDDING	CA		08/08/2013		354,698	0	0	0	0	0	0	8,271	8,271	0	0	0
A2091905	REDLANDS	CA		12/03/2002		533,274	0	0	0	0	0	0	51,867	51,867	0	0	0
A7082903	REDLANDS	CA		10/22/2007		235,006	0	0	0	0	0	0	6,995	6,995	0	0	0
B1030404	REDLANDS	CA		05/25/2011		1,853,623	0	0	0	0	0	0	42,281	42,281	0	0	0
A4020303	REDWOOD CITY	CA		04/15/2004		358,586	0	0	0	0	0	0	73,138	73,138	0	0	0
A4041902	REDWOOD CITY	CA		07/15/2004		445,038	0	0	0	0	0	0	19,160	19,160	0	0	0
A5040501	REDWOOD CITY	CA		06/29/2005		653,628	0	0	0	0	0	0	25,622	25,622	0	0	0
A5060802	REDWOOD CITY	CA		08/25/2005		187,184	0	0	0	0	0	0	7,740	7,740	0	0	0
A5060803	REDWOOD CITY	CA		08/25/2005		179,231	0	0	0	0	0	0	7,409	7,409	0	0	0
A5101205	REDWOOD CITY	CA		12/31/2006		103,511	0	0	0	0	0	0	3,915	3,915	0	0	0
A6072602	REDWOOD CITY	CA		09/08/2006		1,213,043	0	0	0	0	0	0	44,549	44,549	0	0	0
A6121502	REDWOOD CITY	CA		02/08/2007		1,404,292	0	0	0	0	0	0	46,789	46,789	0	0	0
A7052407	REDWOOD CITY	CA		08/17/2007		323,852	0	0	0	0	0	0	33,246	33,246	0	0	0
A8012308	REDWOOD CITY	CA		04/01/2008		291,692	0	0	0	0	0	0	8,834	8,834	0	0	0
B1042806	REDWOOD CITY	CA		06/16/2011		1,765,345	0	0	0	0	0	0	43,225	43,225	0	0	0
B1071402	REDWOOD CITY	CA		09/21/2011		1,057,216	0	0	0	0	0	0	24,982	24,982	0	0	0
B3011603	REDWOOD CITY	CA		03/07/2013		278,949	0	0	0	0	0	0	6,700	6,700	0	0	0
B3043004	REDWOOD CITY	CA		07/22/2013		234,243	0	0	0	0	0	0	5,498	5,498	0	0	0
B4111102	REDWOOD CITY	CA		01/08/2015		0	0	0	0	0	0	0	2,408,556	2,408,556	0	0	0
B5021305	REDWOOD CITY	CA		06/15/2015		0	0	0	0	0	0	0	880,650	880,650	0	0	0
B5040203	REDWOOD CITY	CA		06/30/2015		0	0	0	0	0	0	0	1,113,589	1,113,589	0	0	0
B5061701	REDWOOD CITY	CA		08/31/2015		0	0	0	0	0	0	0	1,479,619	1,479,619	0	0	0
A6081502	RESEDA	CA		11/29/2006		515,105	0	0	0	0	0	0	16,371	16,371	0	0	0
A8061601	RESEDA	CA		08/28/2008		489,628	0	0	0	0	0	0	8,798	8,798	0	0	0
B4100703	RIALTO	CA		12/05/2014		850,000	0	0	0	0	0	0	449,089	449,089	0	0	0
A4022703	RICHMOND	CA		05/06/2004		303,209	0	0	0	0	0	0	60,651	60,651	0	0	0
B1061607	RICHMOND	CA		08/30/2011		958,058	0	0	0	0	0	0	32,706	32,706	0	0	0
B4022403	RIDGECREST	CA		05/15/2014		1,893,026	0	0	0	0	0	0	40,436	40,436	0	0	0
16885	RIVERSIDE	CA		08/03/1992		63,083	0	0	0	0	0	0	23,849	23,849	0	0	0
A2040202	RIVERSIDE	CA		09/23/2002		1,193,418	0	0	0	0	0	0	22,316	22,316	0	0	0
A4040228	RIVERSIDE	CA		07/06/2004		317,532	0	0	0	0	0	0	24,714	24,714	0	0	0
A5072102	RIVERSIDE	CA		10/14/2005		368,045	0	0	0	0	0	0	24,628	24,628	0	0	0
A6061603	RIVERSIDE	CA		09/06/2006		2,625,365	0	0	0	0	0	0	88,901	88,901	0	0	0
A7010502	RIVERSIDE	CA		01/31/2008		379,944	0	0	0	0	0	0	11,560	11,560	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7020503	RIVERSIDE	CA		04/17/2007		1,149,591	0	0	0	0	0	0	64,311	64,311	0	0	0
A70205033	RIVERSIDE	CA		01/15/2008		317,952	0	0	0	0	0	0	16,929	16,929	0	0	0
A7110202	RIVERSIDE	CA		01/15/2008		737,493	0	0	0	0	0	0	36,643	36,643	0	0	0
A8061310	RIVERSIDE	CA		09/04/2008		1,437,829	0	0	0	0	0	0	24,744	24,744	0	0	0
B1020103	RIVERSIDE	CA		03/31/2011		2,229,991	0	0	0	0	0	0	53,216	53,216	0	0	0
B1020804	RIVERSIDE	CA		04/28/2011		264,123	0	0	0	0	0	0	6,072	6,072	0	0	0
B1102004	RIVERSIDE	CA		01/31/2012		2,071,562	0	0	0	0	0	0	51,595	51,595	0	0	0
B2022810	RIVERSIDE	CA		04/26/2012		315,150	0	0	0	0	0	0	7,585	7,585	0	0	0
B2031203	RIVERSIDE	CA		05/10/2012		405,983	0	0	0	0	0	0	9,402	9,402	0	0	0
B2061802	RIVERSIDE	CA		08/28/2012		516,584	0	0	0	0	0	0	18,556	18,556	0	0	0
B2070302	RIVERSIDE	CA		09/28/2012		1,537,108	0	0	0	0	0	0	38,862	38,862	0	0	0
B2090701	RIVERSIDE	CA		11/09/2012		833,886	0	0	0	0	0	0	27,701	27,701	0	0	0
B2101505	RIVERSIDE	CA		01/03/2013		322,513	0	0	0	0	0	0	10,916	10,916	0	0	0
B3031308	RIVERSIDE	CA		05/16/2013		1,105,242	0	0	0	0	0	0	27,109	27,109	0	0	0
B3062001	RIVERSIDE	CA		09/13/2013		443,978	0	0	0	0	0	0	10,117	10,117	0	0	0
B5040701	RIVERSIDE	CA		06/25/2015		0	0	0	0	0	0	0	1,860,392	1,860,392	0	0	0
A2122301	ROCKLIN	CA		02/28/2003		394,750	0	0	0	0	0	0	37,579	37,579	0	0	0
A6052202	ROCKLIN	CA		07/19/2006		1,473,045	0	0	0	0	0	0	51,905	51,905	0	0	0
A6052203	ROCKLIN	CA		07/19/2006		1,636,775	0	0	0	0	0	0	57,663	57,663	0	0	0
B0080602	ROCKLIN	CA		10/07/2010		115,042	0	0	0	0	0	0	4,470	4,470	0	0	0
B2102304	ROCKLIN	CA		12/20/2012		956,259	0	0	0	0	0	0	24,138	24,138	0	0	0
B2102305	ROCKLIN	CA		12/20/2012		1,297,784	0	0	0	0	0	0	32,756	32,756	0	0	0
A9020210	RODEO	CA		04/28/2009		847,256	0	0	0	0	0	0	20,404	20,404	0	0	0
A6121802	ROHNERT PARK	CA		02/28/2007		863,924	0	0	0	0	0	0	30,188	30,188	0	0	0
A6121803	ROHNERT PARK	CA		03/08/2007		1,373,476	0	0	0	0	0	0	47,629	47,629	0	0	0
A7040201	ROHNERT PARK	CA		06/12/2007		595,370	0	0	0	0	0	0	19,454	19,454	0	0	0
B0061802	ROSEMEAD	CA		09/16/2010		3,020,653	0	0	0	0	0	0	72,926	72,926	0	0	0
B1021805	ROSEMEAD	CA		05/09/2011		2,689,661	0	0	0	0	0	0	63,292	63,292	0	0	0
A3041703	ROSEVILLE	CA		07/03/2003		248,730	0	0	0	0	0	0	13,485	13,485	0	0	0
A3111403	ROSEVILLE	CA		01/26/2004		466,732	0	0	0	0	0	0	101,870	101,870	0	0	0
A4032503	ROSEVILLE	CA		06/03/2004		386,210	0	0	0	0	0	0	30,408	30,408	0	0	0
A4071603	ROSEVILLE	CA		10/04/2004		637,905	0	0	0	0	0	0	46,787	46,787	0	0	0
A4072704	ROSEVILLE	CA		10/07/2004		1,818,422	0	0	0	0	0	0	84,199	84,199	0	0	0
A6072801	ROSEVILLE	CA		09/29/2006		490,927	0	0	0	0	0	0	16,440	16,440	0	0	0
A7030111	ROSEVILLE	CA		04/30/2007		425,843	0	0	0	0	0	0	13,634	13,634	0	0	0
B2062804	ROSEVILLE	CA		08/31/2012		754,175	0	0	0	0	0	0	28,087	28,087	0	0	0
B3032102	ROSEVILLE	CA		06/04/2013		895,171	0	0	0	0	0	0	22,195	22,195	0	0	0
B3041204	ROSEVILLE	CA		07/02/2013		754,431	0	0	0	0	0	0	18,600	18,600	0	0	0
B5091101	ROSEVILLE	CA		11/30/2015		0	0	0	0	0	0	0	516,000	516,000	0	0	0
B1012402	ROSS	CA		03/29/2011		1,243,460	0	0	0	0	0	0	30,134	30,134	0	0	0
A7060104	ROWLAND HEIGHTS	CA		08/23/2007		1,330,775	0	0	0	0	0	0	44,904	44,904	0	0	0
B1030203	ROWLAND HEIGHTS	CA		06/16/2011		891,984	0	0	0	0	0	0	55,419	55,419	0	0	0
B0051701	RUBIDOUX	CA		08/31/2010		2,664,922	0	0	0	0	0	0	70,300	70,300	0	0	0
A2081904	SACRAMENTO	CA		11/12/2002		1,270,366	0	0	0	0	0	0	45,225	45,225	0	0	0
A20819043	SACRAMENTO	CA		08/28/2008		1,664,440	0	0	0	0	0	0	86,439	86,439	0	0	0
A3061701	SACRAMENTO	CA		08/21/2003		952,038	0	0	0	0	0	0	85,927	85,927	0	0	0
A4061802	SACRAMENTO	CA		09/02/2004		430,335	0	0	0	0	0	0	78,551	78,551	0	0	0
A4122002	SACRAMENTO	CA		03/03/2005		1,729,288	0	0	0	0	0	0	102,489	102,489	0	0	0
A5122802	SACRAMENTO	CA		12/31/2006		198,304	0	0	0	0	0	0	12,341	12,341	0	0	0
A6053004	SACRAMENTO	CA		07/19/2006		1,391,246	0	0	0	0	0	0	49,015	49,015	0	0	0
A6091102	SACRAMENTO	CA		11/21/2006		377,628	0	0	0	0	0	0	13,191	13,191	0	0	0
A6101205	SACRAMENTO	CA		11/21/2006		125,876	0	0	0	0	0	0	4,397	4,397	0	0	0
A61012053	SACRAMENTO	CA		02/05/2008		280,877	0	0	0	0	0	0	8,525	8,525	0	0	0
A7031401	SACRAMENTO	CA		05/24/2007		298,576	0	0	0	0	0	0	9,964	9,964	0	0	0
A7052102	SACRAMENTO	CA		08/06/2007		769,475	0	0	0	0	0	0	28,309	28,309	0	0	0
A8020802	SACRAMENTO	CA		03/27/2008		173,470	0	0	0	0	0	0	16,387	16,387	0	0	0
B0110804	SACRAMENTO	CA		12/21/2010		654,721	0	0	0	0	0	0	15,017	15,017	0	0	0
B1031702	SACRAMENTO	CA		05/24/2011		411,415	0	0	0	0	0	0	9,534	9,534	0	0	0
B1061301	SACRAMENTO	CA		08/31/2011		632,365	0	0	0	0	0	0	15,281	15,281	0	0	0
B1091405	SACRAMENTO	CA		11/29/2011		530,297	0	0	0	0	0	0	64,130	64,130	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B2022301	SACRAMENTO	CA		05/04/2012		625,064	0	0	0	0	0	0	15,438	15,438	0	0	0
B2100501	SACRAMENTO	CA		03/19/2013		1,077,608	0	0	0	0	0	0	17,808	17,808	0	0	0
B2100502	SACRAMENTO	CA		03/19/2013		875,148	0	0	0	0	0	0	14,462	14,462	0	0	0
B2101803	SACRAMENTO	CA		01/10/2013		974,247	0	0	0	0	0	0	53,663	53,663	0	0	0
B2101804	SACRAMENTO	CA		01/10/2013		295,184	0	0	0	0	0	0	10,237	10,237	0	0	0
B3013011	SACRAMENTO	CA		04/15/2013		778,304	0	0	0	0	0	0	42,871	42,871	0	0	0
B3100702	SACRAMENTO	CA		12/18/2013		891,480	0	0	0	0	0	0	21,587	21,587	0	0	0
B4032701	SACRAMENTO	CA		05/28/2014		1,303,522	0	0	0	0	0	0	41,626	41,626	0	0	0
B4040704	SACRAMENTO	CA		06/12/2014		324,612	0	0	0	0	0	0	7,019	7,019	0	0	0
B4050102	SACRAMENTO	CA		07/31/2014		1,393,915	0	0	0	0	0	0	33,847	33,847	0	0	0
B4062304	SACRAMENTO	CA		09/02/2014		235,774	0	0	0	0	0	0	5,099	5,099	0	0	0
B5031701	SACRAMENTO	CA		07/01/2015		0	0	0	0	0	0	0	947,437	947,437	0	0	0
B5050805	SACRAMENTO	CA		07/22/2015		0	0	0	0	0	0	0	153,174	153,174	0	0	0
B5051902	SACRAMENTO	CA		10/16/2015		0	0	0	0	0	0	0	560,281	560,281	0	0	0
B5052803	SACRAMENTO	CA		08/10/2015		0	0	0	0	0	0	0	862,683	862,683	0	0	0
A4042402	SALINAS	CA		07/01/2004		681,276	0	0	0	0	0	0	28,183	28,183	0	0	0
A4042402-1	SALINAS	CA		04/29/2014		172,671	0	0	0	0	0	0	4,129	4,129	0	0	0
A5081801	SALINAS	CA		11/07/2005		1,899,021	0	0	0	0	0	0	73,770	73,770	0	0	0
A6021702	SALINAS	CA		12/31/2006		976,732	0	0	0	0	0	0	61,453	61,453	0	0	0
A6062105	SALINAS	CA		10/20/2006		1,548,260	0	0	0	0	0	0	52,869	52,869	0	0	0
A9022406	SALINAS	CA		05/05/2009		369,918	0	0	0	0	0	0	12,629	12,629	0	0	0
B1092202	SALINAS	CA		12/29/2011		594,759	0	0	0	0	0	0	14,008	14,008	0	0	0
B3032703	SALINAS	CA		06/10/2013		462,262	0	0	0	0	0	0	10,904	10,904	0	0	0
A2032202	SAN BERNARDINO	CA		06/27/2002		283,344	0	0	0	0	0	0	30,024	30,024	0	0	0
A7010503	SAN BERNARDINO	CA		03/22/2007		636,420	0	0	0	0	0	0	21,551	21,551	0	0	0
A7042402	SAN BERNARDINO	CA		06/28/2007		275,385	0	0	0	0	0	0	14,993	14,993	0	0	0
A7051602	SAN BERNARDINO	CA		07/25/2007		816,594	0	0	0	0	0	0	35,486	35,486	0	0	0
B0020903	SAN BERNARDINO	CA		03/31/2010		967,195	0	0	0	0	0	0	156,834	156,834	0	0	0
B0030201	SAN BERNARDINO	CA		04/30/2010		823,735	0	0	0	0	0	0	22,379	22,379	0	0	0
B0112902	SAN BERNARDINO	CA		02/09/2011		643,053	0	0	0	0	0	0	40,714	40,714	0	0	0
B1110801	SAN BERNARDINO	CA		12/30/2011		620,309	0	0	0	0	0	0	14,833	14,833	0	0	0
B2032102	SAN BERNARDINO	CA		05/24/2012		1,171,495	0	0	0	0	0	0	28,013	28,013	0	0	0
B2061808	SAN BERNARDINO	CA		08/15/2012		709,921	0	0	0	0	0	0	40,186	40,186	0	0	0
B3030112	SAN BERNARDINO	CA		05/08/2013		1,219,968	0	0	0	0	0	0	30,421	30,421	0	0	0
B3040103	SAN BERNARDINO	CA		06/24/2013		2,521,246	0	0	0	0	0	0	125,195	125,195	0	0	0
B3043003	SAN BERNARDINO	CA		07/22/2013		1,391,124	0	0	0	0	0	0	33,727	33,727	0	0	0
B5040606	SAN BERNARDINO	CA		07/08/2015		0	0	0	0	0	0	0	343,396	343,396	0	0	0
A8112401	SAN BUENAVENTURA	CA		01/27/2009		1,487,100	0	0	0	0	0	0	37,738	37,738	0	0	0
A9021802	SAN BUENAVENTURA	CA		04/23/2009		187,681	0	0	0	0	0	0	14,614	14,614	0	0	0
A9021803	SAN BUENAVENTURA	CA		04/23/2009		131,650	0	0	0	0	0	0	10,253	10,253	0	0	0
A8072901	SAN CARLOS	CA		10/09/2008		718,091	0	0	0	0	0	0	17,406	17,406	0	0	0
B0032903	SAN CARLOS	CA		06/22/2010		237,809	0	0	0	0	0	0	5,366	5,366	0	0	0
B5080601	SAN CARLOS	CA		10/22/2015		0	0	0	0	0	0	0	407,135	407,135	0	0	0
A4031209	SAN CLEMENTE	CA		06/10/2004		213,513	0	0	0	0	0	0	41,926	41,926	0	0	0
B1033005	SAN CLEMENTE	CA		05/26/2011		998,625	0	0	0	0	0	0	23,139	23,139	0	0	0
B1081702	SAN CLEMENTE	CA		10/25/2011		900,580	0	0	0	0	0	0	33,202	33,202	0	0	0
A1030701	SAN DIEGO	CA		06/01/2001		49,077	0	0	0	0	0	0	34,898	34,898	0	0	0
A1111606	SAN DIEGO	CA		01/29/2002		262,688	0	0	0	0	0	0	30,376	30,376	0	0	0
A2030506	SAN DIEGO	CA		08/01/2002		520,910	0	0	0	0	0	0	57,454	57,454	0	0	0
A2061401	SAN DIEGO	CA		09/03/2002		325,950	0	0	0	0	0	0	18,921	18,921	0	0	0
A2061402	SAN DIEGO	CA		09/03/2002		361,473	0	0	0	0	0	0	20,979	20,979	0	0	0
A2071801	SAN DIEGO	CA		09/26/2002		532,179	0	0	0	0	0	0	56,944	56,944	0	0	0
A2071802	SAN DIEGO	CA		09/24/2002		291,322	0	0	0	0	0	0	31,166	31,166	0	0	0
A2091904	SAN DIEGO	CA		12/12/2002		83,123	0	0	0	0	0	0	25,198	25,198	0	0	0
A2100204	SAN DIEGO	CA		12/05/2002		179,439	0	0	0	0	0	0	18,834	18,834	0	0	0
A3021006	SAN DIEGO	CA		04/23/2003		128,785	0	0	0	0	0	0	34,923	34,923	0	0	0
A3030403	SAN DIEGO	CA		04/30/2003		784,564	0	0	0	0	0	0	79,621	79,621	0	0	0
A3040405	SAN DIEGO	CA		06/16/2003		707,403	0	0	0	0	0	0	63,328	63,328	0	0	0
A3051602	SAN DIEGO	CA		07/09/2003		421,558	0	0	0	0	0	0	106,141	106,141	0	0	0
A4040217	SAN DIEGO	CA		06/29/2004		1,205,303	0	0	0	0	0	0	244,502	244,502	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A4042401	SAN DIEGO	CA		07/01/2004		537,720	0	0	0	0	0	0	22,248	22,248	0	0	0
A4042401-1	SAN DIEGO	CA		04/29/2014		152,941	0	0	0	0	0	0	3,651	3,651	0	0	0
A4102301	SAN DIEGO	CA		01/31/2005		491,913	0	0	0	0	0	0	20,532	20,532	0	0	0
A5101303	SAN DIEGO	CA		12/20/2005		489,702	0	0	0	0	0	0	19,080	19,080	0	0	0
A6092602	SAN DIEGO	CA		11/28/2006		197,964	0	0	0	0	0	0	96,054	96,054	0	0	0
A7040405	SAN DIEGO	CA		06/11/2007		450,355	0	0	0	0	0	0	77,185	77,185	0	0	0
A7042004	SAN DIEGO	CA		07/31/2007		196,172	0	0	0	0	0	0	6,290	6,290	0	0	0
A7102402	SAN DIEGO	CA		03/10/2008		363,436	0	0	0	0	0	0	7,127	7,127	0	0	0
A8012801	SAN DIEGO	CA		04/16/2008		396,082	0	0	0	0	0	0	9,453	9,453	0	0	0
A8022701	SAN DIEGO	CA		05/29/2008		1,376,425	0	0	0	0	0	0	27,550	27,550	0	0	0
A9030410	SAN DIEGO	CA		04/30/2009		1,121,101	0	0	0	0	0	0	45,354	45,354	0	0	0
A9060501	SAN DIEGO	CA		07/29/2009		109,277	0	0	0	0	0	0	3,264	3,264	0	0	0
B0022601	SAN DIEGO	CA		04/26/2010		811,552	0	0	0	0	0	0	61,531	61,531	0	0	0
B0032607	SAN DIEGO	CA		05/03/2010		2,987,454	0	0	0	0	0	0	83,890	83,890	0	0	0
B0040602	SAN DIEGO	CA		06/23/2010		1,205,649	0	0	0	0	0	0	41,070	41,070	0	0	0
B0050706	SAN DIEGO	CA		07/01/2010		753,211	0	0	0	0	0	0	50,629	50,629	0	0	0
B0061701	SAN DIEGO	CA		09/07/2010		217,710	0	0	0	0	0	0	6,463	6,463	0	0	0
B0062806	SAN DIEGO	CA		09/10/2010		1,681,317	0	0	0	0	0	0	113,708	113,708	0	0	0
B0063005	SAN DIEGO	CA		09/14/2010		1,395,743	0	0	0	0	0	0	34,723	34,723	0	0	0
B0080201	SAN DIEGO	CA		09/29/2010		916,875	0	0	0	0	0	0	23,157	23,157	0	0	0
B0080404	SAN DIEGO	CA		11/30/2010		5,302,328	0	0	0	0	0	0	157,591	157,591	0	0	0
B0082405	SAN DIEGO	CA		11/15/2010		2,167,114	0	0	0	0	0	0	53,978	53,978	0	0	0
B0120807	SAN DIEGO	CA		02/09/2011		755,735	0	0	0	0	0	0	18,436	18,436	0	0	0
B1010301	SAN DIEGO	CA		04/11/2011		347,849	0	0	0	0	0	0	8,244	8,244	0	0	0
B1012403	SAN DIEGO	CA		03/24/2011		1,846,520	0	0	0	0	0	0	52,795	52,795	0	0	0
B1020802	SAN DIEGO	CA		04/15/2011		371,914	0	0	0	0	0	0	49,714	49,714	0	0	0
B1030201	SAN DIEGO	CA		05/26/2011		2,943,302	0	0	0	0	0	0	67,146	67,146	0	0	0
B1040402	SAN DIEGO	CA		06/13/2011		2,175,905	0	0	0	0	0	0	64,906	64,906	0	0	0
B1040704	SAN DIEGO	CA		06/30/2011		432,579	0	0	0	0	0	0	55,670	55,670	0	0	0
B1052302	SAN DIEGO	CA		08/25/2011		943,156	0	0	0	0	0	0	56,600	56,600	0	0	0
B1072801	SAN DIEGO	CA		10/06/2011		1,395,041	0	0	0	0	0	0	33,796	33,796	0	0	0
B1072802	SAN DIEGO	CA		10/04/2011		1,046,509	0	0	0	0	0	0	24,569	24,569	0	0	0
B1082504	SAN DIEGO	CA		11/21/2011		336,883	0	0	0	0	0	0	8,108	8,108	0	0	0
B1082903	SAN DIEGO	CA		11/07/2011		843,377	0	0	0	0	0	0	102,404	102,404	0	0	0
B1101102	SAN DIEGO	CA		12/01/2011		2,341,431	0	0	0	0	0	0	87,024	87,024	0	0	0
B2012002	SAN DIEGO	CA		03/21/2012		1,387,990	0	0	0	0	0	0	35,800	35,800	0	0	0
B2022708	SAN DIEGO	CA		05/14/2012		3,306,059	0	0	0	0	0	0	82,903	82,903	0	0	0
B2040907	SAN DIEGO	CA		10/25/2012		1,084,703	0	0	0	0	0	0	25,964	25,964	0	0	0
B2041205	SAN DIEGO	CA		06/08/2012		795,795	0	0	0	0	0	0	18,135	18,135	0	0	0
B2051603	SAN DIEGO	CA		07/27/2012		461,779	0	0	0	0	0	0	27,411	27,411	0	0	0
B2070303	SAN DIEGO	CA		08/17/2012		1,334,026	0	0	0	0	0	0	33,390	33,390	0	0	0
B2071002	SAN DIEGO	CA		09/28/2012		1,514,222	0	0	0	0	0	0	89,962	89,962	0	0	0
B2082904	SAN DIEGO	CA		11/13/2012		1,837,748	0	0	0	0	0	0	46,655	46,655	0	0	0
B2091405	SAN DIEGO	CA		12/05/2012		484,775	0	0	0	0	0	0	8,802	8,802	0	0	0
B2112901	SAN DIEGO	CA		02/12/2013		1,139,265	0	0	0	0	0	0	28,424	28,424	0	0	0
B3010806	SAN DIEGO	CA		04/05/2013		940,209	0	0	0	0	0	0	16,382	16,382	0	0	0
B3012809	SAN DIEGO	CA		04/05/2013		923,558	0	0	0	0	0	0	23,158	23,158	0	0	0
B3031302	SAN DIEGO	CA		06/05/2013		742,557	0	0	0	0	0	0	18,718	18,718	0	0	0
B3031809	SAN DIEGO	CA		06/28/2013		1,013,100	0	0	0	0	0	0	24,703	24,703	0	0	0
B3041102	SAN DIEGO	CA		06/19/2013		977,438	0	0	0	0	0	0	51,586	51,586	0	0	0
B3041604	SAN DIEGO	CA		08/01/2013		428,151	0	0	0	0	0	0	41,710	41,710	0	0	0
B3041706	SAN DIEGO	CA		07/15/2013		716,321	0	0	0	0	0	0	17,370	17,370	0	0	0
B3060603	SAN DIEGO	CA		08/21/2013		1,418,097	0	0	0	0	0	0	33,622	33,622	0	0	0
B3060604	SAN DIEGO	CA		09/04/2013		540,766	0	0	0	0	0	0	18,916	18,916	0	0	0
B3061301	SAN DIEGO	CA		08/29/2013		2,056,252	0	0	0	0	0	0	48,743	48,743	0	0	0
B3062108	SAN DIEGO	CA		09/11/2013		570,281	0	0	0	0	0	0	13,443	13,443	0	0	0
B3082004	SAN DIEGO	CA		11/12/2013		478,712	0	0	0	0	0	0	10,064	10,064	0	0	0
B3101002	SAN DIEGO	CA		01/08/2014		229,876	0	0	0	0	0	0	5,301	5,301	0	0	0
B3112702	SAN DIEGO	CA		02/24/2014		130,443	0	0	0	0	0	0	2,838	2,838	0	0	0
B3122603	SAN DIEGO	CA		03/18/2014		248,295	0	0	0	0	0	0	3,913	3,913	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B4012902	SAN DIEGO	CA		04/01/2014		413,311	0	0	0	0	0	0	8,727	8,727	0	0	0
B4012904	SAN DIEGO	CA		03/10/2014		268,732	0	0	0	0	0	0	4,617	4,617	0	0	0
B4082601	SAN DIEGO	CA		12/19/2014		2,660,000	0	0	0	0	0	0	1,375,205	1,375,205	0	0	0
B4082604	SAN DIEGO	CA		10/14/2014		1,021,184	0	0	0	0	0	0	22,348	22,348	0	0	0
B4091703	SAN DIEGO	CA		01/06/2015		0	0	0	0	0	0	0	904,866	904,866	0	0	0
B5011302	SAN DIEGO	CA		04/30/2015		0	0	0	0	0	0	0	293,008	293,008	0	0	0
B5011306	SAN DIEGO	CA		04/01/2015		0	0	0	0	0	0	0	392,708	392,708	0	0	0
B5012302	SAN DIEGO	CA		03/16/2015		0	0	0	0	0	0	0	15,868	15,868	0	0	0
B5020503	SAN DIEGO	CA		03/20/2015		0	0	0	0	0	0	0	7,301	7,301	0	0	0
B5020505	SAN DIEGO	CA		03/30/2015		0	0	0	0	0	0	0	7,916	7,916	0	0	0
B5021713	SAN DIEGO	CA		06/12/2015		0	0	0	0	0	0	0	272,927	272,927	0	0	0
B5051904	SAN DIEGO	CA		08/10/2015		0	0	0	0	0	0	0	567,826	567,826	0	0	0
B5081205	SAN DIEGO	CA		11/05/2015		0	0	0	0	0	0	0	430,000	430,000	0	0	0
B5082005	SAN DIEGO	CA		11/12/2015		0	0	0	0	0	0	0	946,000	946,000	0	0	0
B3061206	SAN DIMAS	CA		09/25/2013		1,012,336	0	0	0	0	0	0	22,676	22,676	0	0	0
B4042202	SAN DIMAS	CA		07/11/2014		1,885,684	0	0	0	0	0	0	30,372	30,372	0	0	0
A7090402	SAN FERNANDO	CA		11/28/2007		478,847	0	0	0	0	0	0	14,687	14,687	0	0	0
A9020303	SAN FERNANDO	CA		05/06/2009		1,154,261	0	0	0	0	0	0	29,195	29,195	0	0	0
B0061102	SAN FERNANDO	CA		08/11/2010		1,126,872	0	0	0	0	0	0	43,430	43,430	0	0	0
B3103001	SAN FERNANDO	CA		01/16/2014		838,005	0	0	0	0	0	0	23,207	23,207	0	0	0
B5082103	SAN FERNANDO	CA		11/09/2015		0	0	0	0	0	0	0	942,560	942,560	0	0	0
A3050201	SAN FRANCISCO	CA		07/30/2003		697,308	0	0	0	0	0	0	174,388	174,388	0	0	0
A4042423	SAN FRANCISCO	CA		07/01/2004		662,370	0	0	0	0	0	0	27,395	27,395	0	0	0
A4042423-1	SAN FRANCISCO	CA		04/30/2014		167,744	0	0	0	0	0	0	4,000	4,000	0	0	0
A4073004	SAN FRANCISCO	CA		10/28/2004		533,165	0	0	0	0	0	0	96,122	96,122	0	0	0
A6101101	SAN FRANCISCO	CA		01/05/2007		509,235	0	0	0	0	0	0	17,109	17,109	0	0	0
A7040601	SAN FRANCISCO	CA		06/11/2007		689,968	0	0	0	0	0	0	22,006	22,006	0	0	0
A7080908	SAN FRANCISCO	CA		12/10/2007		276,755	0	0	0	0	0	0	5,350	5,350	0	0	0
A9042703	SAN FRANCISCO	CA		07/07/2009		184,183	0	0	0	0	0	0	4,592	4,592	0	0	0
B0081801	SAN FRANCISCO	CA		11/09/2010		680,419	0	0	0	0	0	0	97,785	97,785	0	0	0
B1020406	SAN FRANCISCO	CA		04/15/2011		545,576	0	0	0	0	0	0	19,469	19,469	0	0	0
B1090704	SAN FRANCISCO	CA		11/17/2011		541,170	0	0	0	0	0	0	12,226	12,226	0	0	0
B2050901	SAN FRANCISCO	CA		07/26/2012		868,064	0	0	0	0	0	0	15,548	15,548	0	0	0
B2062803	SAN FRANCISCO	CA		08/16/2012		1,149,375	0	0	0	0	0	0	28,767	28,767	0	0	0
B2083003	SAN FRANCISCO	CA		12/18/2012		342,301	0	0	0	0	0	0	8,231	8,231	0	0	0
B3011605	SAN FRANCISCO	CA		03/28/2013		1,209,376	0	0	0	0	0	0	66,038	66,038	0	0	0
B3080202	SAN FRANCISCO	CA		11/05/2013		862,309	0	0	0	0	0	0	17,495	17,495	0	0	0
B3122005	SAN FRANCISCO	CA		02/19/2014		614,887	0	0	0	0	0	0	14,825	14,825	0	0	0
B4120102	SAN FRANCISCO	CA		01/26/2015		0	0	0	0	0	0	0	416,066	416,066	0	0	0
B5021304	SAN FRANCISCO	CA		03/30/2015		0	0	0	0	0	0	0	33,623	33,623	0	0	0
B5050407	SAN FRANCISCO	CA		11/30/2015		0	0	0	0	0	0	0	6,080,000	6,080,000	0	0	0
B5082101	SAN FRANCISCO	CA		11/20/2015		0	0	0	0	0	0	0	1,204,000	1,204,000	0	0	0
A7071102	SAN GABRIEL	CA		08/16/2007		1,149,790	0	0	0	0	0	0	22,469	22,469	0	0	0
B2042602	SAN GABRIEL	CA		06/26/2012		786,380	0	0	0	0	0	0	20,238	20,238	0	0	0
A7021505	SAN JACINTO	CA		05/08/2007		535,583	0	0	0	0	0	0	17,519	17,519	0	0	0
B2030101	SAN JACINTO	CA		04/10/2012		205,134	0	0	0	0	0	0	4,936	4,936	0	0	0
A2050701	SAN JOSE	CA		07/31/2002		22,486	0	0	0	0	0	0	8,121	8,121	0	0	0
A2062001	SAN JOSE	CA		09/03/2002		3,152,784	0	0	0	0	0	0	190,424	190,424	0	0	0
A2073005	SAN JOSE	CA		10/01/2002		1,276,791	0	0	0	0	0	0	76,466	76,466	0	0	0
A2120602	SAN JOSE	CA		02/26/2003		441,379	0	0	0	0	0	0	13,906	13,906	0	0	0
A21206023	SAN JOSE	CA		03/21/2007		717,009	0	0	0	0	0	0	22,856	22,856	0	0	0
A3031301	SAN JOSE	CA		06/02/2003		271,257	0	0	0	0	0	0	15,736	15,736	0	0	0
A3060203	SAN JOSE	CA		12/31/2006		62,033	0	0	0	0	0	0	15,949	15,949	0	0	0
A5060701	SAN JOSE	CA		08/24/2005		179,141	0	0	0	0	0	0	27,429	27,429	0	0	0
A5072807	SAN JOSE	CA		10/20/2005		2,237,573	0	0	0	0	0	0	50,325	50,325	0	0	0
A5112202	SAN JOSE	CA		02/16/2006		506,483	0	0	0	0	0	0	19,426	19,426	0	0	0
A5112205	SAN JOSE	CA		02/22/2006		536,881	0	0	0	0	0	0	20,591	20,591	0	0	0
A6011002	SAN JOSE	CA		12/31/2006		181,636	0	0	0	0	0	0	11,786	11,786	0	0	0
A6051601	SAN JOSE	CA		12/31/2006		577,705	0	0	0	0	0	0	33,209	33,209	0	0	0
A6072401	SAN JOSE	CA		09/14/2006		263,632	0	0	0	0	0	0	31,810	31,810	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6082803	SAN JOSE	CA		11/29/2006		400,610	0	0	0	0	0	0	13,428	13,428	0	0	0
A6092803	SAN JOSE	CA		11/08/2006		878,804	0	0	0	0	0	0	32,530	32,530	0	0	0
A7030109	SAN JOSE	CA		05/02/2007		559,134	0	0	0	0	0	0	17,978	17,978	0	0	0
A7042303	SAN JOSE	CA		07/17/2007		152,002	0	0	0	0	0	0	15,898	15,898	0	0	0
A7052401	SAN JOSE	CA		08/01/2007		951,095	0	0	0	0	0	0	30,232	30,232	0	0	0
A7052405	SAN JOSE	CA		07/05/2007		1,259,622	0	0	0	0	0	0	25,553	25,553	0	0	0
A7112003	SAN JOSE	CA		01/04/2008		562,642	0	0	0	0	0	0	11,370	11,370	0	0	0
A7113003	SAN JOSE	CA		02/13/2008		64,794	0	0	0	0	0	0	19,159	19,159	0	0	0
A7120501	SAN JOSE	CA		02/14/2008		420,307	0	0	0	0	0	0	8,440	8,440	0	0	0
A8021407	SAN JOSE	CA		04/25/2008		757,299	0	0	0	0	0	0	23,239	23,239	0	0	0
A8082601	SAN JOSE	CA		10/23/2008		158,916	0	0	0	0	0	0	36,855	36,855	0	0	0
A8091803	SAN JOSE	CA		11/17/2008		788,463	0	0	0	0	0	0	13,886	13,886	0	0	0
A9112003	SAN JOSE	CA		01/04/2010		1,554,670	0	0	0	0	0	0	49,123	49,123	0	0	0
B0050707	SAN JOSE	CA		07/29/2010		248,402	0	0	0	0	0	0	5,393	5,393	0	0	0
B0051901	SAN JOSE	CA		07/29/2010		848,129	0	0	0	0	0	0	19,560	19,560	0	0	0
B0090704	SAN JOSE	CA		11/18/2010		336,336	0	0	0	0	0	0	21,203	21,203	0	0	0
B0110806	SAN JOSE	CA		01/12/2011		767,647	0	0	0	0	0	0	18,142	18,142	0	0	0
B1021801	SAN JOSE	CA		04/19/2011		752,183	0	0	0	0	0	0	17,835	17,835	0	0	0
B1031004	SAN JOSE	CA		05/05/2011		337,701	0	0	0	0	0	0	8,071	8,071	0	0	0
B1042902	SAN JOSE	CA		06/30/2011		515,776	0	0	0	0	0	0	12,148	12,148	0	0	0
B1071203	SAN JOSE	CA		09/07/2011		618,945	0	0	0	0	0	0	15,328	15,328	0	0	0
B1101803	SAN JOSE	CA		01/05/2012		433,651	0	0	0	0	0	0	9,977	9,977	0	0	0
B2031606	SAN JOSE	CA		05/11/2012		661,408	0	0	0	0	0	0	23,142	23,142	0	0	0
B2032802	SAN JOSE	CA		05/14/2012		868,000	0	0	0	0	0	0	21,766	21,766	0	0	0
B2050401	SAN JOSE	CA		06/29/2012		1,509,668	0	0	0	0	0	0	55,655	55,655	0	0	0
B2051703	SAN JOSE	CA		07/23/2012		1,102,775	0	0	0	0	0	0	20,147	20,147	0	0	0
B2052401	SAN JOSE	CA		08/13/2012		3,125,025	0	0	0	0	0	0	79,460	79,460	0	0	0
B2082201	SAN JOSE	CA		11/20/2012		942,836	0	0	0	0	0	0	31,565	31,565	0	0	0
B2082802	SAN JOSE	CA		12/06/2012		4,243,185	0	0	0	0	0	0	105,376	105,376	0	0	0
B2082902	SAN JOSE	CA		11/20/2012		2,908,310	0	0	0	0	0	0	71,483	71,483	0	0	0
B2082905	SAN JOSE	CA		11/01/2012		3,455,881	0	0	0	0	0	0	83,568	83,568	0	0	0
B2121210	SAN JOSE	CA		03/07/2013		937,541	0	0	0	0	0	0	52,521	52,521	0	0	0
B3011004	SAN JOSE	CA		02/27/2013		1,720,536	0	0	0	0	0	0	45,072	45,072	0	0	0
B3012302	SAN JOSE	CA		03/18/2013		963,254	0	0	0	0	0	0	24,693	24,693	0	0	0
B3041103	SAN JOSE	CA		07/30/2013		3,320,293	0	0	0	0	0	0	81,841	81,841	0	0	0
B3053001	SAN JOSE	CA		07/31/2013		745,879	0	0	0	0	0	0	25,459	25,459	0	0	0
B3060401	SAN JOSE	CA		08/08/2013		391,586	0	0	0	0	0	0	13,791	13,791	0	0	0
B4032003	SAN JOSE	CA		06/20/2014		6,379,309	0	0	0	0	0	0	1,495,158	1,495,158	0	0	0
B4040401	SAN JOSE	CA		06/03/2014		1,796,603	0	0	0	0	0	0	39,521	39,521	0	0	0
B4121202	SAN JOSE	CA		02/12/2015		0	0	0	0	0	0	0	504,677	504,677	0	0	0
B5021709	SAN JOSE	CA		06/11/2015		0	0	0	0	0	0	0	930,352	930,352	0	0	0
B5080402	SAN JOSE	CA		11/06/2015		0	0	0	0	0	0	0	2,880,000	2,880,000	0	0	0
A3042701	SAN JUAN CAPISTRANO	CA		06/25/2003		755,940	0	(2,693)	0	0	(2,693)	0	234,264	234,264	0	0	0
B1032501	SAN JUAN CAPISTRANO	CA		05/26/2011		709,768	0	0	0	0	0	0	16,703	16,703	0	0	0
B3013008	SAN JUAN CAPISTRANO	CA		04/30/2013		1,213,789	0	0	0	0	0	0	41,227	41,227	0	0	0
A3050902	SAN LEANDRO	CA		09/11/2003		562,188	0	0	0	0	0	0	134,483	134,483	0	0	0
A3063001	SAN LEANDRO	CA		09/15/2003		403,050	0	0	0	0	0	0	18,951	18,951	0	0	0
A7052503	SAN LEANDRO	CA		08/07/2007		953,544	0	0	0	0	0	0	29,942	29,942	0	0	0
A7072001	SAN LEANDRO	CA		09/28/2007		153,192	0	0	0	0	0	0	4,604	4,604	0	0	0
B1112104	SAN LEANDRO	CA		02/29/2012		727,943	0	0	0	0	0	0	42,851	42,851	0	0	0
A2082605	SAN LUIS OBISPO	CA		12/16/2002		240,915	0	0	0	0	0	0	11,793	11,793	0	0	0
A4040216	SAN LUIS OBISPO	CA		02/23/2005		1,293,621	0	0	0	0	0	0	90,086	90,086	0	0	0
A4120107	SAN LUIS OBISPO	CA		02/28/2005		312,785	0	0	0	0	0	0	52,279	52,279	0	0	0
A5113004	SAN LUIS OBISPO	CA		12/31/2006		215,098	0	0	0	0	0	0	13,777	13,777	0	0	0
A5113005	SAN LUIS OBISPO	CA		12/31/2006		157,743	0	0	0	0	0	0	10,102	10,102	0	0	0
A6072101	SAN LUIS OBISPO	CA		09/26/2006		656,515	0	0	0	0	0	0	21,715	21,715	0	0	0
A7010201	SAN LUIS OBISPO	CA		02/08/2007		1,448,935	0	0	0	0	0	0	48,276	48,276	0	0	0
A7011907	SAN LUIS OBISPO	CA		05/14/2007		2,517,578	0	0	0	0	0	0	51,955	51,955	0	0	0
A7012204	SAN LUIS OBISPO	CA		03/22/2007		421,467	0	0	0	0	0	0	15,325	15,325	0	0	0
A7030202	SAN LUIS OBISPO	CA		06/21/2007		1,280,120	0	0	0	0	0	0	45,539	45,539	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A7032105	SAN LUIS OBISPO	CA		06/27/2007		1,797,229	0	0	0	0	0	0	32,572	32,572	0	0	0
A7032701	SAN LUIS OBISPO	CA		06/14/2007		2,615,851	0	0	0	0	0	0	47,567	47,567	0	0	0
A7042503	SAN LUIS OBISPO	CA		06/26/2007		935,439	0	0	0	0	0	0	30,200	30,200	0	0	0
A7052201	SAN LUIS OBISPO	CA		08/09/2007		271,549	0	0	0	0	0	0	8,430	8,430	0	0	0
A7052402	SAN LUIS OBISPO	CA		08/30/2007		1,923,285	0	0	0	0	0	0	38,876	38,876	0	0	0
A7072602	SAN LUIS OBISPO	CA		10/10/2007		514,286	0	0	0	0	0	0	15,384	15,384	0	0	0
A7081003	SAN LUIS OBISPO	CA		10/19/2007		988,528	0	0	0	0	0	0	36,742	36,742	0	0	0
A7081004	SAN LUIS OBISPO	CA		10/31/2007		659,016	0	0	0	0	0	0	24,493	24,493	0	0	0
A7081602	SAN LUIS OBISPO	CA		11/01/2007		417,281	0	0	0	0	0	0	7,957	7,957	0	0	0
A7092002	SAN LUIS OBISPO	CA		12/06/2007		457,691	0	0	0	0	0	0	13,932	13,932	0	0	0
A7122104	SAN LUIS OBISPO	CA		03/25/2008		274,299	0	0	0	0	0	0	8,371	8,371	0	0	0
A8082203	SAN LUIS OBISPO	CA		11/05/2008		760,797	0	0	0	0	0	0	13,794	13,794	0	0	0
A8082203-1	SAN LUIS OBISPO	CA		06/30/2014		339,518	0	0	0	0	0	0	6,127	6,127	0	0	0
B0031201	SAN LUIS OBISPO	CA		05/18/2010		113,608	0	0	0	0	0	0	4,309	4,309	0	0	0
B0072701	SAN LUIS OBISPO	CA		09/30/2010		589,371	0	0	0	0	0	0	14,236	14,236	0	0	0
B0072702	SAN LUIS OBISPO	CA		10/06/2010		535,847	0	0	0	0	0	0	12,845	12,845	0	0	0
B1031001	SAN LUIS OBISPO	CA		05/26/2011		268,266	0	0	0	0	0	0	5,933	5,933	0	0	0
B1031002	SAN LUIS OBISPO	CA		05/26/2011		180,402	0	0	0	0	0	0	3,991	3,991	0	0	0
B1051301	SAN LUIS OBISPO	CA		07/20/2011		272,090	0	0	0	0	0	0	16,738	16,738	0	0	0
B3103111	SAN LUIS OBISPO	CA		01/21/2014		270,687	0	0	0	0	0	0	5,921	5,921	0	0	0
B3122007	SAN LUIS OBISPO	CA		02/21/2014		191,987	0	0	0	0	0	0	4,248	4,248	0	0	0
B4121104	SAN LUIS OBISPO	CA		02/13/2015		0	0	0	0	0	0	0	540,983	540,983	0	0	0
B5040311	SAN LUIS OBISPO	CA		06/09/2015		0	0	0	0	0	0	0	897,235	897,235	0	0	0
A7120415	SAN MARCOS	CA		01/28/2008		545,067	0	0	0	0	0	0	11,014	11,014	0	0	0
A9040603	SAN MARCOS	CA		10/01/2009		2,063,645	0	0	0	0	0	0	45,994	45,994	0	0	0
B3060602	SAN MARCOS	CA		08/12/2013		653,865	0	0	0	0	0	0	63,044	63,044	0	0	0
B5061603	SAN MARCOS	CA		08/10/2015		0	0	0	0	0	0	0	277,499	277,499	0	0	0
98091101	SAN MATEO	CA		10/29/1998		273,142	0	0	0	0	0	0	62,333	62,333	0	0	0
A1111903	SAN MATEO	CA		02/06/2002		105,033	0	0	0	0	0	0	44,542	44,542	0	0	0
B2051704	SAN MATEO	CA		09/14/2012		1,443,538	0	0	0	0	0	0	35,330	35,330	0	0	0
B4022802	SAN MATEO	CA		05/01/2014		504,513	0	0	0	0	0	0	11,361	11,361	0	0	0
A3020404	SAN PEDRO	CA		04/16/2003		543,119	0	0	0	0	0	0	146,725	146,725	0	0	0
A5051005	SAN PEDRO	CA		07/28/2005		299,793	0	0	0	0	0	0	17,239	17,239	0	0	0
A9032302	SAN PEDRO	CA		05/28/2009		679,355	0	0	0	0	0	0	26,008	26,008	0	0	0
B2110803	SAN PEDRO	CA		01/30/2013		260,155	0	0	0	0	0	0	6,117	6,117	0	0	0
B1083009	SAN RAFAEL	CA		11/22/2011		761,578	0	0	0	0	0	0	18,618	18,618	0	0	0
A7110506	SAN RAMON	CA		02/05/2008		200,452	0	0	0	0	0	0	6,243	6,243	0	0	0
A1041008	SANTA ANA	CA		08/01/2001		84,966	0	0	0	0	0	0	49,687	49,687	0	0	0
A2101801	SANTA ANA	CA		01/15/2003		804,260	0	0	0	0	0	0	28,399	28,399	0	0	0
A3091003	SANTA ANA	CA		11/01/2003		234,273	0	0	0	0	0	0	21,400	21,400	0	0	0
A3100201	SANTA ANA	CA		01/14/2004		11,095	0	0	0	0	0	0	2,463	2,463	0	0	0
A4110403	SANTA ANA	CA		01/13/2005		107,888	0	0	0	0	0	0	18,471	18,471	0	0	0
A7030203	SANTA ANA	CA		06/28/2007		390,118	0	0	0	0	0	0	12,145	12,145	0	0	0
A8010302	SANTA ANA	CA		03/14/2008		1,584,218	0	0	0	0	0	0	77,256	77,256	0	0	0
A8051202	SANTA ANA	CA		07/10/2008		346,517	0	0	0	0	0	0	9,735	9,735	0	0	0
A8090301	SANTA ANA	CA		11/17/2008		1,125,243	0	0	0	0	0	0	37,872	37,872	0	0	0
A9042705	SANTA ANA	CA		06/30/2009		614,497	0	0	0	0	0	0	14,983	14,983	0	0	0
A9081810	SANTA ANA	CA		10/20/2009		914,146	0	0	0	0	0	0	19,789	19,789	0	0	0
A9101603	SANTA ANA	CA		11/30/2009		855,055	0	0	0	0	0	0	25,546	25,546	0	0	0
A9101603-1	SANTA ANA	CA		08/25/2015		0	0	0	0	0	0	0	377,811	377,811	0	0	0
B0051303	SANTA ANA	CA		07/22/2010		943,031	0	0	0	0	0	0	35,491	35,491	0	0	0
B1040601	SANTA ANA	CA		06/22/2011		1,101,934	0	0	0	0	0	0	27,407	27,407	0	0	0
B1091902	SANTA ANA	CA		11/14/2011		856,788	0	0	0	0	0	0	50,692	50,692	0	0	0
B2041603	SANTA ANA	CA		06/25/2012		396,753	0	0	0	0	0	0	9,896	9,896	0	0	0
B4042302	SANTA ANA	CA		07/22/2014		936,982	0	0	0	0	0	0	28,747	28,747	0	0	0
B4061301	SANTA ANA	CA		09/26/2014		301,045	0	0	0	0	0	0	6,628	6,628	0	0	0
B5010801	SANTA ANA	CA		03/16/2015		0	0	0	0	0	0	0	2,650,391	2,650,391	0	0	0
B5022503	SANTA ANA	CA		04/02/2015		0	0	0	0	0	0	0	1,892,347	1,892,347	0	0	0
B5050405	SANTA ANA	CA		07/17/2015		0	0	0	0	0	0	0	1,235,618	1,235,618	0	0	0
B5052601	SANTA ANA	CA		08/03/2015		0	0	0	0	0	0	0	1,658,061	1,658,061	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A3010101	SANTA BARBARA	CA		03/13/2003		199,362	0	0	0	0	0	0	55,481	55,481	0	0	0
A7030702	SANTA BARBARA	CA		05/10/2007		440,319	0	0	0	0	0	0	48,367	48,367	0	0	0
B2041301	SANTA BARBARA	CA		07/13/2012		293,693	0	0	0	0	0	0	7,047	7,047	0	0	0
B2041302	SANTA BARBARA	CA		07/13/2012		1,313,802	0	0	0	0	0	0	31,524	31,524	0	0	0
B2041303	SANTA BARBARA	CA		07/13/2012		863,623	0	0	0	0	0	0	20,719	20,719	0	0	0
B2041304	SANTA BARBARA	CA		07/13/2012		1,669,053	0	0	0	0	0	0	40,046	40,046	0	0	0
B5013003	SANTA BARBARA	CA		04/29/2015		0	0	0	0	0	0	0	1,391,640	1,391,640	0	0	0
A5110302	SANTA CLARA	CA		12/31/2006		227,698	0	0	0	0	0	0	31,263	31,263	0	0	0
A8110503	SANTA CLARA	CA		01/08/2009		276,654	0	0	0	0	0	0	7,019	7,019	0	0	0
B2070602	SANTA CLARA	CA		10/26/2012		664,365	0	0	0	0	0	0	16,434	16,434	0	0	0
B2080903	SANTA CLARA	CA		11/13/2012		478,579	0	0	0	0	0	0	11,765	11,765	0	0	0
A2092702	SANTA CLARITA	CA		12/17/2002		2,806,851	0	0	0	0	0	0	272,939	272,939	0	0	0
A5020302	SANTA CLARITA	CA		08/04/2005		481,249	0	0	0	0	0	0	33,710	33,710	0	0	0
B0052701	SANTA CLARITA	CA		07/12/2010		151,893	0	0	0	0	0	0	3,724	3,724	0	0	0
B1113002	SANTA CLARITA	CA		03/01/2012		878,588	0	0	0	0	0	0	32,323	32,323	0	0	0
B1121603	SANTA CLARITA	CA		02/17/2012		1,107,666	0	0	0	0	0	0	26,150	26,150	0	0	0
B3093004	SANTA CLARITA	CA		11/22/2013		967,716	0	0	0	0	0	0	23,719	23,719	0	0	0
B5012102	SANTA CLARITA	CA		03/16/2015		0	0	0	0	0	0	0	192,950	192,950	0	0	0
A3063003	SANTA CRUZ	CA		09/25/2003		1,336,990	0	0	0	0	0	0	117,107	117,107	0	0	0
A3063004	SANTA CRUZ	CA		09/25/2003		1,830,191	0	0	0	0	0	0	158,587	158,587	0	0	0
A30630043	SANTA CRUZ	CA		01/28/2004		455,779	0	0	0	0	0	0	39,312	39,312	0	0	0
A7020702	SANTA CRUZ	CA		05/23/2007		569,878	0	0	0	0	0	0	18,325	18,325	0	0	0
A9012601	SANTA CRUZ	CA		03/30/2009		268,502	0	0	0	0	0	0	9,160	9,160	0	0	0
B1042903	SANTA CRUZ	CA		06/30/2011		534,200	0	0	0	0	0	0	12,581	12,581	0	0	0
B1091501	SANTA CRUZ	CA		11/04/2011		382,048	0	0	0	0	0	0	8,907	8,907	0	0	0
B1091502	SANTA CRUZ	CA		11/22/2011		636,724	0	0	0	0	0	0	14,854	14,854	0	0	0
B1091502-1	SANTA CRUZ	CA		12/20/2013		353,733	0	0	0	0	0	0	8,145	8,145	0	0	0
B2072004	SANTA CRUZ	CA		10/09/2012		384,013	0	0	0	0	0	0	6,631	6,631	0	0	0
B3013009	SANTA CRUZ	CA		04/29/2013		429,980	0	0	0	0	0	0	13,707	13,707	0	0	0
A3030703	SANTA FE SPRINGS	CA		05/21/2003		111,538	0	0	0	0	0	0	29,560	29,560	0	0	0
A3052302	SANTA FE SPRINGS	CA		09/03/2003		274,395	0	0	0	0	0	0	24,622	24,622	0	0	0
A4122401	SANTA FE SPRINGS	CA		03/15/2005		238,155	0	0	0	0	0	0	13,464	13,464	0	0	0
A6072703	SANTA FE SPRINGS	CA		10/10/2006		654,803	0	0	0	0	0	0	21,739	21,739	0	0	0
A3031104	SANTA MARIA	CA		05/20/2003		119,172	0	0	0	0	0	0	31,392	31,392	0	0	0
A6021006	SANTA MARIA	CA		04/13/2006		1,011,575	0	0	0	0	0	0	133,741	133,741	0	0	0
A6082902	SANTA MARIA	CA		11/08/2006		4,091,734	0	0	0	0	0	0	74,165	74,165	0	0	0
A7012606	SANTA MARIA	CA		04/23/2007		231,609	0	0	0	0	0	0	7,515	7,515	0	0	0
A7042502	SANTA MARIA	CA		06/26/2007		591,345	0	0	0	0	0	0	19,096	19,096	0	0	0
A8021306	SANTA MARIA	CA		04/24/2008		497,947	0	0	0	0	0	0	17,088	17,088	0	0	0
B2020301	SANTA MARIA	CA		04/10/2012		2,022,886	0	0	0	0	0	0	51,854	51,854	0	0	0
B3031307	SANTA MARIA	CA		06/04/2013		441,381	0	0	0	0	0	0	13,149	13,149	0	0	0
B4032603	SANTA MARIA	CA		06/05/2014		397,783	0	0	0	0	0	0	8,909	8,909	0	0	0
A0112703	SANTA MONICA	CA		02/01/2001		136,894	0	0	0	0	0	0	116,560	116,560	0	0	0
A1092401	SANTA MONICA	CA		04/03/2002		146,717	0	0	0	0	0	0	59,602	59,602	0	0	0
A2022601	SANTA MONICA	CA		05/08/2002		93,340	0	0	0	0	0	0	35,232	35,232	0	0	0
A3081403	SANTA MONICA	CA		11/13/2003		252,898	0	0	0	0	0	0	57,218	57,218	0	0	0
A4080502	SANTA MONICA	CA		01/27/2005		457,080	0	0	0	0	0	0	78,023	78,023	0	0	0
A4120105	SANTA MONICA	CA		01/25/2005		448,840	0	0	0	0	0	0	76,416	76,416	0	0	0
B1011703	SANTA MONICA	CA		02/28/2011		2,087,381	0	0	0	0	0	0	34,452	34,452	0	0	0
B3020701	SANTA MONICA	CA		05/08/2013		495,177	0	0	0	0	0	0	11,951	11,951	0	0	0
B4011501	SANTA MONICA	CA		04/01/2014		260,155	0	0	0	0	0	0	22,574	22,574	0	0	0
B4011502	SANTA MONICA	CA		04/01/2014		260,155	0	0	0	0	0	0	22,574	22,574	0	0	0
B4071704	SANTA MONICA	CA		10/14/2014		1,247,362	0	0	0	0	0	0	26,342	26,342	0	0	0
B4111002	SANTA MONICA	CA		01/12/2015		0	0	0	0	0	0	0	499,383	499,383	0	0	0
B5011501	SANTA MONICA	CA		04/09/2015		0	0	0	0	0	0	0	990,165	990,165	0	0	0
B5020507	SANTA MONICA	CA		04/23/2015		0	0	0	0	0	0	0	591,519	591,519	0	0	0
B2121102	SANTA PAULA	CA		02/21/2013		1,133,322	0	0	0	0	0	0	90,169	90,169	0	0	0
A7051805	SANTA ROSA	CA		07/10/2007		437,449	0	0	0	0	0	0	14,367	14,367	0	0	0
A7051806	SANTA ROSA	CA		07/02/2007		546,833	0	0	0	0	0	0	17,955	17,955	0	0	0
A7121102	SANTA ROSA	CA		04/10/2008		2,172,823	0	0	0	0	0	0	43,180	43,180	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A8011701	SANTA ROSA	CA		04/11/2008		719,728	0	0	0	0	0	0	21,515	21,515	0	0	0
B2041604	SANTA ROSA	CA		07/25/2012		434,795	0	0	0	0	0	0	11,129	11,129	0	0	0
B2061201	SANTA ROSA	CA		08/13/2012		684,851	0	0	0	0	0	0	16,866	16,866	0	0	0
B2112907	SANTA ROSA	CA		02/19/2013		383,282	0	0	0	0	0	0	13,036	13,036	0	0	0
B3073001	SANTA ROSA	CA		10/10/2013		1,189,862	0	0	0	0	0	0	41,886	41,886	0	0	0
A2091903	SANTEE	CA		12/12/2002		146,838	0	0	0	0	0	0	44,449	44,449	0	0	0
B3012405	SANTEE	CA		04/15/2013		1,108,590	0	0	0	0	0	0	28,252	28,252	0	0	0
A8022210	SAUSALITO	CA		05/15/2008		269,274	0	0	0	0	0	0	8,200	8,200	0	0	0
A4010801	SCOTTS VALLEY	CA		03/23/2004		728,561	0	0	0	0	0	0	37,389	37,389	0	0	0
B3073101	SEASIDE	CA		11/08/2013		790,848	0	0	0	0	0	0	19,066	19,066	0	0	0
B5031001	SEASIDE	CA		04/23/2015		0	0	0	0	0	0	0	349,719	349,719	0	0	0
B2091107	SEBASTOPOL	CA		11/08/2012		702,912	0	0	0	0	0	0	16,728	16,728	0	0	0
A2040802	SHERMAN OAKS	CA		06/28/2002		938,390	0	0	0	0	0	0	54,588	54,588	0	0	0
A5032104	SHERMAN OAKS	CA		06/27/2005		486,675	0	0	0	0	0	0	75,897	75,897	0	0	0
A7011205	SHERMAN OAKS	CA		04/05/2007		444,905	0	0	0	0	0	0	24,298	24,298	0	0	0
A8050601	SHERMAN OAKS	CA		07/01/2008		321,426	0	0	0	0	0	0	11,053	11,053	0	0	0
B0062802	SHERMAN OAKS	CA		09/15/2010		1,475,574	0	0	0	0	0	0	35,096	35,096	0	0	0
B0062802-1	SHERMAN OAKS	CA		07/31/2015		0	0	0	0	0	0	0	145,731	145,731	0	0	0
B1041105	SHERMAN OAKS	CA		07/05/2011		770,581	0	0	0	0	0	0	18,169	18,169	0	0	0
B1060702	SHERMAN OAKS	CA		07/21/2011		3,361,888	0	0	0	0	0	0	83,050	83,050	0	0	0
B5081405	SHERMAN OAKS	CA		10/29/2015		0	0	0	0	0	0	0	1,149,854	1,149,854	0	0	0
B5081408	SHERMAN OAKS	CA		10/29/2015		0	0	0	0	0	0	0	1,091,386	1,091,386	0	0	0
B5081409	SHERMAN OAKS	CA		10/29/2015		0	0	0	0	0	0	0	1,299,270	1,299,270	0	0	0
A5051006	SIGNAL HILL	CA		07/28/2005		220,802	0	0	0	0	0	0	12,626	12,626	0	0	0
A7100303	SIGNAL HILL	CA		01/11/2008		100,451	0	0	0	0	0	0	9,745	9,745	0	0	0
B2092602	SIGNAL HILL	CA		11/20/2012		933,024	0	0	0	0	0	0	22,558	22,558	0	0	0
B4101002	SIGNAL HILL	CA		11/24/2014		892,510	0	0	0	0	0	0	41,413	41,413	0	0	0
A7111301	SIMI VALLEY	CA		01/23/2008		305,398	0	0	0	0	0	0	6,070	6,070	0	0	0
A8022202	SIMI VALLEY	CA		05/27/2008		941,869	0	0	0	0	0	0	18,857	18,857	0	0	0
B1022303	SIMI VALLEY	CA		04/21/2011		896,361	0	0	0	0	0	0	56,808	56,808	0	0	0
B1070615	SIMI VALLEY	CA		09/29/2011		847,640	0	0	0	0	0	0	19,420	19,420	0	0	0
A7042504	SOLVANG	CA		06/26/2007		1,376,261	0	0	0	0	0	0	44,435	44,435	0	0	0
B3102504	SONOMA	CA		01/10/2014		1,684,218	0	0	0	0	0	0	36,197	36,197	0	0	0
A7080906	SONORA	CA		10/25/2007		197,122	0	0	0	0	0	0	6,983	6,983	0	0	0
B1021804	SOQUEL	CA		05/31/2011		423,119	0	0	0	0	0	0	9,662	9,662	0	0	0
A1102901	SOUTH EL MONTE	CA		02/28/2002		1,262,834	0	0	0	0	0	0	149,078	149,078	0	0	0
A2112501	SOUTH EL MONTE	CA		04/03/2003		20,308	0	0	0	0	0	0	5,641	5,641	0	0	0
A2112703	SOUTH LAKE TAHOE	CA		02/28/2003		265,600	0	0	0	0	0	0	75,492	75,492	0	0	0
A9031204	SOUTH PASADENA	CA		05/08/2009		1,224,789	0	0	0	0	0	0	19,927	19,927	0	0	0
B1102401	SOUTH PASADENA	CA		12/29/2011		2,110,247	0	0	0	0	0	0	124,606	124,606	0	0	0
B0030908	SOUTH SAN FRANCISCO	CA		05/27/2010		664,270	0	0	0	0	0	0	15,325	15,325	0	0	0
B2012601	SOUTH SAN FRANCISCO	CA		03/01/2012		5,100,116	0	0	0	0	0	0	183,239	183,239	0	0	0
B3062106	SPRING VALLEY	CA		08/21/2013		885,872	0	0	0	0	0	0	21,354	21,354	0	0	0
A6100303	STANTON	CA		01/03/2007		583,533	0	0	0	0	0	0	106,610	106,610	0	0	0
B0020201	STANTON	CA		03/31/2010		858,767	0	0	0	0	0	0	58,351	58,351	0	0	0
B0021803	STANTON	CA		04/29/2010		2,850,702	0	0	0	0	0	0	179,394	179,394	0	0	0
B1040604	STEVENSON RANCH	CA		05/26/2011		897,634	0	0	0	0	0	0	20,802	20,802	0	0	0
A2051402	STOCKTON	CA		08/23/2002		1,079,770	0	0	0	0	0	0	59,698	59,698	0	0	0
A3041505	STOCKTON	CA		08/01/2003		8,370	0	0	0	0	0	0	2,198	2,198	0	0	0
A3062604	STOCKTON	CA		09/15/2003		1,762,797	0	0	0	0	0	0	169,807	169,807	0	0	0
A4090306	STOCKTON	CA		12/14/2004		854,706	0	0	0	0	0	0	149,061	149,061	0	0	0
A5110102	STOCKTON	CA		01/30/2006		1,990,537	0	0	0	0	0	0	75,248	75,248	0	0	0
A8102401	STOCKTON	CA		12/18/2008		603,779	0	0	0	0	0	0	15,441	15,441	0	0	0
A9030203	STOCKTON	CA		05/28/2009		1,212,899	0	0	0	0	0	0	40,844	40,844	0	0	0
B1020803	STOCKTON	CA		05/04/2011		794,414	0	0	0	0	0	0	28,445	28,445	0	0	0
B1061608	STOCKTON	CA		08/23/2011		308,849	0	0	0	0	0	0	18,268	18,268	0	0	0
B3082802	STOCKTON	CA		11/14/2013		908,649	0	0	0	0	0	0	30,189	30,189	0	0	0
B4040803	STOCKTON	CA		06/06/2014		774,504	0	0	0	0	0	0	17,643	17,643	0	0	0
A5032105	STUDIO CITY	CA		06/27/2005		425,850	0	0	0	0	0	0	66,409	66,409	0	0	0
A5020301	SUN CITY	CA		04/28/2005		438,420	0	0	0	0	0	0	24,528	24,528	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6012704	SUN VALLEY	CA		12/31/2006		208,289	0	0	0	0	0	0	7,867	7,867	0	0	0
B3031812	SUN VALLEY	CA		05/31/2013		1,088,747	0	0	0	0	0	0	26,704	26,704	0	0	0
B5042903	SUN VALLEY	CA		07/22/2015		0	0	0	0	0	0	0	580,833	580,833	0	0	0
A1122401	SUNNYVALE	CA		04/01/2002		10,811	0	0	0	0	0	0	4,399	4,399	0	0	0
A2081509	SUNNYVALE	CA		11/12/2002		353,825	0	0	0	0	0	0	34,677	34,677	0	0	0
A4042208	SUNNYVALE	CA		07/12/2004		265,317	0	0	0	0	0	0	50,794	50,794	0	0	0
A5021707	SUNNYVALE	CA		05/06/2005		478,427	0	0	0	0	0	0	34,415	34,415	0	0	0
A5081201	SUNNYVALE	CA		12/31/2006		294,643	0	0	0	0	0	0	42,485	42,485	0	0	0
A9052102	SUNNYVALE	CA		07/28/2009		566,946	0	0	0	0	0	0	21,860	21,860	0	0	0
A9052103	SUNNYVALE	CA		07/28/2009		407,915	0	0	0	0	0	0	15,730	15,730	0	0	0
B1020405	SUNNYVALE	CA		04/22/2011		398,150	0	0	0	0	0	0	9,588	9,588	0	0	0
B2051004	SUNNYVALE	CA		07/30/2012		342,381	0	0	0	0	0	0	20,366	20,366	0	0	0
B5061601	SUNNYVALE	CA		09/02/2015		0	0	0	0	0	0	0	1,422,919	1,422,919	0	0	0
A6072702	SUSANVILLE	CA		08/31/2006		252,927	0	0	0	0	0	0	30,525	30,525	0	0	0
A3050701	SYLMAR	CA		07/29/2003		218,645	0	0	0	0	0	0	54,797	54,797	0	0	0
B4040702	SYLMAR	CA		06/17/2014		287,948	0	0	0	0	0	0	8,893	8,893	0	0	0
A7050803	TAFT	CA		07/31/2007		237,120	0	0	0	0	0	0	7,605	7,605	0	0	0
A3031801	TARZANA	CA		05/15/2003		291,963	0	0	0	0	0	0	76,958	76,958	0	0	0
B0072005	TARZANA	CA		09/22/2010		163,472	0	0	0	0	0	0	6,315	6,315	0	0	0
B2030602	TARZANA	CA		05/14/2012		440,808	0	0	0	0	0	0	11,054	11,054	0	0	0
A8020402	TEHACHAPI	CA		11/03/2008		571,196	0	0	0	0	0	0	16,203	16,203	0	0	0
B4101402	TEHACHAPI	CA		01/07/2015		0	0	0	0	0	0	0	339,310	339,310	0	0	0
A1031602	TEMECULA	CA		07/02/2001		183,201	0	0	0	0	0	0	123,078	123,078	0	0	0
A6062903	TEMECULA	CA		08/01/2006		1,398,952	0	0	0	0	0	0	51,989	51,989	0	0	0
B2072501	TEMECULA	CA		10/26/2012		364,374	0	0	0	0	0	0	8,167	8,167	0	0	0
B3121101	TEMECULA	CA		01/27/2014		1,312,421	0	0	0	0	0	0	29,209	29,209	0	0	0
B3121102	TEMECULA	CA		01/27/2014		1,433,246	0	0	0	0	0	0	33,580	33,580	0	0	0
B3121103	TEMECULA	CA		01/27/2014		4,039,564	0	0	0	0	0	0	89,886	89,886	0	0	0
B3121104	TEMECULA	CA		01/27/2014		1,008,897	0	0	0	0	0	0	23,637	23,637	0	0	0
B3121105	TEMECULA	CA		01/27/2014		913,607	0	0	0	0	0	0	21,412	21,412	0	0	0
B4032401	TEMECULA	CA		06/18/2014		207,345	0	0	0	0	0	0	9,728	9,728	0	0	0
B4110301	TEMECULA	CA		12/19/2014		2,800,000	0	0	0	0	0	0	1,449,111	1,449,111	0	0	0
B5072706	TEMECULA	CA		10/05/2015		0	0	0	0	0	0	0	682,104	682,104	0	0	0
A3120801	THOUSAND OAKS	CA		03/01/2004		375,480	0	0	0	0	0	0	79,483	79,483	0	0	0
A5112204	THOUSAND OAKS	CA		12/31/2006		439,756	0	0	0	0	0	0	16,736	16,736	0	0	0
A6102706	THOUSAND OAKS	CA		01/10/2007		819,053	0	0	0	0	0	0	27,184	27,184	0	0	0
A7051807	THOUSAND OAKS	CA		07/25/2007		432,302	0	0	0	0	0	0	13,687	13,687	0	0	0
B1020201	THOUSAND OAKS	CA		04/27/2011		340,036	0	0	0	0	0	0	45,618	45,618	0	0	0
B1070616	THOUSAND OAKS	CA		09/29/2011		1,652,966	0	0	0	0	0	0	37,844	37,844	0	0	0
B2022804	THOUSAND OAKS	CA		06/05/2012		168,837	0	0	0	0	0	0	4,208	4,208	0	0	0
B3043005	THOUSAND OAKS	CA		06/28/2013		814,007	0	0	0	0	0	0	28,684	28,684	0	0	0
B3062510	THOUSAND OAKS	CA		09/27/2013		659,626	0	0	0	0	0	0	15,028	15,028	0	0	0
A8082101	THOUSAND PALMS	CA		10/30/2008		556,058	0	0	0	0	0	0	15,582	15,582	0	0	0
B1040106	THOUSAND PALMS	CA		05/31/2011		494,325	0	0	0	0	0	0	12,376	12,376	0	0	0
A3012104	TORRANCE	CA		02/26/2003		596,089	0	0	0	0	0	0	170,802	170,802	0	0	0
A4042414	TORRANCE	CA		07/01/2004		366,030	0	0	0	0	0	0	15,144	15,144	0	0	0
A4042414-1	TORRANCE	CA		04/30/2014		67,934	0	0	0	0	0	0	1,624	1,624	0	0	0
A7030602	TORRANCE	CA		05/22/2007		1,063,481	0	0	0	0	0	0	35,895	35,895	0	0	0
A7121204	TORRANCE	CA		02/27/2008		736,831	0	0	0	0	0	0	22,651	22,651	0	0	0
B0120305	TORRANCE	CA		01/31/2011		2,399,895	0	0	0	0	0	0	59,851	59,851	0	0	0
B3013006	TORRANCE	CA		04/10/2013		1,489,529	0	0	0	0	0	0	36,136	36,136	0	0	0
B3081303	TORRANCE	CA		10/29/2013		331,916	0	0	0	0	0	0	7,392	7,392	0	0	0
B4033103	TORRANCE	CA		06/20/2014		188,454	0	0	0	0	0	0	4,147	4,147	0	0	0
B2043004	TRACY	CA		06/25/2012		2,086,210	0	0	0	0	0	0	50,364	50,364	0	0	0
B2082401	TRACY	CA		09/28/2012		1,549,677	0	0	0	0	0	0	33,266	33,266	0	0	0
A4020503	TRUCKEE	CA		04/28/2004		611,900	0	0	0	0	0	0	27,046	27,046	0	0	0
A4020504	TRUCKEE	CA		04/28/2004		589,389	0	0	0	0	0	0	26,049	26,049	0	0	0
A4042302	TRUCKEE	CA		12/31/2006		998,384	0	0	0	0	0	0	41,706	41,706	0	0	0
A8071804	TRUCKEE	CA		01/28/2009		1,683,525	0	0	0	0	0	0	43,911	43,911	0	0	0
B3083004	TRUCKEE	CA		11/21/2013		245,920	0	0	0	0	0	0	5,445	5,445	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A5080507	TULARE	CA		10/25/2005		1,301,884	0	0	0	0	0	0	50,426	50,426	0	0	0
A6080801	TULARE	CA		12/31/2006		212,255	0	0	0	0	0	0	7,056	7,056	0	0	0
A7080907	TURLOCK	CA		10/22/2007		275,021	0	0	0	0	0	0	9,983	9,983	0	0	0
A4082702	TUSTIN	CA		11/29/2004		222,574	0	0	0	0	0	0	39,363	39,363	0	0	0
A6070602	TUSTIN	CA		08/30/2006		844,644	0	0	0	0	0	0	28,503	28,503	0	0	0
B0032509	TUSTIN	CA		05/26/2010		747,296	0	0	0	0	0	0	20,496	20,496	0	0	0
B2062501	TUSTIN	CA		09/05/2012		807,675	0	0	0	0	0	0	20,098	20,098	0	0	0
B2111903	TUSTIN	CA		01/16/2013		66,206	0	0	0	0	0	0	3,677	3,677	0	0	0
A8012902	TWENTYNINE PALMS	CA		04/14/2008		1,521,976	0	0	0	0	0	0	30,142	30,142	0	0	0
B4112501	UKIAH	CA		01/27/2015		0	0	0	0	0	0	0	457,304	457,304	0	0	0
A1021604	UNION CITY	CA		03/29/2001		281,244	0	0	0	0	0	0	208,468	208,468	0	0	0
A7043004	UNION CITY	CA		07/11/2007		495,338	0	0	0	0	0	0	18,792	18,792	0	0	0
A7043005	UNION CITY	CA		07/11/2007		344,582	0	0	0	0	0	0	13,074	13,074	0	0	0
A7092115	UNION CITY	CA		12/05/2007		846,522	0	0	0	0	0	0	16,590	16,590	0	0	0
A3030702	UPLAND	CA		05/21/2003		162,628	0	0	0	0	0	0	43,060	43,060	0	0	0
B0090702	UPLAND	CA		11/22/2010		407,843	0	0	0	0	0	0	9,429	9,429	0	0	0
B1020104	UPLAND	CA		03/31/2011		557,498	0	0	0	0	0	0	13,304	13,304	0	0	0
B4121506	UPLAND	CA		02/02/2015		0	0	0	0	0	0	0	1,781,740	1,781,740	0	0	0
A4122402	VACAVILLE	CA		03/15/2005		321,811	0	0	0	0	0	0	18,188	18,188	0	0	0
A4122403	VACAVILLE	CA		03/15/2005		278,192	0	0	0	0	0	0	15,719	15,719	0	0	0
A6040303	VACAVILLE	CA		06/01/2006		1,670,985	0	0	0	0	0	0	31,694	31,694	0	0	0
B4121701	VACAVILLE	CA		02/23/2015		0	0	0	0	0	0	0	735,229	735,229	0	0	0
B5071602	VACAVILLE	CA		10/21/2015		0	0	0	0	0	0	0	617,153	617,153	0	0	0
B1012607	VALENCIA	CA		02/28/2011		5,587,961	0	0	0	0	0	0	140,536	140,536	0	0	0
A8121203	VALLEJO	CA		02/20/2009		194,733	0	0	0	0	0	0	4,773	4,773	0	0	0
B0060303	VALLEJO	CA		07/20/2010		1,291,259	0	0	0	0	0	0	86,782	86,782	0	0	0
B5013006	VALLEJO	CA		04/06/2015		0	0	0	0	0	0	0	781,192	781,192	0	0	0
A2091606	VAN NUYS	CA		12/16/2002		280,664	0	0	0	0	0	0	27,297	27,297	0	0	0
A2091607	VAN NUYS	CA		12/16/2002		280,664	0	0	0	0	0	0	27,297	27,297	0	0	0
A6112701	VAN NUYS	CA		02/16/2007		744,682	0	0	0	0	0	0	24,816	24,816	0	0	0
A6112702	VAN NUYS	CA		02/16/2007		702,146	0	0	0	0	0	0	23,376	23,376	0	0	0
A9032701	VAN NUYS	CA		06/10/2009		1,273,556	0	0	0	0	0	0	20,576	20,576	0	0	0
B1042102	VAN NUYS	CA		07/06/2011		345,410	0	0	0	0	0	0	8,281	8,281	0	0	0
B1062802	VAN NUYS	CA		10/11/2011		550,933	0	0	0	0	0	0	13,139	13,139	0	0	0
B2010504	VAN NUYS	CA		03/15/2012		1,053,666	0	0	0	0	0	0	25,919	25,919	0	0	0
B2031401	VAN NUYS	CA		07/06/2012		212,910	0	0	0	0	0	0	5,276	5,276	0	0	0
B2051105	VAN NUYS	CA		07/13/2012		442,430	0	0	0	0	0	0	11,321	11,321	0	0	0
B2100301	VAN NUYS	CA		11/29/2012		288,875	0	0	0	0	0	0	10,283	10,283	0	0	0
B3032801	VAN NUYS	CA		05/29/2013		1,851,544	0	0	0	0	0	0	66,483	66,483	0	0	0
B3043001	VAN NUYS	CA		07/15/2013		1,508,038	0	0	0	0	0	0	37,794	37,794	0	0	0
B4010803	VAN NUYS	CA		02/27/2014		567,974	0	0	0	0	0	0	12,350	12,350	0	0	0
B4012901	VAN NUYS	CA		03/31/2014		796,138	0	0	0	0	0	0	16,614	16,614	0	0	0
B4050601	VAN NUYS	CA		07/30/2014		796,853	0	0	0	0	0	0	18,370	18,370	0	0	0
B5081101	VAN NUYS	CA		10/29/2015		0	0	0	0	0	0	0	1,689,050	1,689,050	0	0	0
A2061804	VENICE	CA		09/03/2002		527,446	0	0	0	0	0	0	25,697	25,697	0	0	0
A3021915	VENTURA	CA		05/15/2003		232,999	0	0	0	0	0	0	64,802	64,802	0	0	0
A3062706	VENTURA	CA		09/16/2003		770,135	0	0	0	0	0	0	37,554	37,554	0	0	0
A4032302	VENTURA	CA		05/10/2004		498,657	0	0	0	0	0	0	24,955	24,955	0	0	0
A4100114	VENTURA	CA		02/01/2005		15,522	0	0	0	0	0	0	2,665	2,665	0	0	0
A6011204	VENTURA	CA		03/16/2006		557,925	0	0	0	0	0	0	21,224	21,224	0	0	0
A7040606	VENTURA	CA		10/03/2007		440,908	0	0	0	0	0	0	14,153	14,153	0	0	0
A7040607	VENTURA	CA		10/03/2007		105,940	0	0	0	0	0	0	3,402	3,402	0	0	0
A8110702	VENTURA	CA		01/14/2009		1,062,498	0	0	0	0	0	0	26,582	26,582	0	0	0
B0071902	VENTURA	CA		10/25/2010		545,310	0	0	0	0	0	0	21,126	21,126	0	0	0
B1110404	VENTURA	CA		02/17/2012		340,808	0	0	0	0	0	0	8,051	8,051	0	0	0
B1113001	VENTURA	CA		02/23/2012		192,842	0	0	0	0	0	0	4,480	4,480	0	0	0
B2061901	VENTURA	CA		08/30/2012		943,772	0	0	0	0	0	0	22,874	22,874	0	0	0
B4050702	VENTURA	CA		09/18/2014		870,549	0	0	0	0	0	0	18,822	18,822	0	0	0
B4051603	VENTURA	CA		07/29/2014		695,178	0	0	0	0	0	0	14,945	14,945	0	0	0
B5010805	VERNON	CA		04/17/2015		0	0	0	0	0	0	0	428,167	428,167	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A6040601	VICTORVILLE	CA		12/31/2006		133,243	0	0	0	0	0	0	7,861	7,861	0	0	0
B1022802	VICTORVILLE	CA		05/31/2011		1,568,947	0	0	0	0	0	0	36,928	36,928	0	0	0
B2022705	VICTORVILLE	CA		04/23/2012		492,103	0	0	0	0	0	0	11,101	11,101	0	0	0
B2082704	VICTORVILLE	CA		11/01/2012		719,629	0	0	0	0	0	0	26,884	26,884	0	0	0
A4082704	VISALIA	CA		12/28/2004		795,024	0	0	0	0	0	0	84,619	84,619	0	0	0
B0122202	VISALIA	CA		02/24/2011		1,246,825	0	0	0	0	0	0	78,346	78,346	0	0	0
B0071303	VISTA	CA		09/23/2010		170,754	0	0	0	0	0	0	6,970	6,970	0	0	0
B1040702	VISTA	CA		06/20/2011		706,258	0	0	0	0	0	0	21,342	21,342	0	0	0
B1050301	VISTA	CA		06/10/2011		990,488	0	0	0	0	0	0	25,013	25,013	0	0	0
B3041505	VISTA	CA		07/10/2013		2,141,190	0	0	0	0	0	0	117,088	117,088	0	0	0
B3050201	VISTA	CA		07/01/2013		827,361	0	0	0	0	0	0	28,956	28,956	0	0	0
B4021802	VISTA	CA		05/12/2014		1,496,693	0	0	0	0	0	0	30,311	30,311	0	0	0
B4042901	VISTA	CA		06/16/2014		962,063	0	0	0	0	0	0	23,895	23,895	0	0	0
B5012701	VISTA	CA		03/23/2015		0	0	0	0	0	0	0	1,704,836	1,704,836	0	0	0
A9101305	WALNUT	CA		12/16/2009		394,317	0	0	0	0	0	0	14,216	14,216	0	0	0
A3041107	WALNUT CREEK	CA		07/08/2003		217,947	0	0	0	0	0	0	54,600	54,600	0	0	0
A4101905	WALNUT CREEK	CA		01/11/2005		312,407	0	0	0	0	0	0	13,172	13,172	0	0	0
B0060105	WALNUT CREEK	CA		07/14/2010		496,775	0	0	0	0	0	0	10,955	10,955	0	0	0
B0121004	WALNUT CREEK	CA		02/24/2011		4,630,699	0	0	0	0	0	0	112,976	112,976	0	0	0
B1120704	WALNUT CREEK	CA		02/09/2012		1,878,276	0	0	0	0	0	0	42,934	42,934	0	0	0
A4110807	WEST COVINA	CA		01/31/2005		661,392	0	0	0	0	0	0	30,891	30,891	0	0	0
A8111202	WEST COVINA	CA		01/27/2009		211,082	0	0	0	0	0	0	16,846	16,846	0	0	0
B4122904	WEST COVINA	CA		02/26/2015		0	0	0	0	0	0	0	5,710,965	5,710,965	0	0	0
B2030803	WEST HILLS	CA		05/01/2012		1,727,450	0	0	0	0	0	0	60,438	60,438	0	0	0
A7070603	WEST HOLLYWOOD	CA		09/18/2007		1,289,228	0	0	0	0	0	0	25,105	25,105	0	0	0
B2010503	WEST HOLLYWOOD	CA		03/08/2012		4,210,355	0	0	0	0	0	0	105,214	105,214	0	0	0
B2040202	WEST HOLLYWOOD	CA		06/19/2012		1,099,088	0	0	0	0	0	0	40,045	40,045	0	0	0
B2062003	WEST HOLLYWOOD	CA		09/06/2012		2,615,383	0	0	0	0	0	0	65,051	65,051	0	0	0
B3050801	WEST HOLLYWOOD	CA		07/23/2013		1,357,228	0	0	0	0	0	0	34,020	34,020	0	0	0
B3062503	WEST HOLLYWOOD	CA		09/17/2013		621,120	0	0	0	0	0	0	13,914	13,914	0	0	0
B4041402	WEST HOLLYWOOD	CA		06/26/2014		1,068,419	0	0	0	0	0	0	22,289	22,289	0	0	0
A9021902	WEST SACRAMENTO	CA		04/28/2009		350,628	0	0	0	0	0	0	9,062	9,062	0	0	0
B1051101	WEST SACRAMENTO	CA		11/15/2011		1,282,102	0	0	0	0	0	0	43,744	43,744	0	0	0
A6120806	WESTCHESTER	CA		01/29/2007		592,440	0	0	0	0	0	0	20,135	20,135	0	0	0
A2091802	WESTMINSTER	CA		11/20/2002		309,215	0	0	0	0	0	0	29,922	29,922	0	0	0
A5120101	WESTMINSTER	CA		12/31/2006		51,839	0	0	0	0	0	0	38,520	38,520	0	0	0
B3062107	WESTMINSTER	CA		02/05/2014		1,087,643	0	0	0	0	0	0	22,834	22,834	0	0	0
B5050806	WESTMINSTER	CA		07/31/2015		0	0	0	0	0	0	0	999,984	999,984	0	0	0
B0010501	WHITTIER	CA		04/12/2010		1,245,040	0	0	0	0	0	0	28,506	28,506	0	0	0
B0072003	WHITTIER	CA		10/14/2010		228,789	0	0	0	0	0	0	5,484	5,484	0	0	0
B2081304	WHITTIER	CA		11/14/2012		1,393,546	0	0	0	0	0	0	78,747	78,747	0	0	0
B3051604	WHITTIER	CA		08/12/2013		585,039	0	0	0	0	0	0	14,103	14,103	0	0	0
B4030504	WHITTIER	CA		05/22/2014		1,863,701	0	0	0	0	0	0	41,471	41,471	0	0	0
B1060902	WILDOMAR	CA		07/25/2011		2,274,816	0	0	0	0	0	0	54,475	54,475	0	0	0
B2043001	WILDOMAR	CA		06/08/2012		644,310	0	0	0	0	0	0	22,917	22,917	0	0	0
B3100201	WILDOMAR	CA		01/02/2014		837,004	0	0	0	0	0	0	17,377	17,377	0	0	0
B3122604	WILMINGTON	CA		03/05/2014		237,303	0	0	0	0	0	0	4,784	4,784	0	0	0
A4012004	WOODLAND	CA		05/03/2004		19,185	0	0	0	0	0	0	906	906	0	0	0
A5062203	WOODLAND	CA		09/06/2005		237,039	0	0	0	0	0	0	24,683	24,683	0	0	0
A9020305	WOODLAND	CA		04/01/2009		684,063	0	0	0	0	0	0	17,434	17,434	0	0	0
A3041109	WOODLAND HILLS	CA		07/02/2003		401,570	0	0	0	0	0	0	18,879	18,879	0	0	0
A8050603	WOODLAND HILLS	CA		07/15/2008		132,538	0	0	0	0	0	0	33,165	33,165	0	0	0
B0052501	WOODLAND HILLS	CA		10/01/2010		627,892	0	0	0	0	0	0	14,602	14,602	0	0	0
B1070619	WOODLAND HILLS	CA		09/29/2011		1,652,966	0	0	0	0	0	0	37,844	37,844	0	0	0
B3031810	WOODLAND HILLS	CA		05/30/2013		2,705,383	0	0	0	0	0	0	66,347	66,347	0	0	0
B3071101	WOODLAND HILLS	CA		09/24/2013		597,283	0	0	0	0	0	0	13,151	13,151	0	0	0
B4021804	WOODLAND HILLS	CA		05/01/2014		858,170	0	0	0	0	0	0	18,335	18,335	0	0	0
A2013103	YORBA LINDA	CA		05/01/2002		101,164	0	0	0	0	0	0	39,638	39,638	0	0	0
B2013104	YORBA LINDA	CA		04/12/2012		368,173	0	0	0	0	0	0	9,288	9,288	0	0	0
B1022801	YUBA CITY	CA		04/15/2011		461,756	0	0	0	0	0	0	28,432	28,432	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A6080701	YUCCA VALLEY	CA		09/28/2006		1,145,609	0	0	0	0	0	0	38,342	38,342	0	0	0
B1012705	YUCCA VALLEY	CA		04/25/2011		624,328	0	0	0	0	0	0	13,696	13,696	0	0	0
A6020203	ARVADA	CO		12/31/2006		101,701	0	0	0	0	0	0	5,006	5,006	0	0	0
A6031005	ARVADA	CO		12/31/2006		351,630	0	0	0	0	0	0	12,733	12,733	0	0	0
B1031402	ASPEN	CO		05/12/2011		6,350,588	0	0	0	0	0	0	149,441	149,441	0	0	0
A4072205	AURORA	CO		09/29/2004		642,282	0	0	0	0	0	0	117,530	117,530	0	0	0
A5092102	AURORA	CO		12/31/2006		341,755	0	0	0	0	0	0	23,040	23,040	0	0	0
A7110501	AURORA	CO		01/30/2008		200,924	0	0	0	0	0	0	6,150	6,150	0	0	0
A7112105	AURORA	CO		01/22/2008		582,739	0	0	0	0	0	0	17,824	17,824	0	0	0
B1111701	AURORA	CO		01/31/2012		523,713	0	0	0	0	0	0	30,166	30,166	0	0	0
B2031309	AURORA	CO		06/26/2012		562,778	0	0	0	0	0	0	14,032	14,032	0	0	0
B2051602	AURORA	CO		07/19/2012		1,189,786	0	0	0	0	0	0	30,530	30,530	0	0	0
B3031401	AURORA	CO		05/30/2013		1,951,030	0	0	0	0	0	0	47,063	47,063	0	0	0
B3051302	AURORA	CO		07/30/2013		363,060	0	0	0	0	0	0	8,949	8,949	0	0	0
B5072707	AURORA	CO		10/05/2015		0	0	0	0	0	0	0	516,451	516,451	0	0	0
A8041803	BOULDER	CO		06/12/2008		159,602	0	0	0	0	0	0	4,460	4,460	0	0	0
B1070603	BOULDER	CO		09/16/2011		1,647,219	0	0	0	0	0	0	56,436	56,436	0	0	0
B2091105	BOULDER	CO		11/08/2012		2,208,839	0	0	0	0	0	0	582,044	582,044	0	0	0
B3022707	BOULDER	CO		04/29/2013		743,799	0	0	0	0	0	0	18,655	18,655	0	0	0
A4111902	BROOMFIELD	CO		02/07/2005		456,082	0	0	0	0	0	0	27,982	27,982	0	0	0
B2042404	CASTLE ROCK	CO		06/14/2012		428,199	0	0	0	0	0	0	15,785	15,785	0	0	0
B2101807	CASTLE ROCK	CO		12/21/2012		323,681	0	0	0	0	0	0	10,757	10,757	0	0	0
A4090909	CENTENNIAL	CO		11/15/2004		566,306	0	0	0	0	0	0	36,983	36,983	0	0	0
B1033105	CENTENNIAL	CO		06/30/2011		741,129	0	0	0	0	0	0	17,870	17,870	0	0	0
B2032601	CENTENNIAL	CO		05/17/2012		1,472,209	0	0	0	0	0	0	35,759	35,759	0	0	0
B2051002	CENTENNIAL	CO		07/19/2012		2,028,124	0	0	0	0	0	0	119,648	119,648	0	0	0
B4010801	CENTENNIAL	CO		03/17/2014		473,651	0	0	0	0	0	0	10,978	10,978	0	0	0
A3010902	COLORADO SPRINGS	CO		12/31/2006		581,823	0	0	0	0	0	0	35,558	35,558	0	0	0
A4040502	COLORADO SPRINGS	CO		06/30/2004		684,722	0	0	0	0	0	0	54,858	54,858	0	0	0
A5042204	COLORADO SPRINGS	CO		07/12/2005		492,524	0	0	0	0	0	0	21,303	21,303	0	0	0
A5121602	COLORADO SPRINGS	CO		02/07/2006		864,965	0	0	0	0	0	0	32,088	32,088	0	0	0
A6070708	COLORADO SPRINGS	CO		09/15/2006		276,209	0	0	0	0	0	0	9,151	9,151	0	0	0
A6090701	COLORADO SPRINGS	CO		11/03/2006		592,647	0	0	0	0	0	0	34,679	34,679	0	0	0
A6102701	COLORADO SPRINGS	CO		01/17/2007		1,391,758	0	0	0	0	0	0	49,001	49,001	0	0	0
A7051808	COLORADO SPRINGS	CO		07/27/2007		387,036	0	0	0	0	0	0	12,555	12,555	0	0	0
A7070602	COLORADO SPRINGS	CO		09/10/2007		784,153	0	0	0	0	0	0	24,123	24,123	0	0	0
A7071103	COLORADO SPRINGS	CO		09/24/2007		262,002	0	0	0	0	0	0	7,967	7,967	0	0	0
A8020101	COLORADO SPRINGS	CO		04/09/2008		613,766	0	0	0	0	0	0	21,110	21,110	0	0	0
A8082902	COLORADO SPRINGS	CO		11/10/2008		1,852,743	0	0	0	0	0	0	33,188	33,188	0	0	0
A9072101	COLORADO SPRINGS	CO		08/28/2009		348,936	0	0	0	0	0	0	40,631	40,631	0	0	0
B0120701	COLORADO SPRINGS	CO		02/10/2011		1,768,870	0	0	0	0	0	0	40,579	40,579	0	0	0
B1082904	COLORADO SPRINGS	CO		10/28/2011		785,542	0	0	0	0	0	0	17,865	17,865	0	0	0
B2102501	COLORADO SPRINGS	CO		12/19/2012		617,944	0	0	0	0	0	0	13,906	13,906	0	0	0
B5022402	COLORADO SPRINGS	CO		04/28/2015		0	0	0	0	0	0	0	473,215	473,215	0	0	0
B5050401	COLORADO SPRINGS	CO		09/01/2015		0	0	0	0	0	0	0	1,293,614	1,293,614	0	0	0
B2042302	COMMERCE CITY	CO		07/18/2012		163,386	0	0	0	0	0	0	9,332	9,332	0	0	0
B3013001	COMMERCE CITY	CO		03/28/2013		518,987	0	0	0	0	0	0	12,457	12,457	0	0	0
A7041602	DELTA	CO		07/24/2007		321,752	0	0	0	0	0	0	16,792	16,792	0	0	0
A1111507	DENVER	CO		02/04/2002		931,106	0	0	0	0	0	0	67,392	67,392	0	0	0
A2071901	DENVER	CO		10/23/2002		749,264	0	0	0	0	0	0	80,241	80,241	0	0	0
A3082501	DENVER	CO		10/28/2003		72,129	0	0	0	0	0	0	16,600	16,600	0	0	0
A5060702	DENVER	CO		08/25/2005		2,935,049	0	0	0	0	0	0	132,302	132,302	0	0	0
A5071401	DENVER	CO		02/23/2006		494,926	0	0	0	0	0	0	105,857	105,857	0	0	0
A5120602	DENVER	CO		01/25/2006		117,892	0	0	0	0	0	0	7,393	7,393	0	0	0
A6121101	DENVER	CO		02/16/2007		405,908	0	0	0	0	0	0	17,742	17,742	0	0	0
A7091103	DENVER	CO		12/13/2007		1,013,229	0	0	0	0	0	0	25,573	25,573	0	0	0
A7120412	DENVER	CO		01/18/2008		1,576,034	0	0	0	0	0	0	48,207	48,207	0	0	0
A8082009	DENVER	CO		10/02/2008		418,036	0	0	0	0	0	0	13,806	13,806	0	0	0
B1030103	DENVER	CO		04/22/2011		245,957	0	0	0	0	0	0	5,392	5,392	0	0	0
B1030104	DENVER	CO		04/27/2011		1,500,572	0	0	0	0	0	0	36,679	36,679	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B1030105	DENVER	CO		04/22/2011		282,957	0	0	0	0	0	0	6,202	6,202	0	0	0
B1030106	DENVER	CO		04/22/2011		498,900	0	0	0	0	0	0	10,935	10,935	0	0	0
B1031604	DENVER	CO		07/08/2011		464,235	0	0	0	0	0	0	27,931	27,931	0	0	0
B1052502	DENVER	CO		07/21/2011		558,662	0	0	0	0	0	0	12,567	12,567	0	0	0
B1052503	DENVER	CO		07/21/2011		425,344	0	0	0	0	0	0	9,569	9,569	0	0	0
B1062402	DENVER	CO		09/01/2011		915,845	0	0	0	0	0	0	33,253	33,253	0	0	0
B1070602	DENVER	CO		09/22/2011		503,317	0	0	0	0	0	0	18,274	18,274	0	0	0
B1070604	DENVER	CO		09/26/2011		424,739	0	0	0	0	0	0	9,429	9,429	0	0	0
B1071202	DENVER	CO		09/27/2011		876,471	0	0	0	0	0	0	31,822	31,822	0	0	0
B1110102	DENVER	CO		12/13/2011		255,411	0	0	0	0	0	0	5,835	5,835	0	0	0
B2031602	DENVER	CO		06/06/2012		424,400	0	0	0	0	0	0	9,603	9,603	0	0	0
B2042502	DENVER	CO		06/29/2012		2,078,309	0	0	0	0	0	0	53,479	53,479	0	0	0
B2042502-1	DENVER	CO		05/18/2015		0	0	0	0	0	0	0	413,733	413,733	0	0	0
B2051104	DENVER	CO		07/03/2012		496,995	0	0	0	0	0	0	11,543	11,543	0	0	0
B2071901	DENVER	CO		09/18/2012		779,513	0	0	0	0	0	0	18,177	18,177	0	0	0
B2082803	DENVER	CO		11/21/2012		493,681	0	0	0	0	0	0	11,947	11,947	0	0	0
B2082804	DENVER	CO		11/21/2012		1,178,966	0	0	0	0	0	0	28,516	28,516	0	0	0
B2091001	DENVER	CO		11/15/2012		332,090	0	0	0	0	0	0	7,777	7,777	0	0	0
B2101808	DENVER	CO		12/21/2012		257,123	0	0	0	0	0	0	8,440	8,440	0	0	0
B2111602	DENVER	CO		01/10/2013		355,499	0	0	0	0	0	0	8,223	8,223	0	0	0
B2122001	DENVER	CO		02/20/2013		516,989	0	0	0	0	0	0	53,722	53,722	0	0	0
B3011503	DENVER	CO		02/26/2013		592,414	0	0	0	0	0	0	14,075	14,075	0	0	0
B3030503	DENVER	CO		05/15/2013		439,690	0	0	0	0	0	0	44,110	44,110	0	0	0
B3040401	DENVER	CO		06/14/2013		405,695	0	0	0	0	0	0	9,571	9,571	0	0	0
B3040402	DENVER	CO		06/14/2013		946,626	0	0	0	0	0	0	22,328	22,328	0	0	0
B3040403	DENVER	CO		06/14/2013		1,021,758	0	0	0	0	0	0	24,099	24,099	0	0	0
B3050204	DENVER	CO		07/19/2013		1,095,687	0	0	0	0	0	0	25,690	25,690	0	0	0
B3071802	DENVER	CO		09/30/2013		642,786	0	0	0	0	0	0	12,982	12,982	0	0	0
B4010302	DENVER	CO		03/10/2014		434,927	0	0	0	0	0	0	8,455	8,455	0	0	0
B4030701	DENVER	CO		05/12/2014		1,388,737	0	0	0	0	0	0	28,631	28,631	0	0	0
B4091201	DENVER	CO		11/07/2014		207,200	0	0	0	0	0	0	4,430	4,430	0	0	0
B4091702	DENVER	CO		01/05/2015		0	0	0	0	0	0	0	581,686	581,686	0	0	0
B5021002	DENVER	CO		06/04/2015		0	0	0	0	0	0	0	251,457	251,457	0	0	0
B5050402	DENVER	CO		07/16/2015		0	0	0	0	0	0	0	246,988	246,988	0	0	0
B5060403	DENVER	CO		08/14/2015		0	0	0	0	0	0	0	1,387,226	1,387,226	0	0	0
B1021703	ENGLEWOOD	CO		03/17/2011		1,159,942	0	0	0	0	0	0	28,110	28,110	0	0	0
B2051103	ENGLEWOOD	CO		07/03/2012		404,959	0	0	0	0	0	0	9,406	9,406	0	0	0
B2060601	ENGLEWOOD	CO		09/27/2012		621,343	0	0	0	0	0	0	22,429	22,429	0	0	0
B2110601	ENGLEWOOD	CO		01/10/2013		355,499	0	0	0	0	0	0	8,223	8,223	0	0	0
B2111603	ENGLEWOOD	CO		01/10/2013		593,007	0	0	0	0	0	0	13,938	13,938	0	0	0
B3011802	ENGLEWOOD	CO		03/12/2013		1,080,842	0	0	0	0	0	0	25,520	25,520	0	0	0
B3103002	ENGLEWOOD	CO		01/07/2014		843,375	0	0	0	0	0	0	16,601	16,601	0	0	0
B5031903	ENGLEWOOD	CO		05/15/2015		0	0	0	0	0	0	0	388,339	388,339	0	0	0
B5031904	ENGLEWOOD	CO		05/15/2015		0	0	0	0	0	0	0	300,082	300,082	0	0	0
B5050403	ENGLEWOOD	CO		07/16/2015		0	0	0	0	0	0	0	218,490	218,490	0	0	0
W4101601	ENGLEWOOD	CO		11/21/2014		4,086,079	0	0	0	0	0	0	61,651	61,651	0	0	0
A5060601	FIRESTONE	CO		08/24/2005		560,052	0	0	0	0	0	0	38,779	38,779	0	0	0
A4020601	FORT COLLINS	CO		04/20/2004		268,398	0	0	0	0	0	0	54,861	54,861	0	0	0
A8080806	FORT COLLINS	CO		10/28/2008		3,049,881	0	0	0	0	0	0	79,252	79,252	0	0	0
B0072903	FREDERICK	CO		10/20/2010		562,679	0	0	0	0	0	0	14,326	14,326	0	0	0
B2091103	GLENWOOD SPRINGS	CO		11/29/2012		1,101,736	0	0	0	0	0	0	28,428	28,428	0	0	0
B2091104	GOLDEN	CO		11/08/2012		2,208,839	0	0	0	0	0	0	54,293	54,293	0	0	0
B5071001	GOLDEN	CO		09/17/2015		0	0	0	0	0	0	0	937,115	937,115	0	0	0
A8061308	GREELEY	CO		08/25/2008		241,170	0	0	0	0	0	0	6,012	6,012	0	0	0
A3060302	GREENWOOD VILLAGE	CO		08/14/2003		266,011	0	0	0	0	0	0	61,144	61,144	0	0	0
A6122303	HENDERSON	CO		03/29/2007		1,279,861	0	0	0	0	0	0	40,798	40,798	0	0	0
B2053101	LAFAYETTE	CO		10/05/2012		2,056,399	0	0	0	0	0	0	71,072	71,072	0	0	0
B4021202	LAFAYETTE	CO		03/27/2014		663,000	0	0	0	0	0	0	6,474	6,474	0	0	0
B4021203	LAFAYETTE	CO		03/27/2014		312,000	0	0	0	0	0	0	3,044	3,044	0	0	0
A7022602	LAKEWOOD	CO		05/02/2007		511,910	0	0	0	0	0	0	17,070	17,070	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8050801	LAKEWOOD	CO		09/30/2008		771,381	0	0	0	0	0	0	26,984	26,984	0	0	0
A1111302	LITTLETON	CO		01/16/2002		106,449	0	0	0	0	0	0	47,063	47,063	0	0	0
A6120403	LITTLETON	CO		01/26/2007		494,289	0	0	0	0	0	0	17,209	17,209	0	0	0
A9042704	LITTLETON	CO		07/17/2009		90,183	0	0	0	0	0	0	4,361	4,361	0	0	0
B1071401	LITTLETON	CO		09/29/2011		338,092	0	0	0	0	0	0	11,450	11,450	0	0	0
B2052203	LITTLETON	CO		08/02/2012		461,667	0	0	0	0	0	0	16,393	16,393	0	0	0
B2102204	LITTLETON	CO		12/19/2012		838,797	0	0	0	0	0	0	30,017	30,017	0	0	0
A9120302	LONE TREE	CO		01/29/2010		1,638,868	0	0	0	0	0	0	64,267	64,267	0	0	0
A6120802	LONGMONT	CO		02/01/2007		350,073	0	0	0	0	0	0	11,805	11,805	0	0	0
A7033002	LONGMONT	CO		06/15/2007		608,959	0	0	0	0	0	0	33,430	33,430	0	0	0
B5012201	LONGMONT	CO		04/06/2015		0	0	0	0	0	0	0	473,346	473,346	0	0	0
A4030303	LOUISVILLE	CO		05/11/2004		433,926	0	0	0	0	0	0	22,127	22,127	0	0	0
B5030605	LOVELAND	CO		05/15/2015		0	0	0	0	0	0	0	2,228,287	2,228,287	0	0	0
B4041403	NORTHGLENN	CO		06/18/2014		417,167	0	0	0	0	0	0	13,238	13,238	0	0	0
A6070601	PARKER	CO		09/08/2006		460,791	0	0	0	0	0	0	15,077	15,077	0	0	0
B2042405	PARKER	CO		06/14/2012		590,138	0	0	0	0	0	0	21,758	21,758	0	0	0
B2042406	PARKER	CO		06/14/2012		562,698	0	0	0	0	0	0	20,743	20,743	0	0	0
B2051102	PARKER	CO		06/27/2012		233,556	0	0	0	0	0	0	8,509	8,509	0	0	0
B2052202	PARKER	CO		08/02/2012		1,258,177	0	0	0	0	0	0	43,584	43,584	0	0	0
B2062802	PARKER	CO		08/30/2012		904,426	0	0	0	0	0	0	22,637	22,637	0	0	0
B5011601	PARKER	CO		02/27/2015		0	0	0	0	0	0	0	1,655,370	1,655,370	0	0	0
A8080805	PLATTEVILLE	CO		10/28/2008		523,197	0	0	0	0	0	0	13,597	13,597	0	0	0
A7080705	PUEBLO	CO		10/05/2007		537,057	0	0	0	0	0	0	27,536	27,536	0	0	0
B4082501	PUEBLO	CO		12/05/2014		800,000	0	0	0	0	0	0	413,596	413,596	0	0	0
A2070301	THORNTON	CO		12/02/2002		986,124	0	0	0	0	0	0	57,603	57,603	0	0	0
B4071701	THORNTON	CO		09/26/2014		144,302	0	0	0	0	0	0	7,975	7,975	0	0	0
A7050103	WESTMINSTER	CO		07/18/2007		395,824	0	0	0	0	0	0	12,685	12,685	0	0	0
A8061001	WESTMINSTER	CO		08/27/2008		1,149,995	0	0	0	0	0	0	30,775	30,775	0	0	0
B0080302	WESTMINSTER	CO		10/14/2010		300,180	0	0	0	0	0	0	7,416	7,416	0	0	0
B2061801	WESTMINSTER	CO		08/13/2012		1,091,876	0	0	0	0	0	0	27,763	27,763	0	0	0
A4031803	WHEAT RIDGE	CO		05/18/2004		1,217,101	0	0	0	0	0	0	58,112	58,112	0	0	0
A5101206	WHEAT RIDGE	CO		12/31/2006		107,103	0	0	0	0	0	0	6,923	6,923	0	0	0
A7033001	WHEAT RIDGE	CO		05/29/2007		425,467	0	0	0	0	0	0	15,248	15,248	0	0	0
A6010501	WINDSOR	CO		12/31/2006		161,105	0	0	0	0	0	0	21,922	21,922	0	0	0
B3013003	WOODLAND PARK	CO		08/29/2013		818,054	0	0	0	0	0	0	27,031	27,031	0	0	0
A8061208	BETHEL	CT		08/12/2008		252,455	0	0	0	0	0	0	6,853	6,853	0	0	0
A7121902	DANBURY	CT		02/12/2008		652,184	0	0	0	0	0	0	19,295	19,295	0	0	0
A7021604	KENT	CT		04/26/2007		226,710	0	0	0	0	0	0	7,443	7,443	0	0	0
A7072701	NEW LONDON	CT		11/08/2007		197,359	0	0	0	0	0	0	6,150	6,150	0	0	0
A3101002	NORWALK	CT		02/12/2004		477,236	0	0	0	0	0	0	43,041	43,041	0	0	0
B0080612	STRATFORD	CT		10/26/2010		170,526	0	0	0	0	0	0	7,103	7,103	0	0	0
A8112602	WINDSOR	CT		01/30/2009		416,050	0	0	0	0	0	0	38,019	38,019	0	0	0
A8081501	WINDSOR LOCKS	CT		10/06/2008		1,438,959	0	0	0	0	0	0	38,422	38,422	0	0	0
A8081501A	WINDSOR LOCKS	CT		10/20/2015		0	0	0	0	0	0	0	483	483	0	0	0
A2090401	WASHINGTON	DC		11/20/2002		972,547	0	0	0	0	0	0	94,925	94,925	0	0	0
A4040226	WASHINGTON	DC		07/30/2004		755,040	0	0	0	0	0	0	145,601	145,601	0	0	0
A5030402	WASHINGTON	DC		06/29/2005		963,210	0	0	0	0	0	0	65,872	65,872	0	0	0
A5091206	WASHINGTON	DC		12/05/2005		901,716	0	0	0	0	0	0	59,516	59,516	0	0	0
B0040901	WASHINGTON	DC		06/22/2010		396,067	0	0	0	0	0	0	16,481	16,481	0	0	0
B1011106	WASHINGTON	DC		03/11/2011		560,222	0	0	0	0	0	0	20,392	20,392	0	0	0
B1110901	WASHINGTON	DC		12/22/2011		721,469	0	0	0	0	0	0	17,251	17,251	0	0	0
B3070302	WASHINGTON	DC		09/26/2013		469,740	0	0	0	0	0	0	15,416	15,416	0	0	0
B4110602	WASHINGTON	DC		01/23/2015		0	0	0	0	0	0	0	353,866	353,866	0	0	0
B4121201	WASHINGTON	DC		03/16/2015		0	0	0	0	0	0	0	1,818,879	1,818,879	0	0	0
B4121702	WASHINGTON	DC		02/25/2015		0	0	0	0	0	0	0	1,780,512	1,780,512	0	0	0
B5040301	WASHINGTON	DC		05/26/2015		0	0	0	0	0	0	0	2,325,014	2,325,014	0	0	0
B5080401	WASHINGTON	DC		09/25/2015		0	0	0	0	0	0	0	1,395,978	1,395,978	0	0	0
A5050901	BEAR	DE		08/05/2005		887,547	0	0	0	0	0	0	36,521	36,521	0	0	0
B0120815	DOVER	DE		03/21/2011		1,029,174	0	0	0	0	0	0	39,164	39,164	0	0	0
B0120817	HARRINGTON	DE		03/21/2011		1,559,398	0	0	0	0	0	0	59,326	59,326	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7022805	LEWES	DE		05/10/2007		252,556	0	0	0	0	0	0	13,664	13,664	0	0	0
A7022806	LEWES	DE		05/10/2007		252,556	0	0	0	0	0	0	13,664	13,664	0	0	0
A1082202	NEW CASTLE	DE		11/29/2001		698,796	0	0	0	0	0	0	85,389	85,389	0	0	0
B1101301	ALTAMONTE SPRINGS	FL		12/20/2011		617,574	0	0	0	0	0	0	17,363	17,363	0	0	0
A7021202	ATLANTIC BEACH	FL		04/24/2007		468,658	0	0	0	0	0	0	16,129	16,129	0	0	0
B0120802	ATLANTIS	FL		03/01/2011		1,608,060	0	0	0	0	0	0	38,638	38,638	0	0	0
B3013101	AUBURNDALE	FL		04/22/2013		669,043	0	0	0	0	0	0	16,234	16,234	0	0	0
A6020903	BARTOW	FL		12/31/2006		199,163	0	0	0	0	0	0	25,738	25,738	0	0	0
B5072705	BOCA RATON	FL		10/05/2015		0	0	0	0	0	0	0	932,209	932,209	0	0	0
B5030506	BRADENTON	FL		06/01/2015		0	0	0	0	0	0	0	1,213,527	1,213,527	0	0	0
B2100103	BRANDON	FL		12/14/2012		1,436,596	0	0	0	0	0	0	35,104	35,104	0	0	0
B2122104	BRANDON	FL		03/20/2013		835,741	0	0	0	0	0	0	20,737	20,737	0	0	0
B2013101	BROOKSVILLE	FL		03/28/2012		1,619,786	0	0	0	0	0	0	39,211	39,211	0	0	0
B5030508	BUSHNELL	FL		06/01/2015		0	0	0	0	0	0	0	614,760	614,760	0	0	0
B1029905	CALLAWAY	FL		10/14/2011		656,474	0	0	0	0	0	0	10,283	10,283	0	0	0
A4031703	CAPE CORAL	FL		06/16/2004		874,208	0	0	0	0	0	0	39,479	39,479	0	0	0
B5031901	CAPE CORAL	FL		06/15/2015		0	0	0	0	0	0	0	825,459	825,459	0	0	0
B2113002	CASSELBERRY	FL		01/30/2013		1,255,272	0	0	0	0	0	0	30,489	30,489	0	0	0
A5070602	CHIEFLAND	FL		09/22/2005		688,832	0	0	0	0	0	0	47,534	47,534	0	0	0
B1029917	CINCO BAYOU	FL		10/07/2011		387,617	0	0	0	0	0	0	6,067	6,067	0	0	0
B1029942	CINCO BAYOU	FL		09/30/2011		597,666	0	0	0	0	0	0	9,361	9,361	0	0	0
A3051907	CLEARWATER	FL		08/14/2003		442,365	0	0	0	0	0	0	14,993	14,993	0	0	0
A4112403	CLEARWATER	FL		02/17/2005		236,008	0	0	0	0	0	0	10,551	10,551	0	0	0
A5061303	CLEARWATER	FL		08/31/2005		239,841	0	0	0	0	0	0	36,477	36,477	0	0	0
A7121804	CLEARWATER	FL		02/28/2008		625,784	0	0	0	0	0	0	11,023	11,023	0	0	0
B3090501	CLEARWATER	FL		11/22/2013		525,220	0	0	0	0	0	0	11,036	11,036	0	0	0
A4120203	CLERMONT	FL		03/24/2005		298,305	0	0	0	0	0	0	49,080	49,080	0	0	0
A8021104	COCONUT CREEK	FL		04/25/2008		1,311,245	0	0	0	0	0	0	39,714	39,714	0	0	0
A4040230	CORAL GABLES	FL		07/08/2004		622,664	0	0	0	0	0	0	52,318	52,318	0	0	0
A4040230-2	CORAL GABLES	FL		07/15/2015		0	0	0	0	0	0	0	4,361	4,361	0	0	0
A6040405	CORAL GABLES	FL		12/31/2006		105,331	0	0	0	0	0	0	13,257	13,257	0	0	0
A7112701	CORAL GABLES	FL		01/18/2008		237,953	0	0	0	0	0	0	8,459	8,459	0	0	0
A8022214	CORAL GABLES	FL		05/12/2008		510,292	0	0	0	0	0	0	13,951	13,951	0	0	0
A8022215	CORAL GABLES	FL		05/12/2008		193,718	0	0	0	0	0	0	5,300	5,300	0	0	0
A8022216	CORAL GABLES	FL		05/12/2008		266,387	0	0	0	0	0	0	7,284	7,284	0	0	0
A8022217	CORAL GABLES	FL		05/12/2008		207,552	0	0	0	0	0	0	5,679	5,679	0	0	0
B2012901	CORAL GABLES	FL		03/22/2012		402,540	0	0	0	0	0	0	23,290	23,290	0	0	0
B2083004	CORAL GABLES	FL		11/20/2012		460,976	0	0	0	0	0	0	17,017	17,017	0	0	0
A3050602	CORAL SPRINGS	FL		07/31/2003		818,084	0	0	0	0	0	0	74,017	74,017	0	0	0
B0051304	CORAL SPRINGS	FL		06/30/2010		1,321,248	0	0	0	0	0	0	36,395	36,395	0	0	0
B1029913	CRESTVIEW	FL		03/31/2011		1,730,416	0	0	0	0	0	0	29,179	29,179	0	0	0
B1029919	CRESTVIEW	FL		03/31/2011		1,487,238	0	0	0	0	0	0	25,084	25,084	0	0	0
B1029920	CRESTVIEW	FL		03/31/2011		1,139,658	0	0	0	0	0	0	19,210	19,210	0	0	0
B1029921	CRESTVIEW	FL		03/31/2011		1,054,331	0	0	0	0	0	0	17,791	17,791	0	0	0
B1029922	CRESTVIEW	FL		03/31/2011		634,932	0	0	0	0	0	0	10,082	10,082	0	0	0
B1029951	CRESTVIEW	FL		03/31/2011		917,598	0	0	0	0	0	0	15,483	15,483	0	0	0
B1029955	CRESTVIEW	FL		10/07/2011		731,490	0	0	0	0	0	0	10,978	10,978	0	0	0
B5010902	DANIA	FL		04/10/2015		0	0	0	0	0	0	0	571,899	571,899	0	0	0
A6042105	DAYTONA BEACH	FL		12/31/2006		158,240	0	0	0	0	0	0	7,382	7,382	0	0	0
B1062302	DAYTONA BEACH	FL		08/05/2011		1,011,791	0	0	0	0	0	0	24,447	24,447	0	0	0
B5072704	DELAND	FL		10/05/2015		0	0	0	0	0	0	0	465,780	465,780	0	0	0
A8022219	DELRAY BEACH	FL		05/15/2008		157,380	0	0	0	0	0	0	4,742	4,742	0	0	0
B3020801	DELRAY BEACH	FL		04/05/2013		521,432	0	0	0	0	0	0	12,442	12,442	0	0	0
B1080201	DELTONA	FL		10/13/2011		850,225	0	0	0	0	0	0	51,578	51,578	0	0	0
B1029915	DESTIN	FL		05/24/2011		1,012,368	0	0	0	0	0	0	14,829	14,829	0	0	0
B1029926	DESTIN	FL		10/14/2011		814,886	0	0	0	0	0	0	12,773	12,773	0	0	0
B1029945	DESTIN	FL		05/24/2011		1,147,743	0	0	0	0	0	0	16,816	16,816	0	0	0
B3030703	EDGEWATER	FL		05/30/2013		528,514	0	0	0	0	0	0	12,537	12,537	0	0	0
B3081904	FLORIDA CITY	FL		11/05/2013		398,891	0	0	0	0	0	0	20,561	20,561	0	0	0
B5021702	FLORIDA CITY	FL		05/22/2015		0	0	0	0	0	0	0	222,214	222,214	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A3060601	FORT MYERS	FL		08/15/2003		1,761,202	0	0	0	0	0	0	157,005	157,005	0	0	0
A5083106	FORT MYERS	FL		12/31/2006		315,628	0	0	0	0	0	0	15,215	15,215	0	0	0
A50831063	FORT MYERS	FL		12/21/2007		272,773	0	0	0	0	0	0	7,749	7,749	0	0	0
A7042505	FORT MYERS	FL		07/31/2007		225,355	0	0	0	0	0	0	7,053	7,053	0	0	0
B1030701	FORT MYERS	FL		05/20/2011		415,233	0	0	0	0	0	0	8,896	8,896	0	0	0
B1110702	FORT MYERS	FL		01/18/2012		424,747	0	0	0	0	0	0	10,260	10,260	0	0	0
B3030402	FORT MYERS	FL		05/13/2013		325,905	0	0	0	0	0	0	10,993	10,993	0	0	0
B3032803	FORT MYERS	FL		06/13/2013		798,090	0	0	0	0	0	0	17,603	17,603	0	0	0
B3052301	FORT MYERS	FL		08/05/2013		816,604	0	0	0	0	0	0	18,400	18,400	0	0	0
B3081302	FORT MYERS	FL		10/25/2013		154,280	0	0	0	0	0	0	3,206	3,206	0	0	0
B3103103	FORT MYERS	FL		01/24/2014		473,316	0	0	0	0	0	0	15,117	15,117	0	0	0
B3120301	FORT MYERS	FL		02/11/2014		344,700	0	0	0	0	0	0	6,862	6,862	0	0	0
B4021404	FORT MYERS	FL		05/02/2014		2,145,250	0	0	0	0	0	0	99,521	99,521	0	0	0
B4021405	FORT MYERS	FL		05/02/2014		1,385,006	0	0	0	0	0	0	62,428	62,428	0	0	0
B4051601	FORT MYERS	FL		07/16/2014		907,649	0	0	0	0	0	0	20,562	20,562	0	0	0
A7060501	FORT PIERCE	FL		08/15/2007		232,908	0	0	0	0	0	0	13,848	13,848	0	0	0
B1091303	FORT PIERCE	FL		11/23/2011		1,334,127	0	0	0	0	0	0	80,759	80,759	0	0	0
A7091402	FORT WALTON BEACH	FL		01/14/2008		459,992	0	0	0	0	0	0	12,580	12,580	0	0	0
B1029916	FORT WALTON BEACH	FL		10/14/2011		875,805	0	0	0	0	0	0	13,728	13,728	0	0	0
B1029923	FORT WALTON BEACH	FL		03/31/2011		730,803	0	0	0	0	0	0	12,349	12,349	0	0	0
B1029927	FORT WALTON BEACH	FL		09/30/2011		597,726	0	0	0	0	0	0	9,370	9,370	0	0	0
B1029956	FORT WALTON BEACH	FL		03/31/2011		1,186,375	0	0	0	0	0	0	20,014	20,014	0	0	0
B1029958	FORT WALTON BEACH	FL		03/31/2011		639,423	0	0	0	0	0	0	10,808	10,808	0	0	0
B2062004	FORT WALTON BEACH	FL		10/31/2012		452,878	0	0	0	0	0	0	23,951	23,951	0	0	0
B1029929	FREEPORT	FL		05/24/2011		1,110,643	0	0	0	0	0	0	15,109	15,109	0	0	0
B1029962	FREEPORT	FL		10/14/2011		747,159	0	0	0	0	0	0	11,707	11,707	0	0	0
A2032603	FT LAUDERDALE	FL		05/30/2002		214,765	0	0	0	0	0	0	80,762	80,762	0	0	0
A3021912	FT LAUDERDALE	FL		04/15/2003		238,368	0	0	0	0	0	0	22,238	22,238	0	0	0
A5071903	FT LAUDERDALE	FL		12/31/2006		786,730	0	0	0	0	0	0	52,820	52,820	0	0	0
A6052601	GAINESVILLE	FL		12/31/2006		944,215	0	0	0	0	0	0	54,552	54,552	0	0	0
A6080301	GAINESVILLE	FL		09/28/2006		1,440,148	0	0	0	0	0	0	48,209	48,209	0	0	0
A8052001	GAINESVILLE	FL		07/15/2008		505,428	0	0	0	0	0	0	13,891	13,891	0	0	0
A8071101	GAINESVILLE	FL		09/10/2008		642,187	0	0	0	0	0	0	17,616	17,616	0	0	0
B1029937	GULF BREEZE	FL		05/06/2011		434,676	0	0	0	0	0	0	25,720	25,720	0	0	0
B1029938	GULF BREEZE	FL		09/30/2011		622,671	0	0	0	0	0	0	9,754	9,754	0	0	0
A9042004	HAINES CITY	FL		06/30/2009		753,532	0	0	0	0	0	0	18,375	18,375	0	0	0
A7061403	HALLANDALE	FL		08/28/2007		1,306,958	0	0	0	0	0	0	40,026	40,026	0	0	0
A4022002	HIALEAH	FL		05/04/2004		888,213	0	0	0	0	0	0	48,256	48,256	0	0	0
A4033018	HIALEAH	FL		06/17/2004		722,429	0	0	0	0	0	0	32,936	32,936	0	0	0
A4100711	HIALEAH	FL		11/10/2004		292,907	0	0	0	0	0	0	22,062	22,062	0	0	0
A4100712	HIALEAH	FL		11/10/2004		325,880	0	0	0	0	0	0	24,531	24,531	0	0	0
B0020801	HIALEAH	FL		03/30/2010		886,868	0	0	0	0	0	0	23,661	23,661	0	0	0
B4071401	HIALEAH	FL		09/23/2014		399,102	0	0	0	0	0	0	8,032	8,032	0	0	0
A3060604	HIALEAH GARDENS	FL		12/31/2006		176,123	0	0	0	0	0	0	47,080	47,080	0	0	0
A2110407	HOLLYWOOD	FL		01/24/2003		417,854	0	0	0	0	0	0	43,858	43,858	0	0	0
A4033019	HOLLYWOOD	FL		08/23/2004		206,510	0	0	0	0	0	0	38,978	38,978	0	0	0
A9021203	HOLLYWOOD	FL		04/16/2009		381,638	0	0	0	0	0	0	15,899	15,899	0	0	0
B4030306	HUDSON	FL		05/20/2014		554,628	0	0	0	0	0	0	13,158	13,158	0	0	0
B5030507	HUDSON	FL		06/01/2015		0	0	0	0	0	0	0	750,982	750,982	0	0	0
A2092705	JACKSONVILLE	FL		12/12/2002		298,650	0	0	0	0	0	0	29,041	29,041	0	0	0
A3030305	JACKSONVILLE	FL		05/20/2003		289,918	0	0	0	0	0	0	26,590	26,590	0	0	0
A4030905	JACKSONVILLE	FL		05/27/2004		406,055	0	0	0	0	0	0	20,715	20,715	0	0	0
A6021602	JACKSONVILLE	FL		12/31/2006		248,147	0	0	0	0	0	0	9,537	9,537	0	0	0
A6031401	JACKSONVILLE	FL		12/31/2006		156,125	0	0	0	0	0	0	7,543	7,543	0	0	0
A7013005	JACKSONVILLE	FL		03/30/2007		237,209	0	0	0	0	0	0	7,503	7,503	0	0	0
A7032304	JACKSONVILLE	FL		05/30/2007		425,324	0	0	0	0	0	0	14,427	14,427	0	0	0
A7052901	JACKSONVILLE	FL		07/16/2007		306,353	0	0	0	0	0	0	9,462	9,462	0	0	0
A7100402	JACKSONVILLE	FL		11/30/2007		267,919	0	0	0	0	0	0	8,115	8,115	0	0	0
A7120701	JACKSONVILLE	FL		02/26/2008		446,147	0	0	0	0	0	0	8,956	8,956	0	0	0
B1012704	JACKSONVILLE	FL		03/25/2011		2,722,553	0	0	0	0	0	0	87,832	87,832	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B1062301	JACKSONVILLE	FL		09/23/2011		760,297	0	0	0	0	0	0	18,260	18,260	0	0	0
B3032501	JACKSONVILLE	FL		06/04/2013		537,174	0	0	0	0	0	0	18,462	18,462	0	0	0
B3041901	JACKSONVILLE	FL		06/28/2013		614,165	0	0	0	0	0	0	33,274	33,274	0	0	0
B3112102	JACKSONVILLE	FL		01/03/2014		1,584,966	0	0	0	0	0	0	35,270	35,270	0	0	0
B3121801	JACKSONVILLE	FL		03/18/2014		370,483	0	0	0	0	0	0	8,884	8,884	0	0	0
B4051201	JACKSONVILLE	FL		07/31/2014		730,349	0	0	0	0	0	0	17,133	17,133	0	0	0
B5010502	JACKSONVILLE	FL		03/25/2015		0	0	0	0	0	0	0	245,210	245,210	0	0	0
B5011901	JACKSONVILLE	FL		03/25/2015		0	0	0	0	0	0	0	1,116,989	1,116,989	0	0	0
B5031301	JACKSONVILLE	FL		05/28/2015		0	0	0	0	0	0	0	259,673	259,673	0	0	0
B5041405	JACKSONVILLE	FL		06/05/2015		0	0	0	0	0	0	0	683,173	683,173	0	0	0
B5041505	JACKSONVILLE	FL		06/30/2015		0	0	0	0	0	0	0	494,416	494,416	0	0	0
B5060202	JACKSONVILLE	FL		07/30/2015		0	0	0	0	0	0	0	724,150	724,150	0	0	0
B0070103	JENSEN BEACH	FL		09/10/2010		698,886	0	0	0	0	0	0	17,131	17,131	0	0	0
A2111508	JUPITER	FL		12/31/2006		177,004	0	0	0	0	0	0	50,723	50,723	0	0	0
A7090702	KISSIMMEE	FL		10/16/2007		699,572	0	0	0	0	0	0	13,720	13,720	0	0	0
A8121018	KISSIMMEE	FL		03/30/2009		532,264	0	0	0	0	0	0	20,904	20,904	0	0	0
A9090914	KISSIMMEE	FL		09/30/2009		823,452	0	0	0	0	0	0	32,121	32,121	0	0	0
B0080402	KISSIMMEE	FL		11/30/2010		1,541,007	0	0	0	0	0	0	62,491	62,491	0	0	0
B1011403	KISSIMMEE	FL		04/05/2011		1,029,416	0	0	0	0	0	0	62,908	62,908	0	0	0
B3061302	KISSIMMEE	FL		09/06/2013		1,140,031	0	0	0	0	0	0	27,328	27,328	0	0	0
B2082901	LAKE CITY	FL		12/07/2012		562,204	0	0	0	0	0	0	13,080	13,080	0	0	0
B2050904	LAKE MARY	FL		07/20/2012		719,686	0	0	0	0	0	0	17,266	17,266	0	0	0
B4120302	LAKE MARY	FL		02/02/2015		0	0	0	0	0	0	0	826,128	826,128	0	0	0
B2090402	LAKE WORTH	FL		10/31/2012		913,141	0	0	0	0	0	0	31,950	31,950	0	0	0
B4042102	LAKE WORTH	FL		06/25/2014		497,534	0	0	0	0	0	0	23,559	23,559	0	0	0
B2031307	LAKELAND	FL		04/11/2012		556,560	0	0	0	0	0	0	18,703	18,703	0	0	0
B2032301	LAKELAND	FL		06/29/2012		859,065	0	0	0	0	0	0	21,071	21,071	0	0	0
B2061401	LAKELAND	FL		08/24/2012		1,474,518	0	0	0	0	0	0	53,602	53,602	0	0	0
B3020601	LAKELAND	FL		04/09/2013		870,502	0	0	0	0	0	0	20,097	20,097	0	0	0
B4110601	LAKELAND	FL		01/23/2015		0	0	0	0	0	0	0	289,241	289,241	0	0	0
B1029946	LAMONT	FL		10/14/2011		483,802	0	0	0	0	0	0	7,579	7,579	0	0	0
A4112301	LARGO	FL		01/28/2005		335,932	0	0	0	0	0	0	20,409	20,409	0	0	0
A7121803	LARGO	FL		02/29/2008		953,338	0	0	0	0	0	0	16,790	16,790	0	0	0
B1042702	LARGO	FL		07/14/2011		555,717	0	0	0	0	0	0	16,461	16,461	0	0	0
B5030511	LARGO	FL		06/01/2015		0	0	0	0	0	0	0	1,096,672	1,096,672	0	0	0
A2110405	LAUDERHILL	FL		01/22/2003		258,973	0	0	0	0	0	0	20,310	20,310	0	0	0
B3020704	LAUDERHILL	FL		05/22/2013		235,311	0	0	0	0	0	0	13,080	13,080	0	0	0
B1050401	LIVE OAK	FL		06/15/2011		1,067,119	0	0	0	0	0	0	39,209	39,209	0	0	0
A7080106	LONGWOOD	FL		10/24/2007		425,708	0	0	0	0	0	0	8,115	8,115	0	0	0
A4081104	LYNN HAVEN	FL		11/16/2004		409,412	0	0	0	0	0	0	30,596	30,596	0	0	0
B2010501	MADEIRA BEACH	FL		04/11/2012		1,877,725	0	0	0	0	0	0	66,975	66,975	0	0	0
A7042006	MAITLAND	FL		06/28/2007		640,344	0	0	0	0	0	0	20,430	20,430	0	0	0
A7080910	MEDLEY	FL		10/05/2007		204,935	0	0	0	0	0	0	22,242	22,242	0	0	0
B3100302	MEDLEY	FL		12/11/2013		1,048,929	0	0	0	0	0	0	21,903	21,903	0	0	0
A6062305	MELBOURNE	FL		09/08/2006		272,700	0	0	0	0	0	0	9,140	9,140	0	0	0
A8030713	MELBOURNE	FL		06/25/2008		169,877	0	0	0	0	0	0	4,938	4,938	0	0	0
B1092201	MELBOURNE	FL		11/18/2011		1,045,648	0	0	0	0	0	0	38,704	38,704	0	0	0
B2110902	MELBOURNE	FL		02/27/2013		439,764	0	0	0	0	0	0	10,973	10,973	0	0	0
B4011302	MELBOURNE	FL		04/30/2014		976,611	0	0	0	0	0	0	31,811	31,811	0	0	0
B4022001	MELBOURNE	FL		04/28/2014		2,116,033	0	0	0	0	0	0	46,266	46,266	0	0	0
B4081504	MELBOURNE	FL		10/31/2014		835,594	0	0	0	0	0	0	17,332	17,332	0	0	0
B2101502	MERRITT ISLAND	FL		12/19/2012		604,437	0	0	0	0	0	0	21,370	21,370	0	0	0
B2122106	MERRITT ISLAND	FL		03/20/2013		491,132	0	0	0	0	0	0	18,094	18,094	0	0	0
A2072505	MIAMI	FL		10/09/2002		1,653,502	0	0	0	0	0	0	175,285	175,285	0	0	0
A3030705	MIAMI	FL		05/14/2003		345,600	0	0	0	0	0	0	91,179	91,179	0	0	0
A3061909	MIAMI	FL		09/18/2003		297,044	0	0	0	0	0	0	26,032	26,032	0	0	0
A3061911	MIAMI	FL		09/18/2003		237,636	0	0	0	0	0	0	20,826	20,826	0	0	0
A3091503	MIAMI	FL		11/25/2003		254,259	0	0	0	0	0	0	57,876	57,876	0	0	0
A4012904	MIAMI	FL		06/09/2004		584,986	0	0	0	0	0	0	117,851	117,851	0	0	0
A6030603	MIAMI	FL		12/31/2006		437,336	0	0	0	0	0	0	27,046	27,046	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6040403	MIAMI	FL		12/31/2006		75,595	0	0	0	0	0	0	4,530	4,530	0	0	0
A6040404	MIAMI	FL		12/31/2006		141,780	0	0	0	0	0	0	8,488	8,488	0	0	0
A6040406	MIAMI	FL		12/31/2006		122,855	0	0	0	0	0	0	7,360	7,360	0	0	0
A6122702	MIAMI	FL		03/19/2007		201,124	0	0	0	0	0	0	9,045	9,045	0	0	0
A7082203	MIAMI	FL		11/07/2007		348,533	0	0	0	0	0	0	17,352	17,352	0	0	0
A7103102	MIAMI	FL		01/16/2008		358,961	0	0	0	0	0	0	10,704	10,704	0	0	0
A7103103	MIAMI	FL		01/16/2008		358,961	0	0	0	0	0	0	10,704	10,704	0	0	0
A7103104	MIAMI	FL		01/16/2008		179,481	0	0	0	0	0	0	5,352	5,352	0	0	0
A7103105	MIAMI	FL		01/16/2008		179,481	0	0	0	0	0	0	5,352	5,352	0	0	0
A7120502	MIAMI	FL		02/11/2008		152,349	0	0	0	0	0	0	8,321	8,321	0	0	0
A8030506	MIAMI	FL		05/23/2008		289,148	0	0	0	0	0	0	15,936	15,936	0	0	0
A8080101	MIAMI	FL		10/23/2008		333,158	0	0	0	0	0	0	28,059	28,059	0	0	0
B1063009	MIAMI	FL		09/26/2011		982,059	0	0	0	0	0	0	35,665	35,665	0	0	0
B2053002	MIAMI	FL		12/07/2012		279,598	0	0	0	0	0	0	6,720	6,720	0	0	0
B2121301	MIAMI	FL		02/15/2013		1,753,825	0	0	0	0	0	0	44,477	44,477	0	0	0
B3011501	MIAMI	FL		03/08/2013		866,159	0	0	0	0	0	0	48,522	48,522	0	0	0
B3032002	MIAMI	FL		05/29/2013		248,719	0	0	0	0	0	0	24,465	24,465	0	0	0
B3091601	MIAMI	FL		12/05/2013		545,255	0	0	0	0	0	0	11,591	11,591	0	0	0
B5032501	MIAMI	FL		06/30/2015		0	0	0	0	0	0	0	359,223	359,223	0	0	0
B3042904	MIAMI GARDENS	FL		07/31/2013		528,671	0	0	0	0	0	0	12,607	12,607	0	0	0
B3042905	MIAMI GARDENS	FL		07/31/2013		1,207,745	0	0	0	0	0	0	29,285	29,285	0	0	0
B1041903	MIDDLEBURG	FL		06/28/2011		1,434,387	0	0	0	0	0	0	49,217	49,217	0	0	0
B1029944	MILLIGAN	FL		03/31/2011		973,727	0	0	0	0	0	0	16,418	16,418	0	0	0
B1029935	MILTON	FL		09/30/2011		655,510	0	0	0	0	0	0	10,269	10,269	0	0	0
A7011702	MINNEOLA	FL		03/27/2007		214,471	0	0	0	0	0	0	6,931	6,931	0	0	0
A5111502	MIRAMAR	FL		01/20/2006		218,923	0	0	0	0	0	0	37,382	37,382	0	0	0
A7052408	NAPLES	FL		08/15/2007		338,083	0	0	0	0	0	0	10,614	10,614	0	0	0
B1051102	NAPLES	FL		07/15/2011		435,903	0	0	0	0	0	0	9,814	9,814	0	0	0
B3022203	NAPLES	FL		05/01/2013		680,274	0	0	0	0	0	0	15,606	15,606	0	0	0
A8030601	NAVARRE	FL		09/18/2008		891,115	0	0	0	0	0	0	18,473	18,473	0	0	0
A5042004	NEW PORT RICHEY	FL		07/29/2005		174,052	0	0	0	0	0	0	26,520	26,520	0	0	0
A7082702	NEW SMYRNA BEACH	FL		10/18/2007		266,401	0	0	0	0	0	0	26,620	26,620	0	0	0
B1029943	NICEVILLE	FL		10/07/2011		398,483	0	0	0	0	0	0	6,251	6,251	0	0	0
B1029952	NICEVILLE	FL		10/14/2011		597,726	0	0	0	0	0	0	9,370	9,370	0	0	0
B5031302	NORTH FORT MYERS	FL		08/31/2015		0	0	0	0	0	0	0	2,178,169	2,178,169	0	0	0
B5052701	NORTH FORT MYERS	FL		08/28/2015		0	0	0	0	0	0	0	1,258,229	1,258,229	0	0	0
A2013102	NORTH MIAMI	FL		02/28/2002		300,868	0	0	0	0	0	0	121,474	121,474	0	0	0
A8093003	OCALA	FL		11/01/2008		1,431,362	0	0	0	0	0	0	46,942	46,942	0	0	0
B3030704	OCALA	FL		05/16/2013		562,190	0	0	0	0	0	0	12,906	12,906	0	0	0
A7050701	OCOEE	FL		07/20/2007		514,657	0	0	0	0	0	0	16,900	16,900	0	0	0
A7051803	OCOEE	FL		07/10/2007		541,459	0	0	0	0	0	0	13,418	13,418	0	0	0
A9103007	ORANGE PARK	FL		12/29/2009		657,125	0	0	0	0	0	0	23,686	23,686	0	0	0
B0011902	ORANGE PARK	FL		03/22/2010		711,188	0	0	0	0	0	0	20,184	20,184	0	0	0
B3122008	ORANGE PARK	FL		03/18/2014		1,042,085	0	0	0	0	0	0	20,987	20,987	0	0	0
A2100210	ORLANDO	FL		12/19/2002		234,500	0	0	0	0	0	0	70,999	70,999	0	0	0
A2100211	ORLANDO	FL		12/19/2002		205,864	0	0	0	0	0	0	62,367	62,367	0	0	0
A3040702	ORLANDO	FL		06/27/2003		523,265	0	0	0	0	0	0	24,596	24,596	0	0	0
A4021301	ORLANDO	FL		03/30/2004		867,836	0	0	0	0	0	0	38,692	38,692	0	0	0
A5071303	ORLANDO	FL		10/13/2005		1,123,281	0	0	0	0	0	0	35,510	35,510	0	0	0
A6060101	ORLANDO	FL		08/18/2006		441,815	0	0	0	0	0	0	25,725	25,725	0	0	0
A6062205	ORLANDO	FL		09/29/2006		437,389	0	0	0	0	0	0	14,475	14,475	0	0	0
A8022212	ORLANDO	FL		04/23/2008		374,923	0	0	0	0	0	0	12,225	12,225	0	0	0
A8022213	ORLANDO	FL		05/13/2008		132,084	0	0	0	0	0	0	12,162	12,162	0	0	0
A8082903	ORLANDO	FL		11/13/2008		2,657,868	0	0	0	0	0	0	70,412	70,412	0	0	0
A9100601	ORLANDO	FL		12/23/2009		565,864	0	0	0	0	0	0	18,357	18,357	0	0	0
B0022303	ORLANDO	FL		08/02/2010		916,343	0	0	0	0	0	0	23,472	23,472	0	0	0
B0072606	ORLANDO	FL		11/30/2010		2,156,829	0	0	0	0	0	0	140,822	140,822	0	0	0
B1042805	ORLANDO	FL		07/15/2011		481,040	0	0	0	0	0	0	11,520	11,520	0	0	0
B2091201	ORLANDO	FL		12/11/2012		2,050,718	0	0	0	0	0	0	50,930	50,930	0	0	0
B3041902	ORLANDO	FL		07/11/2013		720,695	0	0	0	0	0	0	16,338	16,338	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B4010802	ORLANDO	FL		04/04/2014		2,783,051	0	0	0	0	0	0	84,793	84,793	0	0	0
B4013001	ORLANDO	FL		04/23/2014		579,769	0	0	0	0	0	0	12,028	12,028	0	0	0
B5041504	PALATKA	FL		06/30/2015		0	0	0	0	0	0	0	542,455	542,455	0	0	0
A6031001	PALM BAY	FL		12/31/2006		178,349	0	0	0	0	0	0	22,878	22,878	0	0	0
B3020502	PALM BAY	FL		05/28/2013		462,979	0	0	0	0	0	0	10,629	10,629	0	0	0
B3042902	PALM BAY	FL		07/29/2013		540,846	0	0	0	0	0	0	12,261	12,261	0	0	0
B1050602	PALM COAST	FL		07/20/2011		408,415	0	0	0	0	0	0	14,561	14,561	0	0	0
B1070502	PALMETTO	FL		09/08/2011		747,186	0	0	0	0	0	0	45,408	45,408	0	0	0
A7011207	PANAMA CITY	FL		05/18/2007		827,888	0	0	0	0	0	0	89,740	89,740	0	0	0
B1029901	PANAMA CITY	FL		05/25/2011		1,515,572	0	0	0	0	0	0	22,201	22,201	0	0	0
B1029903	PANAMA CITY	FL		10/14/2011		412,983	0	0	0	0	0	0	6,467	6,467	0	0	0
B1029904	PANAMA CITY	FL		10/14/2011		820,364	0	0	0	0	0	0	12,850	12,850	0	0	0
B1029908	PANAMA CITY	FL		10/14/2011		549,208	0	0	0	0	0	0	8,610	8,610	0	0	0
B1029911	PANAMA CITY	FL		10/14/2011		432,556	0	0	0	0	0	0	6,780	6,780	0	0	0
B5091703	PANAMA CITY	FL		11/06/2015		0	0	0	0	0	0	0	430,000	430,000	0	0	0
B5091704	PANAMA CITY	FL		11/06/2015		0	0	0	0	0	0	0	645,000	645,000	0	0	0
B5091705	PANAMA CITY	FL		11/06/2015		0	0	0	0	0	0	0	2,560,000	2,560,000	0	0	0
B1029902	PANAMA CITY BEACH	FL		10/14/2011		899,170	0	0	0	0	0	0	14,090	14,090	0	0	0
B1029906	PANAMA CITY BEACH	FL		05/25/2011		2,195,241	0	0	0	0	0	0	29,848	29,848	0	0	0
B1029907	PANAMA CITY BEACH	FL		10/14/2011		318,289	0	0	0	0	0	0	4,993	4,993	0	0	0
B1029909	PANAMA CITY BEACH	FL		05/25/2011		1,186,374	0	0	0	0	0	0	16,133	16,133	0	0	0
B1029949	PANAMA CITY BEACH	FL		10/14/2011		747,498	0	0	0	0	0	0	10,439	10,439	0	0	0
B0033102	PASADENA	FL		05/28/2010		552,801	0	0	0	0	0	0	20,942	20,942	0	0	0
A2051701	PEMBROKE PINES	FL		10/09/2002		251,774	0	0	0	0	0	0	83,062	83,062	0	0	0
A8080407	PEMBROKE PINES	FL		10/23/2008		2,355,964	0	0	0	0	0	0	81,375	81,375	0	0	0
B0032606	PEMBROKE PINES	FL		06/14/2010		1,357,861	0	0	0	0	0	0	37,658	37,658	0	0	0
A7040503	PENSACOLA	FL		05/25/2007		347,145	0	0	0	0	0	0	11,029	11,029	0	0	0
A7091403	PENSACOLA	FL		01/14/2008		220,606	0	0	0	0	0	0	8,092	8,092	0	0	0
B1029933	PENSACOLA	FL		09/30/2011		412,147	0	0	0	0	0	0	6,458	6,458	0	0	0
B1029939	PENSACOLA	FL		09/30/2011		477,435	0	0	0	0	0	0	7,483	7,483	0	0	0
B1029959	PENSACOLA	FL		09/30/2011		604,750	0	0	0	0	0	0	9,483	9,483	0	0	0
B1029961	PENSACOLA	FL		05/06/2011		645,229	0	0	0	0	0	0	38,177	38,177	0	0	0
B5021705	PENSACOLA	FL		04/15/2015		0	0	0	0	0	0	0	894,623	894,623	0	0	0
A9040706	PERRY	FL		06/16/2009		351,150	0	0	0	0	0	0	11,143	11,143	0	0	0
B0010604	PLANT CITY	FL		03/24/2010		951,626	0	0	0	0	0	0	26,419	26,419	0	0	0
A7060801	POMPANO BEACH	FL		08/28/2007		1,032,045	0	0	0	0	0	0	32,006	32,006	0	0	0
B0111503	POMPANO BEACH	FL		02/28/2011		423,912	0	0	0	0	0	0	26,640	26,640	0	0	0
B2112904	POMPANO BEACH	FL		01/31/2013		1,552,202	0	0	0	0	0	0	36,484	36,484	0	0	0
B4031301	POMPANO BEACH	FL		06/05/2014		1,486,210	0	0	0	0	0	0	33,860	33,860	0	0	0
A7091903	PORT CHARLOTTE	FL		11/27/2007		204,460	0	0	0	0	0	0	6,270	6,270	0	0	0
A8022220	PORT CHARLOTTE	FL		05/15/2008		648,331	0	0	0	0	0	0	19,545	19,545	0	0	0
B5030510	PORT CHARLOTTE	FL		06/01/2015		0	0	0	0	0	0	0	1,436,458	1,436,458	0	0	0
A9070101	PORT ORANGE	FL		09/22/2009		929,746	0	0	0	0	0	0	29,775	29,775	0	0	0
A6030801	PORT RICHEY	FL		12/31/2006		177,197	0	0	0	0	0	0	6,345	6,345	0	0	0
A6092001	PORT ST LUCIE	FL		11/30/2006		601,804	0	0	0	0	0	0	19,005	19,005	0	0	0
B1052402	PORT ST LUCIE	FL		08/18/2011		1,694,090	0	0	0	0	0	0	38,449	38,449	0	0	0
B1052402-1	PORT ST LUCIE	FL		11/19/2014		586,300	0	0	0	0	0	0	12,768	12,768	0	0	0
B1029931	PORT ST. JOE	FL		05/25/2011		828,931	0	0	0	0	0	0	12,141	12,141	0	0	0
B1029953	QUINCY	FL		10/07/2011		926,261	0	0	0	0	0	0	14,516	14,516	0	0	0
B1091302	ROCKLEDGE	FL		11/23/2011		891,989	0	0	0	0	0	0	54,002	54,002	0	0	0
A7060804	ROSEMARY BEACH	FL		09/07/2007		349,355	0	0	0	0	0	0	10,620	10,620	0	0	0
B5022002	SAINT CLOUD	FL		05/15/2015		0	0	0	0	0	0	0	551,688	551,688	0	0	0
B3052104	SAINT PETERSBURG	FL		07/09/2013		475,534	0	0	0	0	0	0	11,148	11,148	0	0	0
A6061304	SANFORD	FL		08/22/2006		1,450,257	0	0	0	0	0	0	83,784	83,784	0	0	0
B1029950	SANTA ROSA	FL		05/24/2011		1,657,529	0	0	0	0	0	0	22,536	22,536	0	0	0
A7051604	SANTA ROSA BEACH	FL		08/02/2007		1,241,753	0	0	0	0	0	0	24,271	24,271	0	0	0
A6030704	SARASOTA	FL		12/31/2006		514,557	0	0	0	0	0	0	31,359	31,359	0	0	0
A7102017	SARASOTA	FL		04/17/2008		10,331,580	0	0	0	0	0	0	152,209	152,209	0	0	0
B1080802	SARASOTA	FL		10/20/2011		534,844	0	0	0	0	0	0	31,960	31,960	0	0	0
B2042005	SARASOTA	FL		06/28/2012		955,616	0	0	0	0	0	0	31,618	31,618	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
B2091702	SEBASTIAN	FL		12/17/2012		1,711,521	0	0	0	0	0	0	41,145	41,145	0	0	0
B3011801	SEMINOLE	FL		03/29/2013		1,149,396	0	0	0	0	0	0	39,804	39,804	0	0	0
B1029940	SHALIMAR	FL		03/31/2011		1,111,822	0	0	0	0	0	0	18,751	18,751	0	0	0
A8012303	SPRING HILL	FL		04/14/2008		1,042,456	0	0	0	0	0	0	30,373	30,373	0	0	0
B2031304	SPRING HILL	FL		07/18/2012		1,237,488	0	0	0	0	0	0	29,220	29,220	0	0	0
A7073103	ST AUGUSTINE	FL		10/05/2007		79,245	0	0	0	0	0	0	2,911	2,911	0	0	0
A7041704	ST PETERSBURG	FL		06/14/2007		291,836	0	0	0	0	0	0	9,196	9,196	0	0	0
B1100102	ST. AUGUSTINE	FL		11/18/2011		511,498	0	0	0	0	0	0	11,201	11,201	0	0	0
B3120302	ST. PETERSBURG	FL		02/04/2014		235,653	0	0	0	0	0	0	4,951	4,951	0	0	0
B3071001	STUART	FL		09/23/2013		884,811	0	0	0	0	0	0	17,866	17,866	0	0	0
B2101201	SUNRISE	FL		12/20/2012		667,990	0	0	0	0	0	0	15,797	15,797	0	0	0
A7060403	TALLAHASSEE	FL		09/28/2007		376,725	0	0	0	0	0	0	11,739	11,739	0	0	0
A8021502	TALLAHASSEE	FL		04/25/2008		1,400,684	0	0	0	0	0	0	41,327	41,327	0	0	0
B1032201	TALLAHASSEE	FL		05/10/2011		1,496,107	0	0	0	0	0	0	43,527	43,527	0	0	0
B2112703	TALLAHASSEE	FL		02/08/2013		1,806,250	0	0	0	0	0	0	42,200	42,200	0	0	0
B3031805	TALLAHASSEE	FL		06/07/2013		371,144	0	0	0	0	0	0	12,280	12,280	0	0	0
B3031807	TALLAHASSEE	FL		05/30/2013		1,760,611	0	0	0	0	0	0	41,766	41,766	0	0	0
B0120803	TAMARAC	FL		03/01/2011		1,395,243	0	0	0	0	0	0	33,520	33,520	0	0	0
A4021103	TAMPA	FL		04/19/2004		232,477	0	0	0	0	0	0	47,302	47,302	0	0	0
A5112303	TAMPA	FL		12/31/2006		349,055	0	0	0	0	0	0	22,421	22,421	0	0	0
A7112102	TAMPA	FL		01/31/2008		274,904	0	0	0	0	0	0	8,205	8,205	0	0	0
A8061701	TAMPA	FL		08/22/2008		241,146	0	0	0	0	0	0	11,133	11,133	0	0	0
A8081102	TAMPA	FL		10/02/2008		433,649	0	0	0	0	0	0	15,077	15,077	0	0	0
A8082008	TAMPA	FL		10/20/2008		2,231,949	0	0	0	0	0	0	60,751	60,751	0	0	0
A8082204	TAMPA	FL		10/31/2008		587,587	0	0	0	0	0	0	18,178	18,178	0	0	0
A9040806	TAMPA	FL		06/10/2009		389,887	0	0	0	0	0	0	14,483	14,483	0	0	0
B0010605	TAMPA	FL		03/24/2010		1,158,506	0	0	0	0	0	0	32,163	32,163	0	0	0
B0011401	TAMPA	FL		03/30/2010		894,545	0	0	0	0	0	0	60,783	60,783	0	0	0
B0080301	TAMPA	FL		09/27/2010		571,785	0	0	0	0	0	0	13,600	13,600	0	0	0
B0082505	TAMPA	FL		11/23/2010		1,549,975	0	0	0	0	0	0	35,779	35,779	0	0	0
B0111605	TAMPA	FL		02/04/2011		571,128	0	0	0	0	0	0	21,191	21,191	0	0	0
B1060203	TAMPA	FL		08/11/2011		821,307	0	0	0	0	0	0	28,375	28,375	0	0	0
B1063013	TAMPA	FL		08/08/2011		1,355,913	0	0	0	0	0	0	45,836	45,836	0	0	0
B1082202	TAMPA	FL		10/11/2011		1,028,386	0	0	0	0	0	0	37,911	37,911	0	0	0
B2100102	TAMPA	FL		12/14/2012		1,162,966	0	0	0	0	0	0	28,413	28,413	0	0	0
B2112905	TAMPA	FL		01/31/2013		1,130,844	0	0	0	0	0	0	36,785	36,785	0	0	0
B3082303	TAMPA	FL		11/20/2013		819,107	0	0	0	0	0	0	18,761	18,761	0	0	0
B3100704	TAMPA	FL		12/30/2013		5,269,544	0	0	0	0	0	0	80,724	80,724	0	0	0
B4012403	TAMPA	FL		04/15/2014		466,029	0	0	0	0	0	0	10,194	10,194	0	0	0
B4031002	TAMPA	FL		06/12/2014		273,748	0	0	0	0	0	0	12,721	12,721	0	0	0
B5022601	TAMPA	FL		04/13/2015		0	0	0	0	0	0	0	673,457	673,457	0	0	0
B5031602	TAMPA	FL		05/28/2015		0	0	0	0	0	0	0	512,088	512,088	0	0	0
B5031902	TAMPA	FL		06/10/2015		0	0	0	0	0	0	0	1,208,756	1,208,756	0	0	0
B5060802	TAMPA	FL		08/27/2015		0	0	0	0	0	0	0	368,587	368,587	0	0	0
A6041203	TARPON SPRINGS	FL		12/31/2006		525,312	0	0	0	0	0	0	30,746	30,746	0	0	0
B2122105	TITUSVILLE	FL		03/20/2013		409,066	0	0	0	0	0	0	15,069	15,069	0	0	0
B3011001	VALRICO	FL		03/15/2013		1,334,472	0	0	0	0	0	0	72,254	72,254	0	0	0
B2082203	VENICE	FL		10/26/2012		1,033,099	0	0	0	0	0	0	25,549	25,549	0	0	0
B2121201	VENICE	FL		02/14/2013		894,795	0	0	0	0	0	0	21,257	21,257	0	0	0
B3021301	VENICE	FL		04/25/2013		945,503	0	0	0	0	0	0	34,266	34,266	0	0	0
B2072402	VERO BEACH	FL		09/21/2012		4,415,391	0	0	0	0	0	0	75,699	75,699	0	0	0
B3071002	VERO BEACH	FL		09/23/2013		689,631	0	0	0	0	0	0	13,926	13,926	0	0	0
B3121803	VERO BEACH	FL		03/19/2014		247,189	0	0	0	0	0	0	5,630	5,630	0	0	0
A7102306	WESLEY CHAPEL	FL		12/21/2007		315,578	0	0	0	0	0	0	9,126	9,126	0	0	0
B2052204	WEST PALM BEACH	FL		08/17/2012		553,483	0	0	0	0	0	0	19,882	19,882	0	0	0
B2100104	WEST PALM BEACH	FL		12/05/2012		293,099	0	0	0	0	0	0	9,865	9,865	0	0	0
B3101504	WEST PALM BEACH	FL		01/13/2014		673,040	0	0	0	0	0	0	15,241	15,241	0	0	0
A7051804	WINTER GARDEN	FL		07/10/2007		283,210	0	0	0	0	0	0	10,371	10,371	0	0	0
A1033001	WINTER HAVEN	FL		08/01/2001		100,901	0	0	0	0	0	0	59,061	59,061	0	0	0
A7042704	WINTER HAVEN	FL		07/11/2007		216,683	0	0	0	0	0	0	6,783	6,783	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A5090101	WINTER PARK	FL		11/03/2005		306,801	0	0	0	0	0	0	7,128	7,128	0	0	0
A9100602	WINTER PARK	FL		12/23/2009		630,630	0	0	0	0	0	0	20,456	20,456	0	0	0
B0052702	WINTER PARK	FL		08/26/2010		2,683,871	0	0	0	0	0	0	60,509	60,509	0	0	0
B2031903	WINTER PARK	FL		05/10/2012		1,005,568	0	0	0	0	0	0	36,029	36,029	0	0	0
B1029941	WRIGHT	FL		09/30/2011		477,435	0	0	0	0	0	0	7,483	7,483	0	0	0
A6042901	ACWORTH	GA		07/06/2006		604,636	0	0	0	0	0	0	20,098	20,098	0	0	0
B1042001	ACWORTH	GA		07/08/2011		691,175	0	0	0	0	0	0	24,349	24,349	0	0	0
B3040201	ACWORTH	GA		05/30/2013		651,391	0	0	0	0	0	0	22,250	22,250	0	0	0
A6100713	ADAIRSVILLE	GA		11/29/2006		453,262	0	0	0	0	0	0	53,390	53,390	0	0	0
A5120901	ALAPHARETTA	GA		02/15/2006		403,139	0	0	0	0	0	0	16,063	16,063	0	0	0
99061502	ALPHARETTA	GA		11/09/1999		497,246	0	0	0	0	0	0	47,646	47,646	0	0	0
A2100206	ALPHARETTA	GA		12/19/2002		510,361	0	0	0	0	0	0	49,182	49,182	0	0	0
A3100703	ALPHARETTA	GA		12/18/2003		146,053	0	0	0	0	0	0	32,352	32,352	0	0	0
A4021701	ALPHARETTA	GA		04/15/2004		1,037,908	0	0	0	0	0	0	88,044	88,044	0	0	0
A5090901	ALPHARETTA	GA		12/01/2005		462,461	0	0	0	0	0	0	18,160	18,160	0	0	0
A8021905	ALPHARETTA	GA		05/13/2008		325,071	0	0	0	0	0	0	29,935	29,935	0	0	0
A8030401	ALPHARETTA	GA		05/15/2008		2,491,228	0	0	0	0	0	0	48,163	48,163	0	0	0
A9022301	ALPHARETTA	GA		04/23/2009		1,080,372	0	0	0	0	0	0	32,919	32,919	0	0	0
B1040107	ALPHARETTA	GA		06/01/2011		735,905	0	0	0	0	0	0	26,765	26,765	0	0	0
B2071902	ALPHARETTA	GA		09/20/2012		906,058	0	0	0	0	0	0	31,301	31,301	0	0	0
B2100302	ALPHARETTA	GA		11/28/2012		1,251,681	0	0	0	0	0	0	30,763	30,763	0	0	0
B2103115	ALPHARETTA	GA		01/31/2013		475,833	0	0	0	0	0	0	26,878	26,878	0	0	0
B3050102	ALPHARETTA	GA		08/14/2013		637,503	0	0	0	0	0	0	15,626	15,626	0	0	0
B3050103	ALPHARETTA	GA		08/14/2013		325,115	0	0	0	0	0	0	7,970	7,970	0	0	0
B5072801	ALPHARETTA	GA		09/29/2015		0	0	0	0	0	0	0	1,550,815	1,550,815	0	0	0
B2020904	ALTANTA	GA		04/11/2012		238,409	0	0	0	0	0	0	9,127	9,127	0	0	0
A6041103	AMERICUS	GA		12/31/2006		215,363	0	0	0	0	0	0	10,125	10,125	0	0	0
A7091705	ATHENS	GA		12/03/2007		1,678,647	0	0	0	0	0	0	50,434	50,434	0	0	0
A7091706	ATHENS	GA		11/20/2007		289,528	0	0	0	0	0	0	8,882	8,882	0	0	0
B0090801	ATHENS	GA		11/18/2010		769,820	0	0	0	0	0	0	27,391	27,391	0	0	0
B0090802	ATHENS	GA		11/18/2010		706,964	0	0	0	0	0	0	25,159	25,159	0	0	0
B1042604	ATHENS	GA		07/07/2011		717,577	0	0	0	0	0	0	24,700	24,700	0	0	0
B2012101	ATHENS	GA		04/26/2012		232,881	0	0	0	0	0	0	8,024	8,024	0	0	0
B2070304	ATHENS	GA		09/10/2012		926,018	0	0	0	0	0	0	31,848	31,848	0	0	0
B3112001	ATHENS	GA		02/04/2014		360,473	0	0	0	0	0	0	10,553	10,553	0	0	0
B5022709	ATHENS	GA		05/15/2015		0	0	0	0	0	0	0	494,985	494,985	0	0	0
B5022710	ATHENS	GA		05/15/2015		0	0	0	0	0	0	0	399,524	399,524	0	0	0
B5031305	ATHENS	GA		05/21/2015		0	0	0	0	0	0	0	314,551	314,551	0	0	0
A3112601	ATLANTA	GA		01/23/2004		451,722	0	0	0	0	0	0	98,024	98,024	0	0	0
A4072601	ATLANTA	GA		10/12/2004		333,413	0	0	0	0	0	0	60,110	60,110	0	0	0
A6042902	ATLANTA	GA		06/29/2006		1,189,473	0	0	0	0	0	0	39,888	39,888	0	0	0
A6042903	ATLANTA	GA		06/29/2006		584,511	0	0	0	0	0	0	19,598	19,598	0	0	0
A6042904	ATLANTA	GA		06/29/2006		307,569	0	0	0	0	0	0	10,310	10,310	0	0	0
A7020602	ATLANTA	GA		04/05/2007		473,145	0	0	0	0	0	0	15,151	15,151	0	0	0
A7032006	ATLANTA	GA		05/14/2007		426,069	0	0	0	0	0	0	23,240	23,240	0	0	0
A7032801	ATLANTA	GA		07/06/2007		895,531	0	0	0	0	0	0	29,407	29,407	0	0	0
A7041003	ATLANTA	GA		06/27/2007		919,649	0	0	0	0	0	0	30,429	30,429	0	0	0
A7052108	ATLANTA	GA		07/20/2007		605,279	0	0	0	0	0	0	19,152	19,152	0	0	0
A7081002	ATLANTA	GA		09/06/2007		366,596	0	0	0	0	0	0	11,277	11,277	0	0	0
A7081605	ATLANTA	GA		10/31/2007		583,875	0	0	0	0	0	0	33,837	33,837	0	0	0
A7120602	ATLANTA	GA		02/28/2008		115,600	0	0	0	0	0	0	4,637	4,637	0	0	0
A8020801	ATLANTA	GA		04/15/2008		1,068,552	0	0	0	0	0	0	100,654	100,654	0	0	0
A8021501	ATLANTA	GA		04/21/2008		206,845	0	0	0	0	0	0	10,176	10,176	0	0	0
A8030501	ATLANTA	GA		04/28/2008		1,984,772	0	0	0	0	0	0	40,686	40,686	0	0	0
A8050201	ATLANTA	GA		07/24/2008		359,223	0	0	0	0	0	0	12,892	12,892	0	0	0
A8072812	ATLANTA	GA		09/18/2008		818,342	0	0	0	0	0	0	20,858	20,858	0	0	0
A8081101	ATLANTA	GA		10/02/2008		1,120,859	0	0	0	0	0	0	19,508	19,508	0	0	0
A8082010	ATLANTA	GA		11/12/2008		701,960	0	0	0	0	0	0	31,808	31,808	0	0	0
A9081801	ATLANTA	GA		11/10/2009		173,400	0	0	0	0	0	0	11,953	11,953	0	0	0
A9090903	ATLANTA	GA		11/20/2009		596,987	0	0	0	0	0	0	11,261	11,261	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A9090906	ATLANTA	GA		11/20/2009		723,912	0	0	0	0	0	0	13,666	13,666	0	0	0
A9090907	ATLANTA	GA		11/20/2009		466,696	0	0	0	0	0	0	8,811	8,811	0	0	0
A9090913	ATLANTA	GA		12/31/2009		3,627,158	0	0	0	0	0	0	68,424	68,424	0	0	0
A9090916	ATLANTA	GA		11/20/2009		375,000	0	0	0	0	0	0	7,082	7,082	0	0	0
B0051102	ATLANTA	GA		06/30/2010		725,794	0	0	0	0	0	0	19,678	19,678	0	0	0
B1012104	ATLANTA	GA		03/22/2011		1,379,071	0	0	0	0	0	0	41,207	41,207	0	0	0
B1031701	ATLANTA	GA		05/31/2011		501,965	0	0	0	0	0	0	19,012	19,012	0	0	0
B1062403	ATLANTA	GA		08/18/2011		1,155,639	0	0	0	0	0	0	81,649	81,649	0	0	0
B1062404	ATLANTA	GA		08/18/2011		416,136	0	0	0	0	0	0	29,407	29,407	0	0	0
B1071501	ATLANTA	GA		09/29/2011		296,652	0	0	0	0	0	0	6,805	6,805	0	0	0
B1082402	ATLANTA	GA		10/28/2011		839,951	0	0	0	0	0	0	20,348	20,348	0	0	0
B1120703	ATLANTA	GA		02/01/2012		1,981,052	0	0	0	0	0	0	46,754	46,754	0	0	0
B2011301	ATLANTA	GA		03/07/2012		2,044,105	0	0	0	0	0	0	36,661	36,661	0	0	0
B2020902	ATLANTA	GA		04/11/2012		1,071,623	0	0	0	0	0	0	41,492	41,492	0	0	0
B2030701	ATLANTA	GA		05/01/2012		1,364,682	0	0	0	0	0	0	48,904	48,904	0	0	0
B2040406	ATLANTA	GA		05/24/2012		613,680	0	0	0	0	0	0	35,979	35,979	0	0	0
B2060811	ATLANTA	GA		07/31/2012		172,343	0	0	0	0	0	0	9,769	9,769	0	0	0
B2072602	ATLANTA	GA		10/25/2012		1,429,583	0	0	0	0	0	0	34,781	34,781	0	0	0
B2082002	ATLANTA	GA		10/12/2012		523,159	0	0	0	0	0	0	17,649	17,649	0	0	0
B2102901	ATLANTA	GA		01/17/2013		803,775	0	0	0	0	0	0	28,563	28,563	0	0	0
B2121903	ATLANTA	GA		02/20/2013		776,483	0	0	0	0	0	0	19,056	19,056	0	0	0
B3052902	ATLANTA	GA		08/21/2013		425,850	0	0	0	0	0	0	9,759	9,759	0	0	0
B3053101	ATLANTA	GA		08/21/2013		779,165	0	0	0	0	0	0	19,103	19,103	0	0	0
B3111201	ATLANTA	GA		01/28/2014		329,925	0	0	0	0	0	0	15,978	15,978	0	0	0
B4021101	ATLANTA	GA		04/22/2014		911,191	0	0	0	0	0	0	28,516	28,516	0	0	0
B4042101	ATLANTA	GA		06/24/2014		638,652	0	0	0	0	0	0	14,051	14,051	0	0	0
B4042501	ATLANTA	GA		06/27/2014		293,337	0	0	0	0	0	0	6,012	6,012	0	0	0
B5032001	ATLANTA	GA		05/29/2015		0	0	0	0	0	0	0	1,343,022	1,343,022	0	0	0
B5052801	ATLANTA	GA		08/31/2015		0	0	0	0	0	0	0	487,727	487,727	0	0	0
B5052802	ATLANTA	GA		08/31/2015		0	0	0	0	0	0	0	984,654	984,654	0	0	0
A5100401	AUGUSTA	GA		12/31/2006		403,990	0	0	0	0	0	0	20,983	20,983	0	0	0
A6032704	AUGUSTA	GA		06/22/2006		1,936,305	0	0	0	0	0	0	121,179	121,179	0	0	0
B2071102	AUGUSTA	GA		09/27/2012		1,929,013	0	0	0	0	0	0	206,364	206,364	0	0	0
B2100202	AUGUSTA	GA		12/18/2012		1,247,527	0	0	0	0	0	0	41,457	41,457	0	0	0
B3061203	AUGUSTA	GA		09/12/2013		1,659,007	0	0	0	0	0	0	39,101	39,101	0	0	0
B4082001	AUGUSTA	GA		11/07/2014		424,800	0	0	0	0	0	0	19,134	19,134	0	0	0
B0060204	AUSTELL	GA		12/20/2010		831,038	0	0	0	0	0	0	18,466	18,466	0	0	0
B3042501	AUSTELL	GA		07/30/2013		1,146,732	0	0	0	0	0	0	28,274	28,274	0	0	0
B1120801	BALDWIN	GA		03/14/2012		494,316	0	0	0	0	0	0	10,177	10,177	0	0	0
A6042906	BETHLEHEM	GA		06/30/2006		1,018,992	0	0	0	0	0	0	33,870	33,870	0	0	0
B3040904	BLUE RIDGE	GA		07/01/2013		635,794	0	0	0	0	0	0	21,149	21,149	0	0	0
B1090702	BRUNSWICK	GA		11/18/2011		576,982	0	0	0	0	0	0	13,569	13,569	0	0	0
A5121501	BUFORD	GA		03/06/2006		325,135	0	0	0	0	0	0	20,515	20,515	0	0	0
A7080209	BUFORD	GA		09/28/2007		1,101,192	0	0	0	0	0	0	32,617	32,617	0	0	0
A7080210	BUFORD	GA		09/28/2007		1,012,737	0	0	0	0	0	0	29,998	29,998	0	0	0
A7080214	BUFORD	GA		09/28/2007		1,406,772	0	0	0	0	0	0	41,677	41,677	0	0	0
B4033101	BUFORD	GA		06/10/2014		625,480	0	0	0	0	0	0	13,844	13,844	0	0	0
A5083107	CALHOUN	GA		12/31/2006		202,236	0	0	0	0	0	0	28,406	28,406	0	0	0
A6100716	CALHOUN	GA		11/30/2006		434,581	0	0	0	0	0	0	51,186	51,186	0	0	0
A6101411	CALHOUN	GA		01/31/2007		146,069	0	0	0	0	0	0	16,692	16,692	0	0	0
A7121205	CALHOUN	GA		04/25/2008		244,773	0	0	0	0	0	0	11,617	11,617	0	0	0
A8041802	CALHOUN	GA		06/19/2008		246,391	0	0	0	0	0	0	8,790	8,790	0	0	0
A6042907	CANTON	GA		06/30/2006		788,296	0	0	0	0	0	0	26,433	26,433	0	0	0
A7080213	CANTON	GA		09/28/2007		1,235,275	0	0	0	0	0	0	36,602	36,602	0	0	0
A8021304	CANTON	GA		03/21/2008		236,199	0	0	0	0	0	0	7,301	7,301	0	0	0
B3061701	CANTON	GA		09/03/2013		481,814	0	0	0	0	0	0	11,167	11,167	0	0	0
B5040901	CANTON	GA		06/19/2015		0	0	0	0	0	0	0	465,002	465,002	0	0	0
A5083104	CARROLLTON	GA		12/31/2006		136,522	0	0	0	0	0	0	19,191	19,191	0	0	0
A5083101	CEDARTOWN	GA		12/31/2006		147,068	0	0	0	0	0	0	20,661	20,661	0	0	0
A6101426	CEDARTOWN	GA		01/31/2007		112,170	0	0	0	0	0	0	12,827	12,827	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6121613	CEDARTOWN	GA		02/27/2007		488,443	0	0	0	0	0	0	54,990	54,990	0	0	0
A8072807	CENTERVILLE	GA		09/18/2008		772,884	0	0	0	0	0	0	19,698	19,698	0	0	0
A9090904	COLLEGE PARK	GA		11/20/2009		1,428,751	0	0	0	0	0	0	26,955	26,955	0	0	0
A9090912	COLLEGE PARK	GA		12/31/2009		1,819,086	0	0	0	0	0	0	34,319	34,319	0	0	0
B0090310	COLLEGE PARK	GA		11/30/2010		433,168	0	0	0	0	0	0	15,931	15,931	0	0	0
A9111901	COMMERCE	GA		12/30/2009		2,045,394	0	0	0	0	0	0	64,665	64,665	0	0	0
A9090911	CONYERS	GA		12/31/2009		1,762,355	0	0	0	0	0	0	33,256	33,256	0	0	0
B0113002	CONYERS	GA		01/28/2011		1,239,703	0	0	0	0	0	0	37,916	37,916	0	0	0
B3050701	CONYERS	GA		07/24/2013		596,709	0	0	0	0	0	0	20,363	20,363	0	0	0
A1120503	CUMMING	GA		03/01/2002		93,583	0	0	0	0	0	0	39,720	39,720	0	0	0
A6042908	CUMMING	GA		07/06/2006		441,981	0	0	0	0	0	0	14,697	14,697	0	0	0
A6042909	CUMMING	GA		06/30/2006		971,386	0	0	0	0	0	0	32,567	32,567	0	0	0
A7080206	CUMMING	GA		09/28/2007		1,235,275	0	0	0	0	0	0	36,602	36,602	0	0	0
A7080207	CUMMING	GA		09/28/2007		649,701	0	0	0	0	0	0	19,250	19,250	0	0	0
A7122602	CUMMING	GA		03/11/2008		269,654	0	0	0	0	0	0	13,141	13,141	0	0	0
B1110203	CUMMING	GA		02/29/2012		485,800	0	0	0	0	0	0	56,558	56,558	0	0	0
B3112501	CUMMING	GA		02/04/2014		1,237,919	0	0	0	0	0	0	27,384	27,384	0	0	0
A7080211	DACULA	GA		09/28/2007		951,254	0	0	0	0	0	0	28,174	28,174	0	0	0
A7080212	DACULA	GA		09/28/2007		1,234,791	0	0	0	0	0	0	36,591	36,591	0	0	0
A8021303	DACULA	GA		03/21/2008		258,948	0	0	0	0	0	0	8,008	8,008	0	0	0
A8022702	DACULA	GA		05/16/2008		3,641,114	0	0	0	0	0	0	108,012	108,012	0	0	0
A8072805	DACULA	GA		09/18/2008		772,884	0	0	0	0	0	0	19,698	19,698	0	0	0
A8072806	DALLAS	GA		09/18/2008		727,379	0	0	0	0	0	0	18,548	18,548	0	0	0
B1101303	DALLAS	GA		12/22/2011		315,632	0	0	0	0	0	0	10,371	10,371	0	0	0
A5083103	DALTON	GA		12/31/2006		275,770	0	0	0	0	0	0	38,737	38,737	0	0	0
A1103102	DECATUR	GA		02/01/2002		131,211	0	0	0	0	0	0	58,130	58,130	0	0	0
A6042910	DECATUR	GA		06/29/2006		1,315,070	0	0	0	0	0	0	44,096	44,096	0	0	0
A7080217	DECATUR	GA		09/28/2007		863,429	0	0	0	0	0	0	25,573	25,573	0	0	0
A8082502	DECATUR	GA		11/12/2008		1,020,985	0	0	0	0	0	0	27,812	27,812	0	0	0
A9081802	DECATUR	GA		11/10/2009		65,264	0	0	0	0	0	0	4,504	4,504	0	0	0
A9081803	DECATUR	GA		11/10/2009		211,128	0	0	0	0	0	0	14,557	14,557	0	0	0
A9081809	DECATUR	GA		11/10/2009		56,092	0	0	0	0	0	0	3,869	3,869	0	0	0
B0022204	DECATUR	GA		04/29/2010		457,097	0	0	0	0	0	0	12,935	12,935	0	0	0
B0070202	DECATUR	GA		08/26/2010		658,409	0	0	0	0	0	0	17,814	17,814	0	0	0
B0072901	DECATUR	GA		11/15/2010		1,384,914	0	0	0	0	0	0	32,474	32,474	0	0	0
B2060812	DECATUR	GA		07/31/2012		619,038	0	0	0	0	0	0	19,312	19,312	0	0	0
B2081501	DECATUR	GA		10/25/2012		582,541	0	0	0	0	0	0	15,121	15,121	0	0	0
B2081602	DECATUR	GA		11/14/2012		396,143	0	0	0	0	0	0	14,628	14,628	0	0	0
B2081603	DECATUR	GA		11/14/2012		302,499	0	0	0	0	0	0	11,176	11,176	0	0	0
B3052901	DECATUR	GA		09/03/2013		684,998	0	0	0	0	0	0	15,605	15,605	0	0	0
B3082805	DECATUR	GA		11/13/2013		423,366	0	0	0	0	0	0	9,537	9,537	0	0	0
B0010705	DORAVILLE	GA		03/05/2010		956,902	0	0	0	0	0	0	21,119	21,119	0	0	0
B2031305	DORAVILLE	GA		05/03/2012		978,814	0	0	0	0	0	0	23,777	23,777	0	0	0
A7022303	DOUGLASVILLE	GA		04/24/2007		666,748	0	0	0	0	0	0	21,342	21,342	0	0	0
B1051901	DOUGLASVILLE	GA		07/26/2011		968,199	0	0	0	0	0	0	21,017	21,017	0	0	0
B2052907	DOUGLASVILLE	GA		08/02/2012		575,440	0	0	0	0	0	0	14,635	14,635	0	0	0
B3013004	DOUGLASVILLE	GA		04/29/2013		331,481	0	0	0	0	0	0	10,705	10,705	0	0	0
B4090801	DOUGLASVILLE	GA		11/10/2014		539,850	0	0	0	0	0	0	25,796	25,796	0	0	0
A8020604	DULUTH	GA		04/01/2008		1,190,385	0	0	0	0	0	0	43,029	43,029	0	0	0
B2031902	DULUTH	GA		05/30/2012		1,061,656	0	0	0	0	0	0	37,147	37,147	0	0	0
B2082001	DULUTH	GA		10/31/2012		1,074,276	0	0	0	0	0	0	38,509	38,509	0	0	0
B3112203	DULUTH	GA		02/27/2014		936,663	0	0	0	0	0	0	28,171	28,171	0	0	0
B4020701	DULUTH	GA		04/30/2014		3,128,544	0	0	0	0	0	0	104,628	104,628	0	0	0
B5030601	DULUTH	GA		05/20/2015		0	0	0	0	0	0	0	1,415,339	1,415,339	0	0	0
A8090505	DUNWOODY	GA		10/16/2008		594,518	0	0	0	0	0	0	16,540	16,540	0	0	0
A3070203	EAST ELLIJAY	GA		12/31/2006		94,357	0	0	0	0	0	0	22,056	22,056	0	0	0
A7092113	EAST ELLIJAY	GA		12/18/2007		279,268	0	0	0	0	0	0	8,507	8,507	0	0	0
A2053101	EAST POINT	GA		09/16/2002		139,321	0	0	0	0	0	0	47,345	47,345	0	0	0
A2090505	EAST POINT	GA		11/19/2002		287,859	0	0	0	0	0	0	30,310	30,310	0	0	0
A9090905	EAST POINT	GA		11/20/2009		503,550	0	0	0	0	0	0	9,512	9,512	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6042911	ELLENWOOD	GA		06/29/2006		915,328	0	0	0	0	0	0	30,691	30,691	0	0	0
A6042912	ELLENWOOD	GA		06/30/2006		896,683	0	0	0	0	0	0	30,059	30,059	0	0	0
A6042913	ELLENWOOD	GA		06/29/2006		971,386	0	0	0	0	0	0	32,567	32,567	0	0	0
A6042914	ELLENWOOD	GA		06/29/2006		926,515	0	0	0	0	0	0	31,070	31,070	0	0	0
A6042915	ELLENWOOD	GA		06/30/2006		590,290	0	0	0	0	0	0	19,793	19,793	0	0	0
B0060103	EVANS	GA		08/31/2010		2,749,002	0	0	0	0	0	0	64,866	64,866	0	0	0
A7060802	FAIRBURN	GA		08/21/2007		873,478	0	0	0	0	0	0	26,420	26,420	0	0	0
A8072804	FAIRBURN	GA		09/18/2008		727,379	0	0	0	0	0	0	18,548	18,548	0	0	0
A8072810	FOREST PARK	GA		09/18/2008		772,884	0	0	0	0	0	0	19,698	19,698	0	0	0
B3061403	FORT VALLEY	GA		08/22/2013		1,362,479	0	0	0	0	0	0	45,601	45,601	0	0	0
A6101415	FRANKLIN	GA		01/31/2007		96,172	0	0	0	0	0	0	10,990	10,990	0	0	0
B1110202	GAINESVILLE	GA		02/29/2012		419,386	0	0	0	0	0	0	48,831	48,831	0	0	0
B3031808	GAINESVILLE	GA		06/06/2013		989,903	0	0	0	0	0	0	54,098	54,098	0	0	0
B2051101	GARDEN CITY	GA		07/09/2012		1,404,914	0	0	0	0	0	0	35,367	35,367	0	0	0
A7080215	GRIFFIN	GA		09/28/2007		997,802	0	0	0	0	0	0	29,553	29,553	0	0	0
B3032103	GROVETOWN	GA		06/05/2013		1,112,775	0	0	0	0	0	0	37,278	37,278	0	0	0
A7082304	HAMPTON	GA		10/19/2007		352,537	0	0	0	0	0	0	12,038	12,038	0	0	0
A9081805	HAPEVILLE	GA		11/10/2009		68,327	0	0	0	0	0	0	4,714	4,714	0	0	0
B3061703	HARTWELL	GA		09/20/2013		460,856	0	0	0	0	0	0	16,126	16,126	0	0	0
A5102406	HEPHZIBAH	GA		12/31/2006		272,225	0	0	0	0	0	0	13,884	13,884	0	0	0
A6042916	HOLLY SPRINGS	GA		06/29/2006		821,857	0	0	0	0	0	0	27,570	27,570	0	0	0
A6042917	HOSCHTON	GA		06/29/2006		646,348	0	0	0	0	0	0	21,669	21,669	0	0	0
A6042918	JEFFERSON	GA		06/29/2006		1,079,651	0	0	0	0	0	0	36,213	36,213	0	0	0
B0052806	JOHNS CREEK	GA		08/06/2010		1,308,247	0	0	0	0	0	0	31,337	31,337	0	0	0
B1100601	JOHNS CREEK	GA		01/31/2012		1,013,029	0	0	0	0	0	0	36,094	36,094	0	0	0
B1100602	JOHNS CREEK	GA		01/31/2012		1,020,723	0	0	0	0	0	0	23,865	23,865	0	0	0
A5062901	JONESBORO	GA		12/31/2006		1,270,587	0	0	0	0	0	0	83,849	83,849	0	0	0
A5062901-1	JONESBORO	GA		12/01/2014		400,000	0	0	0	0	0	0	208,386	208,386	0	0	0
A6042919	JONESBORO	GA		06/29/2006		1,180,580	0	0	0	0	0	0	39,586	39,586	0	0	0
A6042920	JONESBORO	GA		06/29/2006		1,008,676	0	0	0	0	0	0	33,831	33,831	0	0	0
A6042921	JONESBORO	GA		06/30/2006		702,406	0	0	0	0	0	0	23,545	23,545	0	0	0
A9081804	JONESBORO	GA		11/10/2009		100,969	0	0	0	0	0	0	6,964	6,964	0	0	0
B3051305	JONESBORO	GA		08/16/2013		343,754	0	0	0	0	0	0	10,648	10,648	0	0	0
B2060809	KENNESAW	GA		08/30/2012		948,838	0	0	0	0	0	0	30,165	30,165	0	0	0
B4111101	KENNESAW	GA		01/23/2015		0	0	0	0	0	0	0	361,284	361,284	0	0	0
B5060301	KENNESAW	GA		08/27/2015		0	0	0	0	0	0	0	368,587	368,587	0	0	0
B0062504	KINGSLAND	GA		09/17/2010		423,245	0	0	0	0	0	0	16,008	16,008	0	0	0
A8020702	LAVONIA	GA		04/04/2008		257,184	0	0	0	0	0	0	12,633	12,633	0	0	0
A3091102	LAWRENCEVILLE	GA		12/17/2003		221,678	0	0	0	0	0	0	48,812	48,812	0	0	0
A7011101	LAWRENCEVILLE	GA		03/30/2007		234,637	0	0	0	0	0	0	7,765	7,765	0	0	0
A7041601	LAWRENCEVILLE	GA		06/13/2007		765,526	0	0	0	0	0	0	42,030	42,030	0	0	0
A7080208	LAWRENCEVILLE	GA		09/28/2007		730,885	0	0	0	0	0	0	21,656	21,656	0	0	0
B0020105	LAWRENCEVILLE	GA		03/31/2010		1,013,855	0	0	0	0	0	0	35,901	35,901	0	0	0
B1041901	LAWRENCEVILLE	GA		05/31/2011		1,804,232	0	0	0	0	0	0	115,715	115,715	0	0	0
B3121802	LAWRENCEVILLE	GA		02/26/2014		996,446	0	0	0	0	0	0	21,666	21,666	0	0	0
B4060501	LAWRENCEVILLE	GA		09/12/2014		469,796	0	0	0	0	0	0	21,089	21,089	0	0	0
B5041508	LAWRENCEVILLE	GA		07/21/2015		0	0	0	0	0	0	0	680,575	680,575	0	0	0
B5050605	LAWRENCEVILLE	GA		07/15/2015		0	0	0	0	0	0	0	979,554	979,554	0	0	0
B4111005	LILBURN	GA		01/29/2015		0	0	0	0	0	0	0	2,396,957	2,396,957	0	0	0
A5080804	LITHIA SPRINGS	GA		12/31/2006		158,914	0	0	0	0	0	0	23,237	23,237	0	0	0
B3041503	LITHIA SPRINGS	GA		06/21/2013		509,757	0	0	0	0	0	0	17,522	17,522	0	0	0
B4121101	LITHIA SPRINGS	GA		02/19/2015		0	0	0	0	0	0	0	1,622,089	1,622,089	0	0	0
B5021102	LITHIA SPRINGS	GA		04/22/2015		0	0	0	0	0	0	0	499,815	499,815	0	0	0
A7082406	LITHONIA	GA		10/31/2007		821,791	0	0	0	0	0	0	16,108	16,108	0	0	0
A9081808	LITHONIA	GA		11/10/2009		81,584	0	0	0	0	0	0	5,629	5,629	0	0	0
B2102401	LITHONIA	GA		12/28/2012		1,570,227	0	0	0	0	0	0	56,192	56,192	0	0	0
B3071701	LITHONIA	GA		10/10/2013		302,415	0	0	0	0	0	0	9,359	9,359	0	0	0
A7080216	LOCUST GROVE	GA		09/28/2007		1,290,329	0	0	0	0	0	0	38,235	38,235	0	0	0
A6071901	LOGANVILLE	GA		08/24/2006		655,730	0	0	0	0	0	0	22,407	22,407	0	0	0
A3071604	MABLETON	GA		10/10/2003		1,066,561	0	0	0	0	0	0	93,296	93,296	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7081303	MABLETON	GA		11/20/2007		329,936	0	0	0	0	0	0	9,741	9,741	0	0	0
A8072811	MABLETON	GA		09/18/2008		772,884	0	0	0	0	0	0	19,698	19,698	0	0	0
A3071601	MACON	GA		10/06/2003		147,548	0	0	0	0	0	0	34,271	34,271	0	0	0
A4110404	MACON	GA		01/26/2005		589,387	0	0	0	0	0	0	100,878	100,878	0	0	0
A6101418	MACON	GA		01/29/2007		428,013	0	0	0	0	0	0	48,888	48,888	0	0	0
A7062705	MACON	GA		08/23/2007		926,826	0	0	0	0	0	0	17,512	17,512	0	0	0
B0090210	MACON	GA		11/18/2010		455,529	0	0	0	0	0	0	10,518	10,518	0	0	0
B4072401	MACON	GA		09/24/2014		217,319	0	0	0	0	0	0	6,672	6,672	0	0	0
B5041401	MACON	GA		06/25/2015		0	0	0	0	0	0	0	1,176,089	1,176,089	0	0	0
A7100103	MARIETTA	GA		04/25/2008		291,536	0	0	0	0	0	0	8,275	8,275	0	0	0
A7120303	MARIETTA	GA		01/30/2008		5,326,233	0	0	0	0	0	0	125,940	125,940	0	0	0
A8092201	MARIETTA	GA		10/30/2008		3,028,000	0	0	0	0	0	0	121,882	121,882	0	0	0
A9031001	MARIETTA	GA		05/06/2009		640,297	0	0	0	0	0	0	15,300	15,300	0	0	0
B2061902	MARIETTA	GA		08/24/2012		1,049,558	0	0	0	0	0	0	38,612	38,612	0	0	0
B2062001	MARIETTA	GA		09/24/2012		944,048	0	0	0	0	0	0	32,870	32,870	0	0	0
B3030801	MARIETTA	GA		05/14/2013		778,519	0	0	0	0	0	0	28,663	28,663	0	0	0
B3040902	MARIETTA	GA		06/28/2013		592,754	0	0	0	0	0	0	20,365	20,365	0	0	0
B3062502	MARIETTA	GA		09/12/2013		200,695	0	0	0	0	0	0	6,672	6,672	0	0	0
B3080101	MARIETTA	GA		10/21/2013		391,639	0	0	0	0	0	0	11,777	11,777	0	0	0
B0042802	MARTINEZ	GA		07/30/2010		1,367,372	0	0	0	0	0	0	45,453	45,453	0	0	0
B0060102	MARTINEZ	GA		08/31/2010		2,290,819	0	0	0	0	0	0	54,059	54,059	0	0	0
B0060104	MARTINEZ	GA		08/31/2010		2,061,752	0	0	0	0	0	0	48,649	48,649	0	0	0
B4031001	MARTINEZ	GA		05/13/2014		301,672	0	0	0	0	0	0	9,011	9,011	0	0	0
A6042922	MCDONOUGH	GA		06/30/2006		571,522	0	0	0	0	0	0	19,181	19,181	0	0	0
A6042923	MCDONOUGH	GA		06/30/2006		870,457	0	0	0	0	0	0	29,194	29,194	0	0	0
A6042924	MCDONOUGH	GA		07/27/2006		412,780	0	0	0	0	0	0	13,729	13,729	0	0	0
A7011201	MCDONOUGH	GA		03/20/2007		844,248	0	0	0	0	0	0	12,827	12,827	0	0	0
A70112013	MCDONOUGH	GA		01/01/2009		16,965	0	0	0	0	0	0	261	261	0	0	0
A8020602	MORROW	GA		03/17/2008		341,348	0	0	0	0	0	0	16,949	16,949	0	0	0
A9090908	MORROW	GA		11/20/2009		2,000,500	0	0	0	0	0	0	37,746	37,746	0	0	0
A9090909	MORROW	GA		12/31/2009		1,533,456	0	0	0	0	0	0	28,929	28,929	0	0	0
A8030502	NEWNAN	GA		06/05/2008		235,621	0	0	0	0	0	0	7,034	7,034	0	0	0
A3021405	NORCROSS	GA		04/24/2003		461,309	0	0	0	0	0	0	32,048	32,048	0	0	0
A7022007	NORCROSS	GA		04/16/2007		773,760	0	0	0	0	0	0	42,255	42,255	0	0	0
A8072809	NORCROSS	GA		09/25/2008		772,884	0	0	0	0	0	0	19,698	19,698	0	0	0
B2082801	NORCROSS	GA		10/30/2012		1,720,403	0	0	0	0	0	0	60,922	60,922	0	0	0
B3070301	NORCROSS	GA		09/03/2013		2,004,044	0	0	0	0	0	0	48,846	48,846	0	0	0
A6022101	PEACHTREE CITY	GA		12/31/2006		439,155	0	0	0	0	0	0	15,724	15,724	0	0	0
B4061302	PEACHTREE CITY	GA		07/30/2014		300,035	0	0	0	0	0	0	7,287	7,287	0	0	0
B2102601	PEMBROKE	GA		12/14/2012		672,154	0	0	0	0	0	0	1,912	1,912	0	0	0
A9123002	POOLER	GA		03/22/2010		799,474	0	0	0	0	0	0	18,452	18,452	0	0	0
A6042925	POWDER SPRINGS	GA		06/30/2006		698,554	0	0	0	0	0	0	23,439	23,439	0	0	0
A6042926	REX	GA		06/30/2006		612,664	0	0	0	0	0	0	20,551	20,551	0	0	0
A4012604	RICHMOND HILL	GA		04/20/2004		256,652	0	0	0	0	0	0	52,361	52,361	0	0	0
A5083102	RINGGOLD	GA		12/31/2006		136,522	0	0	0	0	0	0	19,191	19,191	0	0	0
A6100712	RINGGOLD	GA		11/29/2006		434,581	0	0	0	0	0	0	51,186	51,186	0	0	0
A9081807	RIVERDALE	GA		11/10/2009		63,240	0	0	0	0	0	0	4,359	4,359	0	0	0
B2071204	RIVERDALE	GA		09/05/2012		1,125,102	0	0	0	0	0	0	38,217	38,217	0	0	0
B3082304	RIVERDALE	GA		10/30/2013		611,912	0	0	0	0	0	0	11,855	11,855	0	0	0
B2022803	ROCKMART	GA		04/30/2012		491,629	0	0	0	0	0	0	11,279	11,279	0	0	0
A6100701	ROME	GA		11/30/2006		383,158	0	0	0	0	0	0	45,135	45,135	0	0	0
A6100702	ROME	GA		11/30/2006		280,314	0	0	0	0	0	0	33,033	33,033	0	0	0
A6100707	ROME	GA		11/29/2006		369,098	0	0	0	0	0	0	43,491	43,491	0	0	0
A6100710	ROME	GA		11/29/2006		383,158	0	0	0	0	0	0	45,135	45,135	0	0	0
A6100711	ROME	GA		11/29/2006		434,581	0	0	0	0	0	0	51,186	51,186	0	0	0
A6100717	ROME	GA		11/29/2006		397,219	0	0	0	0	0	0	46,780	46,780	0	0	0
A6100718	ROME	GA		11/29/2006		350,417	0	0	0	0	0	0	41,288	41,288	0	0	0
A6101401	ROME	GA		01/26/2007		80,112	0	0	0	0	0	0	9,163	9,163	0	0	0
A6101402	ROME	GA		01/26/2007		155,772	0	0	0	0	0	0	17,794	17,794	0	0	0
A6101403	ROME	GA		01/26/2007		98,291	0	0	0	0	0	0	11,231	11,231	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A6101404	ROME	GA		01/26/2007		146,683	0	0	0	0	0	0	16,760	16,760	0	0	0
A6101405	ROME	GA		01/26/2007		95,281	0	0	0	0	0	0	10,883	10,883	0	0	0
A6101406	ROME	GA		01/26/2007		77,103	0	0	0	0	0	0	8,815	8,815	0	0	0
A6101407	ROME	GA		01/26/2007		48,946	0	0	0	0	0	0	5,606	5,606	0	0	0
A6101408	ROME	GA		01/26/2007		136,704	0	0	0	0	0	0	15,619	15,619	0	0	0
A6101409	ROME	GA		01/26/2007		71,361	0	0	0	0	0	0	8,158	8,158	0	0	0
A6101410	ROME	GA		02/27/2007		162,375	0	0	0	0	0	0	18,210	18,210	0	0	0
A6101412	ROME	GA		02/27/2007		183,763	0	0	0	0	0	0	20,692	20,692	0	0	0
A6101416	ROME	GA		01/31/2007		160,624	0	0	0	0	0	0	18,345	18,345	0	0	0
A6101421	ROME	GA		01/31/2007		47,779	0	0	0	0	0	0	5,461	5,461	0	0	0
A6101423	ROME	GA		01/30/2007		60,491	0	0	0	0	0	0	6,911	6,911	0	0	0
A6101424	ROME	GA		01/30/2007		95,281	0	0	0	0	0	0	10,883	10,883	0	0	0
A6101427	ROME	GA		01/30/2007		78,608	0	0	0	0	0	0	8,989	8,989	0	0	0
A6101428	ROME	GA		01/30/2007		300,675	0	0	0	0	0	0	34,341	34,341	0	0	0
A6101430	ROME	GA		01/30/2007		347,839	0	0	0	0	0	0	39,735	39,735	0	0	0
A6101431	ROME	GA		02/27/2007		83,948	0	0	0	0	0	0	9,452	9,452	0	0	0
A6101432	ROME	GA		01/31/2007		355,424	0	0	0	0	0	0	40,595	40,595	0	0	0
A6101433	ROME	GA		01/30/2007		96,786	0	0	0	0	0	0	11,057	11,057	0	0	0
A6101434	ROME	GA		01/30/2007		90,706	0	0	0	0	0	0	10,371	10,371	0	0	0
A6101435	ROME	GA		01/30/2007		114,626	0	0	0	0	0	0	13,097	13,097	0	0	0
A6121601	ROME	GA		02/27/2007		47,259	0	0	0	0	0	0	5,337	5,337	0	0	0
A6121603	ROME	GA		02/27/2007		50,357	0	0	0	0	0	0	5,673	5,673	0	0	0
A6121604	ROME	GA		02/27/2007		221,291	0	0	0	0	0	0	24,923	24,923	0	0	0
A6121606	ROME	GA		02/27/2007		52,495	0	0	0	0	0	0	5,914	5,914	0	0	0
A6121607	ROME	GA		02/28/2007		103,751	0	0	0	0	0	0	11,693	11,693	0	0	0
A6121607-1	ROME	GA		10/16/2014		80,906	0	0	0	0	0	0	8,615	8,615	0	0	0
A6121609	ROME	GA		02/27/2007		100,714	0	0	0	0	0	0	11,346	11,346	0	0	0
A6121610	ROME	GA		02/27/2007		77,813	0	0	0	0	0	0	8,769	8,769	0	0	0
A6121611	ROME	GA		02/27/2007		77,194	0	0	0	0	0	0	8,702	8,702	0	0	0
A6121614	ROME	GA		02/27/2007		67,122	0	0	0	0	0	0	7,568	7,568	0	0	0
A6121615	ROME	GA		02/27/2007		59,791	0	0	0	0	0	0	6,750	6,750	0	0	0
A6121616	ROME	GA		02/27/2007		59,910	0	0	0	0	0	0	6,730	6,730	0	0	0
A6121617	ROME	GA		02/28/2007		73,258	0	0	0	0	0	0	8,250	8,250	0	0	0
A6121618	ROME	GA		02/27/2007		129,689	0	0	0	0	0	0	14,616	14,616	0	0	0
A6121619	ROME	GA		02/27/2007		45,741	0	0	0	0	0	0	5,164	5,164	0	0	0
A6121621	ROME	GA		02/27/2007		99,195	0	0	0	0	0	0	11,173	11,173	0	0	0
A7032107	ROME	GA		06/28/2007		471,027	0	0	0	0	0	0	50,581	50,581	0	0	0
B1020701	ROME	GA		04/28/2011		3,376,353	0	0	0	0	0	0	82,505	82,505	0	0	0
B4120801	ROME	GA		05/29/2015		0	0	0	0	0	0	0	375,327	375,327	0	0	0
B4120801-1	ROME	GA		09/30/2015		0	0	0	0	0	0	0	98,713	98,713	0	0	0
A7082409	ROSWELL	GA		11/26/2007		294,234	0	0	0	0	0	0	10,862	10,862	0	0	0
A8070303	ROSWELL	GA		08/28/2008		274,258	0	0	0	0	0	0	7,644	7,644	0	0	0
A8082007	ROSWELL	GA		10/23/2008		404,954	0	0	0	0	0	0	20,671	20,671	0	0	0
B0051403	ROSWELL	GA		06/30/2010		953,645	0	0	0	0	0	0	30,795	30,795	0	0	0
B3062501	ROSWELL	GA		09/12/2013		667,060	0	0	0	0	0	0	22,172	22,172	0	0	0
B3030802	SANDY SPRINGS	GA		05/03/2013		1,334,439	0	0	0	0	0	0	47,915	47,915	0	0	0
A7120401	SAVANNAH	GA		01/31/2008		343,849	0	0	0	0	0	0	33,002	33,002	0	0	0
A9123001	SAVANNAH	GA		03/23/2010		1,002,434	0	0	0	0	0	0	23,140	23,140	0	0	0
A6042927	SMYRNA	GA		06/30/2006		1,158,205	0	0	0	0	0	0	38,827	38,827	0	0	0
A7060404	SMYRNA	GA		08/14/2007		444,232	0	0	0	0	0	0	13,956	13,956	0	0	0
A8012901	SMYRNA	GA		04/04/2008		972,249	0	0	0	0	0	0	20,277	20,277	0	0	0
A8120504	SMYRNA	GA		02/02/2009		925,462	0	0	0	0	0	0	250,729	250,729	0	0	0
A9090910	SMYRNA	GA		11/20/2009		1,154,108	0	0	0	0	0	0	21,770	21,770	0	0	0
B2052906	SMYRNA	GA		07/31/2012		431,660	0	0	0	0	0	0	11,033	11,033	0	0	0
B3082305	SMYRNA	GA		10/30/2013		142,436	0	0	0	0	0	0	4,294	4,294	0	0	0
B4012301	SMYRNA	GA		03/27/2014		263,022	0	0	0	0	0	0	13,500	13,500	0	0	0
B4062003	SMYRNA	GA		09/25/2014		579,477	0	0	0	0	0	0	18,029	18,029	0	0	0
A3040202	STATESBORO	GA		06/17/2003		1,360,901	0	0	0	0	0	0	75,033	75,033	0	0	0
A6101417	STATESBORO	GA		01/29/2007		155,772	0	0	0	0	0	0	17,794	17,794	0	0	0
B1122102	STOCKBRIDGE	GA		03/01/2012		982,914	0	0	0	0	0	0	34,082	34,082	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A3110302	STONE MOUNTAIN	GA		01/20/2004		499,488	0	0	0	0	0	0	43,588	43,588	0	0	0
A8082803	STONE MOUNTAIN	GA		10/29/2008		497,447	0	0	0	0	0	0	17,511	17,511	0	0	0
A9081806	STONE MOUNTAIN	GA		11/10/2009		92,818	0	0	0	0	0	0	6,399	6,399	0	0	0
B0042102	STONE MOUNTAIN	GA		06/01/2010		752,829	0	0	0	0	0	0	65,652	65,652	0	0	0
A8053003	SUGAR HILL	GA		08/15/2008		955,387	0	0	0	0	0	0	17,164	17,164	0	0	0
A6101413	SUMMERVILLE	GA		01/31/2007		110,051	0	0	0	0	0	0	12,585	12,585	0	0	0
A2121704	SUWANEE	GA		02/26/2003		444,260	0	0	0	0	0	0	24,682	24,682	0	0	0
A7022106	SUWANEE	GA		04/24/2007		1,029,566	0	0	0	0	0	0	33,365	33,365	0	0	0
B2100101	SUWANEE	GA		12/06/2012		547,874	0	0	0	0	0	0	11,536	11,536	0	0	0
B4080105	SUWANEE	GA		09/30/2014		1,306,942	0	0	0	0	0	0	21,300	21,300	0	0	0
A7082205	TIFTON	GA		10/18/2007		815,591	0	0	0	0	0	0	24,903	24,903	0	0	0
B2110726	TIFTON	GA		12/28/2012		123,954	0	0	0	0	0	0	6,955	6,955	0	0	0
A9090915	TUCKER	GA		11/20/2009		1,253,194	0	0	0	0	0	0	23,648	23,648	0	0	0
B0111504	TUCKER	GA		12/28/2010		1,174,486	0	0	0	0	0	0	29,492	29,492	0	0	0
B4091903	TUCKER	GA		11/24/2014		155,400	0	0	0	0	0	0	3,443	3,443	0	0	0
B5021103	TUCKER	GA		03/27/2015		0	0	0	0	0	0	0	744,708	744,708	0	0	0
A7080218	UNION CITY	GA		09/28/2007		1,064,214	0	0	0	0	0	0	31,529	31,529	0	0	0
B1092907	UNION CITY	GA		12/19/2011		552,281	0	0	0	0	0	0	13,006	13,006	0	0	0
B2072002	UNION CITY	GA		10/24/2012		965,683	0	0	0	0	0	0	22,744	22,744	0	0	0
B1061703	VILLA RICA	GA		08/19/2011		599,337	0	0	0	0	0	0	14,261	14,261	0	0	0
A7120305	WARNER ROBINS	GA		02/08/2008		960,578	0	0	0	0	0	0	29,454	29,454	0	0	0
B2100207	WARNER ROBINS	GA		12/28/2012		432,458	0	0	0	0	0	0	15,662	15,662	0	0	0
B3122004	WARNER ROBINS	GA		03/11/2014		412,606	0	0	0	0	0	0	8,461	8,461	0	0	0
B4030602	WARNER ROBINS	GA		06/11/2014		774,884	0	0	0	0	0	0	16,748	16,748	0	0	0
A8012301	WATKINSVILLE	GA		03/24/2008		1,017,056	0	0	0	0	0	0	20,629	20,629	0	0	0
A8030503	WATKINSVILLE	GA		06/19/2008		230,468	0	0	0	0	0	0	6,876	6,876	0	0	0
A8030504	WATKINSVILLE	GA		06/30/2008		287,365	0	0	0	0	0	0	8,573	8,573	0	0	0
B3062801	WATKINSVILLE	GA		09/27/2013		457,155	0	0	0	0	0	0	43,355	43,355	0	0	0
B2041211	WAYCROSS	GA		08/13/2012		550,171	0	0	0	0	0	0	31,153	31,153	0	0	0
A8072808	WINDER	GA		09/18/2008		727,379	0	0	0	0	0	0	18,548	18,548	0	0	0
A6022102	WOODSTOCK	GA		12/31/2006		534,418	0	0	0	0	0	0	19,131	19,131	0	0	0
A7092601	WOODSTOCK	GA		12/13/2007		826,235	0	0	0	0	0	0	41,089	41,089	0	0	0
A8012304	WOODSTOCK	GA		04/22/2008		3,046,083	0	0	0	0	0	0	85,530	85,530	0	0	0
B2060810	WOODSTOCK	GA		07/31/2012		169,479	0	0	0	0	0	0	9,602	9,602	0	0	0
B2122802	WOODSTOCK	GA		02/26/2013		814,906	0	0	0	0	0	0	30,582	30,582	0	0	0
B3081903	WOODSTOCK	GA		10/04/2013		700,007	0	0	0	0	0	0	15,318	15,318	0	0	0
B4091901	WOODSTOCK	GA		12/11/2014		4,000,000	0	0	0	0	0	0	2,067,267	2,067,267	0	0	0
B5041402	WOODSTOCK	GA		07/10/2015		0	0	0	0	0	0	0	957,393	957,393	0	0	0
A3092502	COUNCIL BLUFFS	IA		12/12/2003		133,497	0	0	0	0	0	0	29,511	29,511	0	0	0
B3031804	COUNCIL BLUFFS	IA		05/30/2013		1,672,752	0	0	0	0	0	0	167,796	167,796	0	0	0
A7121901	DES MOINES	IA		02/08/2008		175,099	0	0	0	0	0	0	5,049	5,049	0	0	0
B3041504	DES MOINES	IA		06/03/2013		1,290,149	0	0	0	0	0	0	47,182	47,182	0	0	0
A7060102	MARSHALLTOWN	IA		08/10/2007		1,412,804	0	0	0	0	0	0	74,862	74,862	0	0	0
A4033009	AMMON	ID		12/31/2006		404,061	0	0	0	0	0	0	32,189	32,189	0	0	0
A7041301	AMMON	ID		01/16/2008		1,010,606	0	0	0	0	0	0	18,725	18,725	0	0	0
15912	BLACKFOOT	ID		12/12/1988		11,587	0	0	0	0	0	0	6,319	6,319	0	0	0
A4030503	BOISE	ID		12/31/2006		1,096,689	0	0	0	0	0	0	89,887	89,887	0	0	0
A7100203	BOISE	ID		12/20/2007		435,730	0	0	0	0	0	0	8,425	8,425	0	0	0
A8021403	BOISE	ID		04/08/2008		447,635	0	0	0	0	0	0	13,730	13,730	0	0	0
A8111102	BOISE	ID		01/20/2009		295,635	0	0	0	0	0	0	7,400	7,400	0	0	0
A9122202	BOISE	ID		03/12/2010		802,640	0	0	0	0	0	0	30,610	30,610	0	0	0
B2060501	BOISE	ID		08/02/2012		223,379	0	0	0	0	0	0	5,503	5,503	0	0	0
B2070305	BOISE	ID		09/06/2012		721,984	0	0	0	0	0	0	17,391	17,391	0	0	0
B4120803	BOISE	ID		01/30/2015		0	0	0	0	0	0	0	3,518,481	3,518,481	0	0	0
A6010602	COEUR D ALENE	ID		12/31/2006		308,436	0	0	0	0	0	0	11,350	11,350	0	0	0
B1082502	COEUR D ALENE	ID		12/22/2011		4,861,276	0	0	0	0	0	0	80,176	80,176	0	0	0
A8052003	EAGLE	ID		08/13/2008		314,388	0	0	0	0	0	0	8,739	8,739	0	0	0
B2061904	GARDEN CITY	ID		09/26/2012		3,078,375	0	0	0	0	0	0	77,815	77,815	0	0	0
B0042703	GRANGEVILLE	ID		06/24/2010		1,059,979	0	0	0	0	0	0	37,313	37,313	0	0	0
A6032905	HAYDEN	ID		12/31/2006		399,772	0	0	0	0	0	0	13,759	13,759	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B3031503	HOMEDALE	ID		05/22/2013		276,089	0	0	0	0	0	0	14,825	14,825	0	0	0
A7012902	IDAHO FALLS	ID		04/05/2007		571,139	0	0	0	0	0	0	18,733	18,733	0	0	0
B4121504	IDAHO FALLS	ID		01/30/2015		0	0	0	0	0	0	0	631,118	631,118	0	0	0
A9022706	KETCHUM	ID		05/21/2009		1,235,941	0	0	0	0	0	0	40,529	40,529	0	0	0
A6072502	MERIDIAN	ID		12/07/2006		429,178	0	0	0	0	0	0	13,693	13,693	0	0	0
A2122603	NAMPA	ID		02/26/2003		325,067	0	0	0	0	0	0	32,975	32,975	0	0	0
A6100304	NAMPA	ID		12/04/2006		1,726,764	0	0	0	0	0	0	97,306	97,306	0	0	0
A7012905	NAMPA	ID		04/30/2007		428,961	0	0	0	0	0	0	13,906	13,906	0	0	0
A4033010	POCATELLO	ID		06/22/2005		697,155	0	0	0	0	0	0	47,346	47,346	0	0	0
A5090603	POCATELLO	ID		12/06/2005		350,152	0	0	0	0	0	0	23,436	23,436	0	0	0
A7011704	POCATELLO	ID		04/10/2007		320,964	0	0	0	0	0	0	13,911	13,911	0	0	0
A7030108	POCATELLO	ID		04/30/2007		1,115,562	0	0	0	0	0	0	40,264	40,264	0	0	0
A9100101	POCATELLO	ID		12/10/2009		1,195,115	0	0	0	0	0	0	38,523	38,523	0	0	0
A7101901	POST FALLS	ID		11/28/2007		1,081,770	0	0	0	0	0	0	21,057	21,057	0	0	0
A5070503	REXBURG	ID		09/29/2005		305,531	0	0	0	0	0	0	20,805	20,805	0	0	0
B1060802	ALGONQUIN	IL		09/09/2011		1,230,463	0	0	0	0	0	0	27,734	27,734	0	0	0
B1041507	ALSIP	IL		08/25/2011		590,899	0	0	0	0	0	0	14,059	14,059	0	0	0
A5012901	ALTON	IL		04/28/2005		183,200	0	0	0	0	0	0	12,638	12,638	0	0	0
B0120302	ARLINGTON HEIGHTS	IL		02/25/2011		1,094,072	0	0	0	0	0	0	32,780	32,780	0	0	0
B1022405	ARLINGTON HEIGHTS	IL		05/31/2011		861,184	0	0	0	0	0	0	26,182	26,182	0	0	0
B1031605	ARLINGTON HEIGHTS	IL		06/08/2011		1,569,437	0	0	0	0	0	0	56,368	56,368	0	0	0
A4091501	AURORA	IL		12/31/2006		375,643	0	0	0	0	0	0	21,599	21,599	0	0	0
B3051708	BEDFORD	IL		07/25/2013		501,312	0	0	0	0	0	0	26,701	26,701	0	0	0
B4031205	BENSENVILLE	IL		05/30/2014		270,020	0	0	0	0	0	0	5,871	5,871	0	0	0
B5052003	BERKELEY	IL		08/19/2015		0	0	0	0	0	0	0	847,455	847,455	0	0	0
A9092502	BOLINGBROOK	IL		12/15/2009		1,640,315	0	0	0	0	0	0	59,707	59,707	0	0	0
B4031203	BOURBONNAIS	IL		06/10/2014		498,358	0	0	0	0	0	0	10,965	10,965	0	0	0
B5022712	BRADLEY	IL		05/07/2015		0	0	0	0	0	0	0	473,241	473,241	0	0	0
A2062602	BRIDGEVIEW	IL		09/11/2002		426,291	0	0	0	0	0	0	41,774	41,774	0	0	0
B2090501	BUFFALO GROVE	IL		11/28/2012		972,367	0	0	0	0	0	0	35,897	35,897	0	0	0
B4011401	CALUMET CITY	IL		03/11/2014		1,060,286	0	0	0	0	0	0	24,991	24,991	0	0	0
A7040608	CHAMPAIGN	IL		06/18/2007		442,495	0	0	0	0	0	0	9,850	9,850	0	0	0
A7040609	CHAMPAIGN	IL		06/18/2007		303,510	0	0	0	0	0	0	6,223	6,223	0	0	0
A4051004	CHANNAHON	IL		12/31/2006		516,044	0	0	0	0	0	0	102,291	102,291	0	0	0
A2091001	CHICAGO	IL		12/16/2002		648,508	0	0	0	0	0	0	46,812	46,812	0	0	0
A2121703	CHICAGO	IL		02/28/2003		545,578	0	0	0	0	0	0	38,511	38,511	0	0	0
A7022807	CHICAGO	IL		05/24/2007		532,644	0	0	0	0	0	0	17,847	17,847	0	0	0
A7022808	CHICAGO	IL		05/24/2007		1,171,828	0	0	0	0	0	0	39,262	39,262	0	0	0
A7030703	CHICAGO	IL		05/29/2007		1,739,209	0	0	0	0	0	0	59,404	59,404	0	0	0
A8022107	CHICAGO	IL		05/19/2008		2,994,036	0	0	0	0	0	0	58,898	58,898	0	0	0
A8071805	CHICAGO	IL		09/17/2008		170,566	0	0	0	0	0	0	3,826	3,826	0	0	0
A9061701	CHICAGO	IL		09/03/2009		370,443	0	0	0	0	0	0	10,329	10,329	0	0	0
A90617013	CHICAGO	IL		08/31/2010		854,485	0	0	0	0	0	0	22,976	22,976	0	0	0
B0060404	CHICAGO	IL		08/19/2010		1,026,369	0	0	0	0	0	0	25,337	25,337	0	0	0
B0060802	CHICAGO	IL		09/30/2010		992,415	0	0	0	0	0	0	36,324	36,324	0	0	0
B1011401	CHICAGO	IL		03/31/2011		1,070,927	0	0	0	0	0	0	40,288	40,288	0	0	0
B1030107	CHICAGO	IL		05/12/2011		1,501,379	0	0	0	0	0	0	33,198	33,198	0	0	0
B1041202	CHICAGO	IL		06/30/2011		1,446,323	0	0	0	0	0	0	31,747	31,747	0	0	0
B1041303	CHICAGO	IL		07/21/2011		675,595	0	0	0	0	0	0	15,689	15,689	0	0	0
B1041304	CHICAGO	IL		07/29/2011		337,778	0	0	0	0	0	0	7,851	7,851	0	0	0
B1061604	CHICAGO	IL		08/11/2011		1,941,537	0	0	0	0	0	0	46,190	46,190	0	0	0
B1061605	CHICAGO	IL		08/11/2011		1,983,727	0	0	0	0	0	0	47,199	47,199	0	0	0
B1061606	CHICAGO	IL		08/11/2011		867,551	0	0	0	0	0	0	20,636	20,636	0	0	0
B1070607	CHICAGO	IL		01/31/2012		1,019,446	0	0	0	0	0	0	24,604	24,604	0	0	0
B1070608	CHICAGO	IL		12/14/2011		582,775	0	0	0	0	0	0	13,499	13,499	0	0	0
B1070609	CHICAGO	IL		12/14/2011		534,204	0	0	0	0	0	0	12,377	12,377	0	0	0
B1082603	CHICAGO	IL		09/28/2011		1,478,399	0	0	0	0	0	0	35,489	35,489	0	0	0
B1082604	CHICAGO	IL		09/28/2011		1,208,059	0	0	0	0	0	0	29,001	29,001	0	0	0
B2012704	CHICAGO	IL		04/19/2012		3,361,696	0	0	0	0	0	0	80,863	80,863	0	0	0
B2031204	CHICAGO	IL		06/21/2012		1,577,290	0	0	0	0	0	0	38,692	38,692	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B2032302	CHICAGO	IL		06/22/2012		814,182	0	0	0	0	0	0	29,309	29,309	0	0	0
B2060101	CHICAGO	IL		07/26/2012		850,164	0	0	0	0	0	0	22,444	22,444	0	0	0
B2061805	CHICAGO	IL		09/14/2012		1,023,727	0	0	0	0	0	0	24,654	24,654	0	0	0
B2062901	CHICAGO	IL		07/31/2012		2,646,675	0	(2,786)	0	0	(2,786)	0	46,543	46,543	0	0	0
B2071203	CHICAGO	IL		08/17/2012		761,371	0	0	0	0	0	0	24,839	24,839	0	0	0
B2111401	CHICAGO	IL		12/31/2012		685,120	0	0	0	0	0	0	16,200	16,200	0	0	0
B2111402	CHICAGO	IL		12/31/2012		373,392	0	0	0	0	0	0	8,829	8,829	0	0	0
B2111403	CHICAGO	IL		12/31/2012		721,719	0	0	0	0	0	0	17,635	17,635	0	0	0
B2111404	CHICAGO	IL		12/31/2012		786,719	0	0	0	0	0	0	19,217	19,217	0	0	0
B3061209	CHICAGO	IL		11/26/2013		606,836	0	0	0	0	0	0	19,141	19,141	0	0	0
B3081502	CHICAGO	IL		10/30/2013		360,698	0	0	0	0	0	0	8,745	8,745	0	0	0
B3103012	CHICAGO	IL		01/23/2014		841,576	0	0	0	0	0	0	18,726	18,726	0	0	0
B4031202	CHICAGO	IL		06/10/2014		343,294	0	0	0	0	0	0	7,821	7,821	0	0	0
B5022502	CHICAGO	IL		05/11/2015		0	0	0	0	0	0	0	285,796	285,796	0	0	0
B5052002	CHICAGO	IL		09/16/2015		0	0	0	0	0	0	0	1,551,087	1,551,087	0	0	0
A8011002	CRYSTAL LAKE	IL		03/31/2008		314,867	0	0	0	0	0	0	9,362	9,362	0	0	0
B5070902	DARIEN	IL		10/22/2015		0	0	0	0	0	0	0	1,559,068	1,559,068	0	0	0
B1032404	DOWNERS GROVE	IL		06/13/2011		902,168	0	0	0	0	0	0	21,755	21,755	0	0	0
B3061201	DOWNERS GROVE	IL		08/29/2013		802,162	0	0	0	0	0	0	18,701	18,701	0	0	0
B0011201	ELGIN	IL		02/26/2010		1,092,333	0	0	0	0	0	0	32,659	32,659	0	0	0
A9101302	ELMHURST	IL		12/29/2009		2,414,728	0	0	0	0	0	0	113,579	113,579	0	0	0
B2060402	ELMHURST	IL		08/22/2012		2,501,498	0	0	0	0	0	0	64,629	64,629	0	0	0
B1041106	FOX RIVER GROVE	IL		06/10/2011		1,331,990	0	0	0	0	0	0	30,180	30,180	0	0	0
B1041508	FRANKFORT	IL		08/25/2011		590,899	0	0	0	0	0	0	14,059	14,059	0	0	0
A8010802	GALESBURG	IL		03/13/2008		168,266	0	0	0	0	0	0	5,478	5,478	0	0	0
A9071401	GENEVA	IL		09/30/2009		1,382,085	0	0	0	0	0	0	95,775	95,775	0	0	0
B1082207	GENEVA	IL		06/29/2012		124,575	0	0	0	0	0	0	2,464	2,464	0	0	0
B2091801	GLENVIEW	IL		10/25/2012		927,776	0	0	0	0	0	0	24,076	24,076	0	0	0
B3061210	HARWOOD HEIGHTS	IL		11/26/2013		553,438	0	0	0	0	0	0	17,452	17,452	0	0	0
B0011202	HINSDALE	IL		03/26/2010		524,472	0	0	0	0	0	0	12,475	12,475	0	0	0
A9042708	HOFFMAN ESTATES	IL		07/16/2009		1,013,919	0	0	0	0	0	0	31,956	31,956	0	0	0
B4021801	HOFFMAN ESTATES	IL		05/15/2014		1,362,455	0	0	0	0	0	0	30,145	30,145	0	0	0
A4032504	HOMEWOOD	IL		12/31/2006		263,605	0	0	0	0	0	0	6,449	6,449	0	0	0
B1070610	HOMEWOOD	IL		12/14/2011		854,736	0	0	0	0	0	0	19,799	19,799	0	0	0
B2032803	HUNTLEY	IL		04/26/2012		1,082,316	0	0	0	0	0	0	37,244	37,244	0	0	0
A7060806	LAKE IN THE HILLS	IL		07/30/2007		621,977	0	0	0	0	0	0	16,258	16,258	0	0	0
B5041301	LAKE ZURICH	IL		07/15/2015		0	0	0	0	0	0	0	1,269,520	1,269,520	0	0	0
B5041302	LAKE ZURICH	IL		07/15/2015		0	0	0	0	0	0	0	375,871	375,871	0	0	0
B2012705	LOMBARD	IL		04/13/2012		799,641	0	0	0	0	0	0	29,553	29,553	0	0	0
B2012706	LOMBARD	IL		04/13/2012		306,246	0	0	0	0	0	0	11,318	11,318	0	0	0
B0052101	LOVES PARK	IL		07/21/2010		173,156	0	0	0	0	0	0	3,997	3,997	0	0	0
A9030413	MACHESNEY PARK	IL		04/29/2009		410,402	0	0	0	0	0	0	10,759	10,759	0	0	0
B2110725	MARKHAM	IL		02/26/2013		730,916	0	0	0	0	0	0	40,941	40,941	0	0	0
B1031606	MUNDELEIN	IL		06/28/2011		1,403,432	0	0	0	0	0	0	32,293	32,293	0	0	0
B1070605	MUNDELEIN	IL		01/31/2012		854,159	0	0	0	0	0	0	14,009	14,009	0	0	0
B5052001	MUNDELEIN	IL		08/19/2015		0	0	0	0	0	0	0	552,688	552,688	0	0	0
A7062801	NAPERVILLE	IL		09/12/2007		245,590	0	0	0	0	0	0	7,372	7,372	0	0	0
B4021303	NAPERVILLE	IL		05/22/2014		486,309	0	0	0	0	0	0	22,783	22,783	0	0	0
B1061603	NILES	IL		08/11/2011		844,120	0	0	0	0	0	0	20,092	20,092	0	0	0
B1070606	NILES	IL		01/31/2012		892,015	0	0	0	0	0	0	21,528	21,528	0	0	0
B1110804	NILES	IL		04/20/2012		590,835	0	0	0	0	0	0	14,211	14,211	0	0	0
A8031008	NORMAL	IL		06/20/2008		981,481	0	0	0	0	0	0	31,872	31,872	0	0	0
B2061807	NORRIDGE	IL		12/27/2012		703,762	0	0	0	0	0	0	15,844	15,844	0	0	0
B2012402	NORTHFIELD	IL		03/15/2012		655,079	0	0	0	0	0	0	25,542	25,542	0	0	0
B3101602	O'FALLON	IL		01/13/2014		664,956	0	0	0	0	0	0	25,401	25,401	0	0	0
B1022406	ORLAND PARK	IL		05/31/2011		1,478,699	0	0	0	0	0	0	44,955	44,955	0	0	0
B2070205	OSWEGO	IL		09/05/2012		602,444	0	0	0	0	0	0	16,231	16,231	0	0	0
B1022304	PLAINFIELD	IL		05/31/2011		975,906	0	0	0	0	0	0	21,575	21,575	0	0	0
B2110724	ROCK ISLAND	IL		12/28/2012		784,055	0	0	0	0	0	0	43,932	43,932	0	0	0
B3071104	ROCK ISLAND	IL		09/18/2013		455,401	0	0	0	0	0	0	29,171	29,171	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
A5091501	ROCKFORD	IL		12/31/2006		135,000	0	0	0	0	0	0	17,738	17,738	0	0	0
A9030414	ROCKFORD	IL		04/29/2009		399,011	0	0	0	0	0	0	10,459	10,459	0	0	0
B0090208	ROLLING MEADOWS	IL		12/13/2010		740,992	0	0	0	0	0	0	17,520	17,520	0	0	0
B4031206	SOUTH ELGIN	IL		05/29/2014		943,439	0	0	0	0	0	0	26,403	26,403	0	0	0
B3080701	SOUTH HOLLAND	IL		10/30/2013		124,326	0	0	0	0	0	0	2,963	2,963	0	0	0
A7013006	SPRINGFIELD	IL		04/13/2007		333,374	0	0	0	0	0	0	10,671	10,671	0	0	0
B3022202	TINLEY PARK	IL		04/17/2013		1,118,544	0	0	0	0	0	0	26,249	26,249	0	0	0
A6030709	VILLA PARK	IL		12/31/2006		388,152	0	0	0	0	0	0	13,738	13,738	0	0	0
B0040702	WAUKEGAN	IL		06/21/2010		4,568,863	0	0	0	0	0	0	122,928	122,928	0	0	0
B0071208	WEST CHICAGO	IL		10/29/2010		482,985	0	0	0	0	0	0	12,311	12,311	0	0	0
A5021802	YORKVILLE	IL		05/06/2005		523,177	0	0	0	0	0	0	34,333	34,333	0	0	0
A8012306	ANGOLA	IN		03/05/2008		145,488	0	0	0	0	0	0	4,440	4,440	0	0	0
A3061601	AVON	IN		09/10/2003		757,210	0	0	0	0	0	0	13,945	13,945	0	0	0
A2081503	BATESVILLE	IN		12/31/2006		112,606	0	0	0	0	0	0	8,221	8,221	0	0	0
A7010903	BATESVILLE	IN		03/26/2007		491,260	0	0	0	0	0	0	17,456	17,456	0	0	0
B3122606	BLUFFTON	IN		04/21/2014		755,894	0	0	0	0	0	0	16,240	16,240	0	0	0
B0062506	BROWNSBURG	IN		09/28/2010		2,098,525	0	0	0	0	0	0	85,619	85,619	0	0	0
A6082802	CARMEL	IN		10/10/2006		1,561,079	0	0	0	0	0	0	51,817	51,817	0	0	0
A8080804	CHESTERFIELD	IN		10/28/2008		505,743	0	0	0	0	0	0	13,147	13,147	0	0	0
A7031903	CLARKSVILLE	IN		06/14/2007		180,303	0	0	0	0	0	0	9,829	9,829	0	0	0
B3070906	COLUMBUS	IN		09/30/2013		1,115,132	0	0	0	0	0	0	35,659	35,659	0	0	0
A8012104	CROWN POINT	IN		04/15/2008		312,715	0	0	0	0	0	0	9,471	9,471	0	0	0
B0070702	EVANSVILLE	IN		09/29/2010		684,173	0	0	0	0	0	0	16,771	16,771	0	0	0
B3121002	EVANSVILLE	IN		03/03/2014		1,473,356	0	0	0	0	0	0	45,199	45,199	0	0	0
B5050504	EVANSVILLE	IN		09/01/2015		0	0	0	0	0	0	0	1,489,947	1,489,947	0	0	0
B1091903	FISHERS	IN		12/15/2011		957,000	0	0	0	0	0	0	28,042	28,042	0	0	0
B3030502	FISHERS	IN		05/28/2013		403,089	0	0	0	0	0	0	20,280	20,280	0	0	0
A7011905	FORT WAYNE	IN		03/30/2007		429,001	0	0	0	0	0	0	13,851	13,851	0	0	0
B0082504	FORT WAYNE	IN		11/30/2010		2,433,866	0	0	0	0	0	0	59,717	59,717	0	0	0
B5072103	FORT WAYNE	IN		09/04/2015		0	0	0	0	0	0	0	710,864	710,864	0	0	0
A4112902	GARY	IN		02/17/2005		181,696	0	0	0	0	0	0	13,153	13,153	0	0	0
B4041103	GARY	IN		07/25/2014		790,212	0	0	0	0	0	0	18,219	18,219	0	0	0
A2081501	GREENDALE	IN		12/31/2006		241,331	0	0	0	0	0	0	17,613	17,613	0	0	0
A1121301	GREENFIELD	IN		04/03/2002		1,624,797	0	0	0	0	0	0	138,585	138,585	0	0	0
A7082704	GREENSBURG	IN		11/20/2007		470,606	0	0	0	0	0	0	14,255	14,255	0	0	0
B4052801	GREENWOOD	IN		10/24/2014		320,237	0	0	0	0	0	0	7,522	7,522	0	0	0
B3122003	HAMMOND	IN		04/08/2014		817,946	0	0	0	0	0	0	19,174	19,174	0	0	0
A2010203	INDIANAPOLIS	IN		04/03/2002		550,353	0	0	0	0	0	0	46,950	46,950	0	0	0
A4112901	INDIANAPOLIS	IN		02/17/2005		285,961	0	0	0	0	0	0	20,710	20,710	0	0	0
A5070102	INDIANAPOLIS	IN		09/01/2005		274,339	0	0	0	0	0	0	11,395	11,395	0	0	0
A6013002	INDIANAPOLIS	IN		12/31/2006		236,653	0	0	0	0	0	0	8,639	8,639	0	0	0
A6102401	INDIANAPOLIS	IN		12/14/2006		692,101	0	0	0	0	0	0	23,155	23,155	0	0	0
A7102401	INDIANAPOLIS	IN		12/20/2007		431,113	0	0	0	0	0	0	12,790	12,790	0	0	0
A8031006	INDIANAPOLIS	IN		06/20/2008		426,617	0	0	0	0	0	0	13,858	13,858	0	0	0
A8031007	INDIANAPOLIS	IN		06/20/2008		884,200	0	0	0	0	0	0	28,716	28,716	0	0	0
A8090802	INDIANAPOLIS	IN		11/05/2008		525,456	0	0	0	0	0	0	17,684	17,684	0	0	0
B1030804	INDIANAPOLIS	IN		04/29/2011		1,551,075	0	0	0	0	0	0	47,586	47,586	0	0	0
B1071104	INDIANAPOLIS	IN		09/15/2011		623,654	0	0	0	0	0	0	15,445	15,445	0	0	0
B1122005	INDIANAPOLIS	IN		03/01/2012		1,357,450	0	0	0	0	0	0	32,344	32,344	0	0	0
B2103111	INDIANAPOLIS	IN		01/16/2013		641,281	0	0	0	0	0	0	15,576	15,576	0	0	0
B2110705	INDIANAPOLIS	IN		12/28/2012		1,573,962	0	0	0	0	0	0	88,186	88,186	0	0	0
B3032602	INDIANAPOLIS	IN		06/25/2013		1,320,492	0	0	0	0	0	0	44,236	44,236	0	0	0
B3041804	INDIANAPOLIS	IN		06/10/2013		9,000,000	0	0	0	0	0	0	65,563	65,563	0	0	0
B3052001	INDIANAPOLIS	IN		09/13/2013		307,564	0	0	0	0	0	0	8,707	8,707	0	0	0
B3100801	INDIANAPOLIS	IN		12/13/2013		576,318	0	0	0	0	0	0	12,682	12,682	0	0	0
B3112101	INDIANAPOLIS	IN		01/17/2014		561,047	0	0	0	0	0	0	12,489	12,489	0	0	0
B4050504	INDIANAPOLIS	IN		07/17/2014		1,107,322	0	0	0	0	0	0	23,796	23,796	0	0	0
B5030402	INDIANAPOLIS	IN		05/21/2015		0	0	0	0	0	0	0	388,625	388,625	0	0	0
B5072102	INDIANAPOLIS	IN		10/30/2015		0	0	0	0	0	0	0	747,067	747,067	0	0	0
B1022805	JEFFERSONVILLE	IN		05/09/2011		319,414	0	0	0	0	0	0	6,951	6,951	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8082602	LAWRENCE	IN		10/30/2008		2,722,137	0	0	0	0	0	0	88,720	88,720	0	0	0
A7091002	LEBANON	IN		12/28/2007		275,563	0	0	0	0	0	0	8,079	8,079	0	0	0
B5040304	MISHAWAKA	IN		05/29/2015		0	0	0	0	0	0	0	671,513	671,513	0	0	0
B4082801	MOORESVILLE	IN		10/09/2014		232,079	0	0	0	0	0	0	5,175	5,175	0	0	0
W4060501	PENDLETON	IN		07/22/2014		2,974,213	0	0	0	0	0	0	80,587	80,587	0	0	0
B2041210	RUSHVILLE	IN		08/29/2012		344,310	0	0	0	0	0	0	19,491	19,491	0	0	0
B1092701	SOUTH BEND	IN		12/13/2011		578,403	0	0	0	0	0	0	13,396	13,396	0	0	0
B2110717	SOUTH BEND	IN		12/28/2012		1,178,048	0	0	0	0	0	0	65,997	65,997	0	0	0
A7083104	TERRE HAUTE	IN		12/04/2007		769,351	0	0	0	0	0	0	74,815	74,815	0	0	0
B2022101	EL DORADO	KS		05/07/2012		651,650	0	0	0	0	0	0	37,899	37,899	0	0	0
B0062202	FAIRWAY	KS		08/31/2010		636,559	0	0	0	0	0	0	27,309	27,309	0	0	0
A6032707	KANSAS CITY	KS		12/31/2006		76,262	0	0	0	0	0	0	9,602	9,602	0	0	0
B2110720	KANSAS CITY	KS		12/28/2012		1,022,268	0	0	0	0	0	0	57,273	57,273	0	0	0
A7100201	LANSING	KS		12/13/2007		356,317	0	0	0	0	0	0	10,573	10,573	0	0	0
B3042401	LEAWOOD	KS		06/28/2013		995,713	0	0	0	0	0	0	55,851	55,851	0	0	0
A3092201	LENEXA	KS		12/16/2003		465,506	0	0	0	0	0	0	102,925	102,925	0	0	0
A3092202	LENEXA	KS		12/31/2006		195,499	0	0	0	0	0	0	43,210	43,210	0	0	0
B1030303	LENEXA	KS		05/17/2011		780,278	0	0	0	0	0	0	19,234	19,234	0	0	0
A4042701	MERRIAM	KS		07/21/2004		370,100	0	0	0	0	0	0	70,862	70,862	0	0	0
A5021801	OLATHE	KS		05/13/2005		245,408	0	0	0	0	0	0	39,307	39,307	0	0	0
A6042501	OLATHE	KS		12/31/2006		297,233	0	0	0	0	0	0	10,353	10,353	0	0	0
A8011802	OLATHE	KS		02/27/2008		1,981,869	0	0	0	0	0	0	111,957	111,957	0	0	0
A8031801	OLATHE	KS		04/30/2008		718,425	0	0	0	0	0	0	25,652	25,652	0	0	0
B3082901	OLATHE	KS		11/20/2013		957,778	0	0	0	0	0	0	19,778	19,778	0	0	0
B3102901	OLATHE	KS		01/21/2014		602,124	0	0	0	0	0	0	14,598	14,598	0	0	0
B3102902	OLATHE	KS		01/21/2014		1,120,233	0	0	0	0	0	0	27,156	27,156	0	0	0
B5061501	OLATHE	KS		08/10/2015		0	0	0	0	0	0	0	277,342	277,342	0	0	0
A2011806	OVERLAND PARK	KS		03/28/2002		120,037	0	0	0	0	0	0	48,894	48,894	0	0	0
A5081702	OVERLAND PARK	KS		10/27/2005		502,013	0	0	0	0	0	0	11,481	11,481	0	0	0
B1013102	SHAWNEE	KS		03/17/2011		884,899	0	0	0	0	0	0	20,797	20,797	0	0	0
A4092703	TOPEKA	KS		12/10/2004		2,902,785	0	0	0	0	0	0	83,914	83,914	0	0	0
B0041901	WICHITA	KS		06/30/2010		4,596,930	0	0	0	0	0	0	73,504	73,504	0	0	0
B4061115	ALMO	KY		08/14/2014		318,077	0	0	0	0	0	0	15,258	15,258	0	0	0
B4061116	BARDWELL	KY		08/21/2014		263,532	0	0	0	0	0	0	12,642	12,642	0	0	0
B4061146	BEAVER DAM	KY		08/21/2014		415,552	0	0	0	0	0	0	19,934	19,934	0	0	0
B4061117	BOSTON	KY		08/28/2014		174,667	0	0	0	0	0	0	8,379	8,379	0	0	0
A6032906	BOWLING GREEN	KY		12/31/2006		476,218	0	0	0	0	0	0	17,379	17,379	0	0	0
B4061147	BOWLING GREEN	KY		08/12/2014		466,855	0	0	0	0	0	0	22,396	22,396	0	0	0
A5060301	BURLINGTON	KY		10/17/2005		681,250	0	0	0	0	0	0	36,938	36,938	0	0	0
B4061169	CADIZ	KY		10/30/2014		647,267	0	0	0	0	0	0	30,568	30,568	0	0	0
B4061170	CADIZ	KY		10/30/2014		416,503	0	0	0	0	0	0	19,666	19,666	0	0	0
B4061118	CAVE CITY	KY		08/12/2014		260,468	0	0	0	0	0	0	12,494	12,494	0	0	0
B4061125	CAVE CITY	KY		08/21/2014		297,556	0	0	0	0	0	0	14,275	14,275	0	0	0
B4061119	COLUMBIA	KY		08/28/2014		333,469	0	0	0	0	0	0	15,994	15,994	0	0	0
B4012103	CRESTVIEW HILLS	KY		04/23/2014		569,440	0	0	0	0	0	0	12,235	12,235	0	0	0
A2081505	DRY RIDGE	KY		11/26/2002		220,621	0	0	0	0	0	0	16,005	16,005	0	0	0
A8010801	ELIZABETHTOWN	KY		03/25/2008		528,620	0	0	0	0	0	0	48,683	48,683	0	0	0
B4061120	EMINENCE	KY		09/10/2014		195,055	0	0	0	0	0	0	9,285	9,285	0	0	0
A2091101	ERLANGER	KY		11/25/2002		399,694	0	0	0	0	0	0	39,214	39,214	0	0	0
A4033022	ERLANGER	KY		06/28/2004		238,390	0	0	0	0	0	0	19,242	19,242	0	0	0
A7022001	ERLANGER	KY		05/07/2007		234,297	0	0	0	0	0	0	25,400	25,400	0	0	0
A7022104	ERLANGER	KY		05/21/2007		387,102	0	0	0	0	0	0	12,445	12,445	0	0	0
A7022105	ERLANGER	KY		05/03/2007		344,064	0	0	0	0	0	0	11,066	11,066	0	0	0
A4040602	FORT MITCHELL	KY		07/07/2004		429,316	0	0	0	0	0	0	34,218	34,218	0	0	0
A4032307	FORT WRIGHT	KY		06/18/2004		284,958	0	0	0	0	0	0	22,974	22,974	0	0	0
A8022209	GEORGETOWN	KY		05/14/2008		608,323	0	0	0	0	0	0	17,812	17,812	0	0	0
B4061121	GLASGOW	KY		08/12/2014		323,207	0	0	0	0	0	0	15,506	15,506	0	0	0
B4061122	GRAND RIVERS	KY		08/14/2014		189,988	0	0	0	0	0	0	9,114	9,114	0	0	0
B4061123	GREENSBURG	KY		08/21/2014		545,451	0	0	0	0	0	0	26,163	26,163	0	0	0
B4061110	HANSON	KY		08/14/2014		216,152	0	0	0	0	0	0	18,184	18,184	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B4061145	HARDIN	KY		08/14/2014		374,510	0	0	0	0	0	0	17,967	17,967	0	0	0
B4061124	HAWESVILLE	KY		08/21/2014		189,988	0	0	0	0	0	0	9,114	9,114	0	0	0
B4061127	KEVIL	KY		08/14/2014		214,503	0	0	0	0	0	0	10,289	10,289	0	0	0
B4061128	LEITCHFIELD	KY		08/21/2014		266,775	0	0	0	0	0	0	12,797	12,797	0	0	0
A9082101	LEXINGTON	KY		11/06/2009		678,093	0	0	0	0	0	0	21,700	21,700	0	0	0
A3093002	LOUISVILLE	KY		01/29/2004		380,484	0	0	0	0	0	0	82,234	82,234	0	0	0
A6062002	LOUISVILLE	KY		12/31/2006		123,733	0	0	0	0	0	0	15,166	15,166	0	0	0
A6080201	LOUISVILLE	KY		12/31/2006		160,011	0	0	0	0	0	0	7,261	7,261	0	0	0
B3042914	LOUISVILLE	KY		08/22/2013		1,754,040	0	0	0	0	0	0	36,175	36,175	0	0	0
B3042915	LOUISVILLE	KY		09/12/2013		1,172,065	0	0	0	0	0	0	325,441	325,441	0	0	0
B3083003	LOUISVILLE	KY		11/22/2013		1,866,000	0	0	0	0	0	0	34,484	34,484	0	0	0
B4061151	LOUISVILLE	KY		08/28/2014		231,387	0	0	0	0	0	0	11,098	11,098	0	0	0
B3093003	MADISONVILLE	KY		03/05/2014		574,584	0	0	0	0	0	0	16,704	16,704	0	0	0
B4061129	MAGNOLIA	KY		08/21/2014		266,775	0	0	0	0	0	0	12,797	12,797	0	0	0
B4061131	MAYFIELD	KY		08/14/2014		196,117	0	0	0	0	0	0	9,409	9,409	0	0	0
B4061132	MILTON	KY		08/28/2014		256,513	0	0	0	0	0	0	12,308	12,308	0	0	0
B1083104	OAK GROVE	KY		11/23/2011		1,609,919	0	0	0	0	0	0	35,410	35,410	0	0	0
B3121003	OWENSBORO	KY		02/25/2014		538,825	0	0	0	0	0	0	18,251	18,251	0	0	0
B4061111	OWENSBORO	KY		08/21/2014		264,470	0	0	0	0	0	0	22,241	22,241	0	0	0
B4061165	OWENTON	KY		09/10/2014		372,603	0	0	0	0	0	0	14,325	14,325	0	0	0
B4061171	PADUCAH	KY		10/30/2014		422,443	0	0	0	0	0	0	16,123	16,123	0	0	0
B4061133	PEMBROKE	KY		08/21/2014		162,409	0	0	0	0	0	0	7,791	7,791	0	0	0
A7080306	PIKEVILLE	KY		10/22/2007		336,916	0	0	0	0	0	0	16,938	16,938	0	0	0
A4091004	RADCLIFF	KY		12/10/2004		455,695	0	0	0	0	0	0	26,498	26,498	0	0	0
B4061134	RUSSELL SPRINGS	KY		08/28/2014		189,988	0	0	0	0	0	0	9,114	9,114	0	0	0
B4061135	SALEM	KY		08/14/2014		256,513	0	0	0	0	0	0	12,308	12,308	0	0	0
B4061136	SCOTTSVILLE	KY		08/12/2014		189,988	0	0	0	0	0	0	9,114	9,114	0	0	0
B4061137	SMITHS GROVE	KY		08/12/2014		199,182	0	0	0	0	0	0	9,553	9,553	0	0	0
B4061138	SPOTTSVILLE	KY		08/21/2014		302,686	0	0	0	0	0	0	14,522	14,522	0	0	0
B4061139	SPRINGFIELD	KY		08/28/2014		174,667	0	0	0	0	0	0	8,379	8,379	0	0	0
B4061140	SUMMERSVILLE	KY		08/21/2014		180,795	0	0	0	0	0	0	8,674	8,674	0	0	0
B4061141	UNIONTOWN	KY		08/14/2014		159,345	0	0	0	0	0	0	7,643	7,643	0	0	0
B4061130	UTICA	KY		08/21/2014		292,426	0	0	0	0	0	0	14,027	14,027	0	0	0
B4061142	UTICA	KY		08/21/2014		343,728	0	0	0	0	0	0	16,489	16,489	0	0	0
A4032309	WALTON	KY		07/01/2004		659,766	0	0	0	0	0	0	53,187	53,187	0	0	0
B4061143	WILLISBURG	KY		08/28/2014		333,469	0	0	0	0	0	0	15,994	15,994	0	0	0
B4061144	WOODBURN	KY		08/21/2014		307,817	0	0	0	0	0	0	14,763	14,763	0	0	0
B0030502	BOSTON	MA		05/14/2010		1,321,565	0	0	0	0	0	0	31,878	31,878	0	0	0
A8012404	BRIDGEWATER	MA		03/26/2008		156,300	0	0	0	0	0	0	4,649	4,649	0	0	0
A5121504	BURLINGTON	MA		12/31/2006		548,844	0	0	0	0	0	0	34,885	34,885	0	0	0
A2101102	CAMBRIDGE	MA		01/09/2003		275,878	0	0	0	0	0	0	28,471	28,471	0	0	0
A3052708	CHELMSFORD	MA		08/25/2003		757,181	0	0	0	0	0	0	67,529	67,529	0	0	0
A5122801	DORCHESTER	MA		12/31/2006		241,985	0	0	0	0	0	0	15,499	15,499	0	0	0
A5021702	HANOVER	MA		04/26/2005		710,610	0	0	0	0	0	0	42,352	42,352	0	0	0
A5100506	HOLYOKE	MA		12/31/2006		224,880	0	0	0	0	0	0	14,638	14,638	0	0	0
A6052604	HOLYOKE	MA		08/21/2006		327,122	0	0	0	0	0	0	19,483	19,483	0	0	0
A7082703	KINGSTON	MA		11/21/2007		279,515	0	0	0	0	0	0	14,277	14,277	0	0	0
A3042802	LYNN	MA		07/31/2003		939,934	0	0	0	0	0	0	45,402	45,402	0	0	0
B0051008	MIDDLEBORO	MA		07/28/2010		181,724	0	0	0	0	0	0	7,395	7,395	0	0	0
A5061304	NEW BEDFORD	MA		08/31/2005		1,170,263	0	0	0	0	0	0	83,282	83,282	0	0	0
A8100101	NEW BEDFORD	MA		10/27/2008		461,031	0	0	0	0	0	0	12,312	12,312	0	0	0
B4022803	NORWELL	MA		05/30/2014		1,008,418	0	0	0	0	0	0	23,915	23,915	0	0	0
A5012502	PEABODY	MA		04/13/2005		720,504	0	0	0	0	0	0	28,414	28,414	0	0	0
A6070701	PLYMOUTH	MA		08/31/2006		711,318	0	0	0	0	0	0	29,451	29,451	0	0	0
A5092801	QUINCY	MA		12/31/2006		309,582	0	0	0	0	0	0	44,086	44,086	0	0	0
A6053102	SAGAMORE	MA		08/22/2006		477,658	0	0	0	0	0	0	27,824	27,824	0	0	0
A7073102	SALISBURY	MA		10/22/2007		612,487	0	0	0	0	0	0	18,696	18,696	0	0	0
A6011604	SANDWICH	MA		12/31/2006		216,753	0	0	0	0	0	0	13,643	13,643	0	0	0
A6031302	SAUGUS	MA		12/13/2006		1,842,247	0	0	0	0	0	0	60,263	60,263	0	0	0
B2121202	SPRINGFIELD	MA		05/21/2013		251,195	0	0	0	0	0	0	6,162	6,162	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A4011403	STOUGHTON	MA		03/29/2004		696,431	0	0	0	0	0	0	56,757	56,757	0	0	0
A7011214	WORCESTER	MA		03/30/2007		299,515	0	0	0	0	0	0	9,781	9,781	0	0	0
B2040908	ANNAPOLIS	MD		08/21/2012		506,211	0	0	0	0	0	0	32,973	32,973	0	0	0
B3050301	ANNAPOLIS	MD		07/18/2013		2,228,123	0	0	0	0	0	0	55,844	55,844	0	0	0
B5021804	ANNAPOLIS	MD		05/13/2015		0	0	0	0	0	0	0	356,941	356,941	0	0	0
B2052901	ARBUTUS	MD		06/27/2012		1,611,085	0	0	0	0	0	0	39,523	39,523	0	0	0
A2081601	BALTIMORE	MD		10/31/2002		348,401	0	0	0	0	0	0	111,978	111,978	0	0	0
A3020401	BALTIMORE	MD		05/22/2003		446,030	0	0	0	0	0	0	29,667	29,667	0	0	0
A30204013	BALTIMORE	MD		09/23/2005		273,412	0	0	0	0	0	0	18,490	18,490	0	0	0
A7082801	BALTIMORE	MD		12/07/2007		501,607	0	0	0	0	0	0	15,384	15,384	0	0	0
B1111601	BALTIMORE	MD		01/30/2012		655,518	0	0	0	0	0	0	18,930	18,930	0	0	0
B1122103	BALTIMORE	MD		05/17/2012		698,618	0	0	0	0	0	0	17,246	17,246	0	0	0
B1122104	BALTIMORE	MD		05/17/2012		193,067	0	0	0	0	0	0	4,770	4,770	0	0	0
B2052902	BALTIMORE	MD		06/27/2012		1,667,428	0	0	0	0	0	0	40,900	40,900	0	0	0
B2052903	BALTIMORE	MD		06/27/2012		563,319	0	0	0	0	0	0	13,818	13,818	0	0	0
B2052904	BALTIMORE	MD		06/27/2012		247,847	0	0	0	0	0	0	6,086	6,086	0	0	0
B2052905	BALTIMORE	MD		06/27/2012		715,405	0	0	0	0	0	0	17,554	17,554	0	0	0
B2121101	BALTIMORE	MD		02/12/2013		677,390	0	0	0	0	0	0	16,907	16,907	0	0	0
B2121705	BALTIMORE	MD		03/29/2013		2,850,620	0	0	0	0	0	0	70,713	70,713	0	0	0
B3082302	BALTIMORE	MD		11/15/2013		1,907,376	0	0	0	0	0	0	47,542	47,542	0	0	0
B3093009	BALTIMORE	MD		11/26/2013		1,525,898	0	0	0	0	0	0	38,036	38,036	0	0	0
B4050801	BALTIMORE	MD		07/16/2014		1,327,724	0	0	0	0	0	0	31,688	31,688	0	0	0
B4072402	BALTIMORE	MD		09/29/2014		347,217	0	0	0	0	0	0	8,489	8,489	0	0	0
B4080602	BALTIMORE	MD		10/16/2014		3,017,034	0	0	0	0	0	0	67,214	67,214	0	0	0
B4081302	BALTIMORE	MD		10/01/2014		568,632	0	0	0	0	0	0	12,225	12,225	0	0	0
A3052701	BEL AIR	MD		08/28/2003		371,496	0	0	0	0	0	0	33,661	33,661	0	0	0
A3052702	BEL AIR	MD		08/28/2003		383,276	0	0	0	0	0	0	34,731	34,731	0	0	0
A3052704	BEL AIR	MD		08/28/2003		578,195	0	0	0	0	0	0	52,372	52,372	0	0	0
A3110501	BEL AIR	MD		01/30/2004		820,946	0	0	0	0	0	0	68,520	68,520	0	0	0
A3110502	BEL AIR	MD		01/30/2004		775,763	0	0	0	0	0	0	64,745	64,745	0	0	0
A3110503	BEL AIR	MD		01/30/2004		366,441	0	0	0	0	0	0	30,596	30,596	0	0	0
A3110504	BEL AIR	MD		01/30/2004		696,312	0	0	0	0	0	0	58,123	58,123	0	0	0
A3110505	BEL AIR	MD		01/30/2004		164,843	0	0	0	0	0	0	13,775	13,775	0	0	0
A3110506	BEL AIR	MD		01/30/2004		65,195	0	0	0	0	0	0	5,476	5,476	0	0	0
A3110508	BEL AIR	MD		01/30/2004		1,078,992	0	0	0	0	0	0	90,050	90,050	0	0	0
B1083101	BEL AIR	MD		12/13/2011		3,572,640	0	0	0	0	0	0	86,771	86,771	0	0	0
B3093006	BEL AIR	MD		12/26/2013		839,853	0	0	0	0	0	0	692,145	692,145	0	0	0
B2030901	BELCAMP	MD		06/22/2012		789,374	0	0	0	0	0	0	15,813	15,813	0	0	0
A7100902	BELTSVILLE	MD		11/30/2007		368,405	0	0	0	0	0	0	11,155	11,155	0	0	0
B2071702	BELTSVILLE	MD		08/16/2012		3,084,550	0	0	0	0	0	0	79,695	79,695	0	0	0
B2041206	BRENTWOOD	MD		07/31/2012		102,708	0	0	0	0	0	0	5,921	5,921	0	0	0
B4011505	CAMBRIDGE	MD		04/18/2014		1,987,526	0	0	0	0	0	0	93,865	93,865	0	0	0
B4040107	CAMBRIDGE	MD		06/27/2014		667,588	0	0	0	0	0	0	20,899	20,899	0	0	0
A7022601	COLMAR MANOR	MD		05/08/2007		461,451	0	0	0	0	0	0	14,654	14,654	0	0	0
B0071903	COLUMBIA	MD		09/23/2010		194,157	0	0	0	0	0	0	29,221	29,221	0	0	0
A3041102	CROFTON	MD		06/02/2003		612,162	0	0	0	0	0	0	55,800	55,800	0	0	0
A8092501	DISTRICT HEIGHTS	MD		11/04/2008		769,083	0	0	0	0	0	0	40,727	40,727	0	0	0
B4031207	DISTRICT HEIGHTS	MD		05/30/2014		1,059,894	0	0	0	0	0	0	23,039	23,039	0	0	0
B1012007	DUNKIRK	MD		03/10/2011		1,860,704	0	0	0	0	0	0	43,726	43,726	0	0	0
B1101906	ELKRIDGE	MD		01/04/2012		3,228,957	0	0	0	0	0	0	113,683	113,683	0	0	0
B4121001	ELKTON	MD		02/13/2015		0	0	0	0	0	0	0	2,544,019	2,544,019	0	0	0
B2101813	ELLICOTT CITY	MD		12/13/2012		1,641,831	0	0	0	0	0	0	40,115	40,115	0	0	0
B2102402	ELLICOTT CITY	MD		12/18/2012		1,574,604	0	0	0	0	0	0	37,851	37,851	0	0	0
B2102403	ELLICOTT CITY	MD		12/18/2012		2,053,838	0	0	0	0	0	0	49,366	49,366	0	0	0
B2102403-1	ELLICOTT CITY	MD		11/18/2014		185,640	0	0	0	0	0	0	4,388	4,388	0	0	0
A6032908	GAITHERSBURG	MD		12/31/2006		267,745	0	0	0	0	0	0	16,158	16,158	0	0	0
B2072003	GAITHERSBURG	MD		10/01/2012		721,575	0	0	0	0	0	0	40,935	40,935	0	0	0
B5032404	GAITHERSBURG	MD		05/28/2015		0	0	0	0	0	0	0	1,352,889	1,352,889	0	0	0
B1012006	GERMANTOWN	MD		04/25/2011		4,513,292	0	0	0	0	0	0	106,949	106,949	0	0	0
B3030120	GERMANTOWN	MD		07/31/2013		930,582	0	0	0	0	0	0	20,391	20,391	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A4122203	GLEN BURNIE	MD		03/18/2005		230,490	0	0	0	0	0	0	37,840	37,840	0	0	0
A9031701	GLEN BURNIE	MD		05/21/2009		1,595,240	0	0	0	0	0	0	39,212	39,212	0	0	0
B3022502	GLEN BURNIE	MD		04/12/2013		992,379	0	0	0	0	0	0	24,480	24,480	0	0	0
B3041203	GLEN BURNIE	MD		07/09/2013		3,053,811	0	0	0	0	0	0	72,804	72,804	0	0	0
B3100901	HAGERSTOWN	MD		01/30/2014		1,684,737	0	0	0	0	0	0	35,585	35,585	0	0	0
B4021102	HAGERSTOWN	MD		06/02/2014		2,511,484	0	0	0	0	0	0	58,216	58,216	0	0	0
B4032503	HAGERSTOWN	MD		06/19/2014		1,011,206	0	0	0	0	0	0	23,440	23,440	0	0	0
B3082005	HALETHORPE	MD		10/15/2013		718,246	0	0	0	0	0	0	15,449	15,449	0	0	0
A3110507	HAVRE DE GRACE	MD		01/30/2004		158,717	0	0	0	0	0	0	13,268	13,268	0	0	0
B3062006	HYATTSVILLE	MD		09/17/2013		2,204,183	0	0	0	0	0	0	75,165	75,165	0	0	0
B2111901	JEFFERSON	MD		01/29/2013		572,556	0	0	0	0	0	0	31,007	31,007	0	0	0
A1090601	LANDOVER	MD		12/13/2001		504,783	0	0	0	0	0	0	30,564	30,564	0	0	0
A10906013	LANDOVER	MD		02/28/2007		293,727	0	0	0	0	0	0	17,781	17,781	0	0	0
B3103109	LANDOVER HILLS	MD		02/20/2014		326,017	0	0	0	0	0	0	7,212	7,212	0	0	0
B2050208	LINTHICUM HEIGHTS	MD		06/20/2012		7,583,469	0	0	0	0	0	0	122,776	122,776	0	0	0
B3010402	MILLERSVILE	MD		05/30/2013		883,699	0	0	0	0	0	0	47,039	47,039	0	0	0
A5112301	OCEAN CITY	MD		12/31/2006		349,130	0	0	0	0	0	0	47,486	47,486	0	0	0
A5112302	OCEAN CITY	MD		12/31/2006		296,731	0	0	0	0	0	0	40,206	40,206	0	0	0
B5071302	OWINGS MILLS	MD		09/30/2015		0	0	0	0	0	0	0	1,292,573	1,292,573	0	0	0
A8022009	PASADENA	MD		05/07/2008		691,987	0	0	0	0	0	0	20,801	20,801	0	0	0
A8022010	PASADENA	MD		05/07/2008		813,085	0	0	0	0	0	0	24,441	24,441	0	0	0
A8080601	PASADENA	MD		09/26/2008		424,988	0	0	0	0	0	0	19,433	19,433	0	0	0
B5041304	PASADENA	MD		06/12/2015		0	0	0	0	0	0	0	464,381	464,381	0	0	0
B3030119	PIKESVILLE	MD		04/10/2013		402,538	0	0	0	0	0	0	9,139	9,139	0	0	0
B3062507	PIKESVILLE	MD		08/30/2013		1,064,105	0	0	0	0	0	0	24,803	24,803	0	0	0
B5090301	RIVERDALE	MD		11/09/2015		0	0	0	0	0	0	0	1,978,000	1,978,000	0	0	0
A7042304	ROCKVILLE	MD		07/06/2007		293,960	0	0	0	0	0	0	15,597	15,597	0	0	0
B1100101	ROCKVILLE	MD		01/24/2012		524,484	0	0	0	0	0	0	18,915	18,915	0	0	0
B1102002	ROCKVILLE	MD		01/24/2012		823,026	0	0	0	0	0	0	30,720	30,720	0	0	0
B3012805	ROCKVILLE	MD		03/28/2013		376,472	0	0	0	0	0	0	13,201	13,201	0	0	0
A4012901	ROSEDALE	MD		04/30/2004		310,366	0	0	0	0	0	0	26,929	26,929	0	0	0
B4080603	SEVERN	MD		09/29/2014		5,466,090	0	0	0	0	0	0	17,455	17,455	0	0	0
B4120202	TIMONIUM	MD		05/08/2015		0	0	0	0	0	0	0	2,521,450	2,521,450	0	0	0
A4052112	TOWSON	MD		08/18/2004		423,979	0	0	0	0	0	0	78,968	78,968	0	0	0
B3101401	TOWSON	MD		12/30/2013		2,261,463	0	0	0	0	0	0	56,061	56,061	0	0	0
B5012703	TOWSON	MD		04/22/2015		0	0	0	0	0	0	0	591,519	591,519	0	0	0
A3070101	WALDORF	MD		12/31/2006		986,081	0	0	0	0	0	0	72,283	72,283	0	0	0
B4091905	WALDORF	MD		12/30/2014		3,650,000	0	0	0	0	0	0	1,887,023	1,887,023	0	0	0
B4092304	WINDSOR MILL	MD		11/21/2014		2,655,000	0	0	0	0	0	0	58,819	58,819	0	0	0
A6051901	BIDDEFORD	ME		08/08/2006		478,736	0	0	0	0	0	0	27,878	27,878	0	0	0
A6121305	BIDDEFORD	ME		03/12/2007		765,872	0	0	0	0	0	0	25,626	25,626	0	0	0
A8050902	BINGHAM	ME		07/31/2008		116,650	0	0	0	0	0	0	10,317	10,317	0	0	0
A7052504	BREWER	ME		08/15/2007		179,870	0	0	0	0	0	0	5,649	5,649	0	0	0
A6100604	LEWISTON	ME		04/30/2007		1,884,437	0	0	0	0	0	0	104,586	104,586	0	0	0
A8050901	LEWISTON	ME		07/31/2008		147,853	0	0	0	0	0	0	13,069	13,069	0	0	0
A8050903	MILBRIDGE	ME		07/31/2008		169,685	0	0	0	0	0	0	15,004	15,004	0	0	0
A2051601	PORTLAND	ME		09/03/2002		1,620,155	0	0	0	0	0	0	129,624	129,624	0	0	0
A6032202	PORTLAND	ME		12/31/2006		153,405	0	0	0	0	0	0	5,511	5,511	0	0	0
A6062102	PORTLAND	ME		09/15/2006		520,222	0	0	0	0	0	0	17,211	17,211	0	0	0
A6090806	PORTLAND	ME		12/21/2006		514,775	0	0	0	0	0	0	23,128	23,128	0	0	0
A6120804	PORTLAND	ME		03/21/2007		493,574	0	0	0	0	0	0	16,513	16,513	0	0	0
A7092801	PORTLAND	ME		01/18/2008		262,502	0	0	0	0	0	0	7,825	7,825	0	0	0
A4031207	SACO	ME		06/14/2004		511,115	0	0	0	0	0	0	32,010	32,010	0	0	0
A4031208	SACO	ME		06/14/2004		575,436	0	0	0	0	0	0	36,036	36,036	0	0	0
A4120201	SACO	ME		02/28/2005		598,722	0	0	0	0	0	0	42,808	42,808	0	0	0
A6100204	SANFORD	ME		12/15/2006		383,397	0	0	0	0	0	0	12,980	12,980	0	0	0
A6100205	SANFORD	ME		12/15/2006		712,046	0	0	0	0	0	0	24,102	24,102	0	0	0
A6031503	SCARBOROUGH	ME		06/06/2006		542,894	0	0	0	0	0	0	33,238	33,238	0	0	0
A8030603	SCARBOROUGH	ME		06/06/2008		648,673	0	0	0	0	0	0	19,617	19,617	0	0	0
A5041103	SOUTH PORTLAND	ME		06/17/2005		397,213	0	0	0	0	0	0	16,732	16,732	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7062902	WATERVILLE	ME		11/09/2007		265,775	0	0	0	0	0	0	13,346	13,346	0	0	0
B3100104	ADRIAN	MI		12/30/2013		3,101,139	0	0	0	0	0	0	22,588	22,588	0	0	0
A8050904	ANN ARBOR	MI		07/14/2008		398,537	0	0	0	0	0	0	7,084	7,084	0	0	0
B1021101	ANN ARBOR	MI		06/15/2011		1,007,951	0	0	0	0	0	0	33,407	33,407	0	0	0
B5041601	ANN ARBOR	MI		07/16/2015		0	0	0	0	0	0	0	606,350	606,350	0	0	0
A1032706	AUBURN HILLS	MI		06/12/2001		872,157	0	0	0	0	0	0	154,773	154,773	0	0	0
A7052105	AUBURN HILLS	MI		08/13/2007		594,414	0	0	0	0	0	0	18,899	18,899	0	0	0
A8081802	AUBURN HILLS	MI		11/19/2008		892,892	0	0	0	0	0	0	27,793	27,793	0	0	0
A9031304	AUBURN HILLS	MI		04/30/2009		338,117	0	0	0	0	0	0	11,162	11,162	0	0	0
B2061501	AUBURN HILLS	MI		08/07/2012		1,469,390	0	0	0	0	0	0	35,827	35,827	0	0	0
B5050807	AUBURN HILLS	MI		07/29/2015		0	0	0	0	0	0	0	780,375	780,375	0	0	0
B1090203	BELDING	MI		10/28/2011		1,238,812	0	0	0	0	0	0	42,107	42,107	0	0	0
B4101702	BINGHAM FARMS	MI		12/19/2014		1,575,000	0	0	0	0	0	0	820,345	820,345	0	0	0
A8082001	BIRMINGHAM	MI		11/03/2008		738,553	0	0	0	0	0	0	19,844	19,844	0	0	0
B1071502	BIRMINGHAM	MI		09/28/2011		619,298	0	0	0	0	0	0	20,978	20,978	0	0	0
B2041702	BIRMINGHAM	MI		05/30/2012		1,015,732	0	0	0	0	0	0	32,260	32,260	0	0	0
B2080604	BIRMINGHAM	MI		01/30/2013		311,759	0	0	0	0	0	0	17,172	17,172	0	0	0
B3030103	BIRMINGHAM	MI		06/25/2013		687,029	0	0	0	0	0	0	22,442	22,442	0	0	0
B3072501	BIRMINGHAM	MI		10/01/2013		641,797	0	0	0	0	0	0	18,580	18,580	0	0	0
A2101702	BLOOMFIELD	MI		01/23/2003		228,991	0	0	0	0	0	0	66,997	66,997	0	0	0
A8030609	BRIGHTON	MI		06/05/2008		270,117	0	0	0	0	0	0	8,060	8,060	0	0	0
B1022203	BRIGHTON	MI		05/10/2011		1,270,739	0	0	0	0	0	0	43,460	43,460	0	0	0
B3021901	BRIGHTON	MI		04/17/2013		383,495	0	0	0	0	0	0	20,765	20,765	0	0	0
B3122002	BRIGHTON	MI		02/28/2014		355,774	0	0	0	0	0	0	17,086	17,086	0	0	0
A8090305	CANTON	MI		11/20/2008		380,439	0	0	0	0	0	0	9,943	9,943	0	0	0
B4121002	CEDAR SPRINGS	MI		02/26/2015		0	0	0	0	0	0	0	1,914,715	1,914,715	0	0	0
B2100105	CHARLEVOIX	MI		12/03/2012		2,436,991	0	0	0	0	0	0	76,059	76,059	0	0	0
A2061201	CHESTERFIELD	MI		10/10/2002		843,371	0	0	0	0	0	0	40,329	40,329	0	0	0
B2021502	CHESTERFIELD TOWNSHIP	MI		04/11/2012		1,754,233	0	0	0	0	0	0	40,872	40,872	0	0	0
B2021502-1	CHESTERFIELD TOWNSHIP	MI		11/12/2014		377,400	0	0	0	0	0	0	8,793	8,793	0	0	0
B4071102	CLARKSTON	MI		09/15/2014		1,069,757	0	0	0	0	0	0	31,509	31,509	0	0	0
A9070701	CLINTON TOWNSHIP	MI		11/25/2009		165,034	0	0	0	0	0	0	7,964	7,964	0	0	0
B1010703	CLINTON TOWNSHIP	MI		03/31/2011		2,264,877	0	0	0	0	0	0	74,862	74,862	0	0	0
B1040101	CLINTON TOWNSHIP	MI		06/14/2011		434,702	0	0	0	0	0	0	26,421	26,421	0	0	0
B4042801	COMMERCE TOWNSHIP	MI		07/11/2014		682,243	0	0	0	0	0	0	20,371	20,371	0	0	0
A6051604	COMSTOCK PARK	MI		12/31/2006		469,669	0	0	0	0	0	0	58,191	58,191	0	0	0
A8090310	DEARBORN HEIGHTS	MI		11/20/2008		334,781	0	0	0	0	0	0	8,751	8,751	0	0	0
A2081402	DETROIT	MI		11/12/2002		502,354	0	0	0	0	0	0	37,092	37,092	0	0	0
A4032906	DETROIT	MI		06/15/2004		547,618	0	0	0	0	0	0	43,875	43,875	0	0	0
A5070701	DETROIT	MI		09/26/2005		1,021,273	0	0	0	0	0	0	69,520	69,520	0	0	0
A7112907	DETROIT	MI		02/01/2008		232,676	0	0	0	0	0	0	8,841	8,841	0	0	0
A7112909	DETROIT	MI		02/01/2008		201,649	0	0	0	0	0	0	7,661	7,661	0	0	0
B2020305	DETROIT	MI		05/18/2012		784,886	0	0	0	0	0	0	43,147	43,147	0	0	0
B4031801	DETROIT	MI		06/05/2014		667,564	0	0	0	0	0	0	20,955	20,955	0	0	0
B4120401	DETROIT	MI		02/20/2015		0	0	0	0	0	0	0	1,468,487	1,468,487	0	0	0
B5081107	DETROIT	MI		11/03/2015		0	0	0	0	0	0	0	215,000	215,000	0	0	0
B1020404	DOUGLAS	MI		02/23/2011		472,228	0	0	0	0	0	0	17,724	17,724	0	0	0
A8081803	EAST LANSING	MI		10/31/2008		1,895,130	0	0	0	0	0	0	63,383	63,383	0	0	0
B4030402	EAST LANSING	MI		05/23/2014		982,202	0	0	0	0	0	0	28,624	28,624	0	0	0
B5032402	EAST LANSING	MI		06/17/2015		0	0	0	0	0	0	0	571,576	571,576	0	0	0
B5062501	ECORSE	MI		09/10/2015		0	0	0	0	0	0	0	1,131,736	1,131,736	0	0	0
A7080704	FARMINGTON HILLS	MI		11/20/2007		195,282	0	0	0	0	0	0	9,981	9,981	0	0	0
A8031402	FARMINGTON HILLS	MI		05/30/2008		535,776	0	0	0	0	0	0	15,899	15,899	0	0	0
A9021002	FARMINGTON HILLS	MI		03/31/2009		1,542,142	0	0	0	0	0	0	61,134	61,134	0	0	0
B2052403	FARMINGTON HILLS	MI		10/30/2012		404,485	0	0	0	0	0	0	21,574	21,574	0	0	0
B4072803	FARMINGTON HILLS	MI		10/08/2014		803,276	0	0	0	0	0	0	22,854	22,854	0	0	0
B4082101	FARMINGTON HILLS	MI		12/10/2014		315,496	0	0	0	0	0	0	208,794	208,794	0	0	0
B4102401	FARMINGTON HILLS	MI		01/30/2015		0	0	0	0	0	0	0	1,091,869	1,091,869	0	0	0
B5021703	FARMINGTON HILLS	MI		05/08/2015		0	0	0	0	0	0	0	180,573	180,573	0	0	0
B3030105	FENTON	MI		05/15/2013		1,631,605	0	0	0	0	0	0	53,657	53,657	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B5040801	FENTON	MI		08/31/2015		0	0	0	0	0	0	0	309,934	309,934	0	0	0
A6051603	FLINT	MI		12/31/2006		236,664	0	0	0	0	0	0	24,629	24,629	0	0	0
B4031804	FLINT	MI		06/05/2014		1,271,706	0	0	0	0	0	0	83,160	83,160	0	0	0
B4070901	GARDEN CITY	MI		10/01/2014		719,103	0	0	0	0	0	0	20,295	20,295	0	0	0
B2022302	GAYLORD	MI		04/25/2012		457,346	0	0	0	0	0	0	26,000	26,000	0	0	0
B2030802	GRAND RAPIDS	MI		05/02/2012		1,367,575	0	0	0	0	0	0	47,842	47,842	0	0	0
B2030804	GRAND RAPIDS	MI		05/02/2012		1,187,612	0	0	0	0	0	0	41,555	41,555	0	0	0
B3061902	GRAND RAPIDS	MI		09/06/2013		283,170	0	0	0	0	0	0	14,445	14,445	0	0	0
B3061903	GRAND RAPIDS	MI		09/06/2013		1,528,737	0	0	0	0	0	0	77,968	77,968	0	0	0
B3091701	GRAND RAPIDS	MI		12/10/2013		565,547	0	0	0	0	0	0	14,785	14,785	0	0	0
B3120402	GRAND RAPIDS	MI		02/13/2014		355,650	0	0	0	0	0	0	17,239	17,239	0	0	0
B4011703	GRAND RAPIDS	MI		03/24/2014		907,064	0	0	0	0	0	0	19,603	19,603	0	0	0
B4061802	GRAND RAPIDS	MI		09/05/2014		1,434,006	0	0	0	0	0	0	23,373	23,373	0	0	0
B5033002	GRAND RAPIDS	MI		06/22/2015		0	0	0	0	0	0	0	415,475	415,475	0	0	0
B5043001	GRAND RAPIDS	MI		07/24/2015		0	0	0	0	0	0	0	1,084,706	1,084,706	0	0	0
B5060201	GRAND RAPIDS	MI		08/20/2015		0	0	0	0	0	0	0	462,152	462,152	0	0	0
A8081904	HASTINGS	MI		10/31/2008		250,845	0	0	0	0	0	0	11,055	11,055	0	0	0
B3112601	HIGHLAND PARK	MI		02/13/2014		316,525	0	0	0	0	0	0	10,178	10,178	0	0	0
B1061302	HIGHLAND TOWNSHIP	MI		08/11/2011		623,906	0	0	0	0	0	0	39,450	39,450	0	0	0
B4080702	HOMER	MI		10/24/2014		1,054,960	0	0	0	0	0	0	1,131,764	1,131,764	0	0	0
A8090307	HOWELL	MI		11/20/2008		190,220	0	0	0	0	0	0	4,972	4,972	0	0	0
B2101901	JACKSON	MI		12/14/2012		1,631,959	0	0	0	0	0	0	46,545	46,545	0	0	0
B2101901-1	JACKSON	MI		10/29/2015		0	0	0	0	0	0	0	287,976	287,976	0	0	0
B2042501	KALAMAZOO	MI		06/29/2012		1,338,069	0	0	0	0	0	0	49,913	49,913	0	0	0
B2072601	KALAMAZOO	MI		09/11/2012		1,205,017	0	0	0	0	0	0	43,504	43,504	0	0	0
B3052002	KALAMAZOO	MI		09/13/2013		206,589	0	0	0	0	0	0	5,672	5,672	0	0	0
B5043002	KALAMAZOO	MI		07/27/2015		0	0	0	0	0	0	0	1,015,007	1,015,007	0	0	0
A7083103	KENTWOOD	MI		11/28/2007		833,125	0	0	0	0	0	0	29,295	29,295	0	0	0
A8062002	LAKE ORION	MI		08/29/2008		234,603	0	0	0	0	0	0	10,532	10,532	0	0	0
A8062003	LAKE ORION	MI		08/29/2008		234,603	0	0	0	0	0	0	10,532	10,532	0	0	0
A9022710	LANSING	MI		06/01/2009		1,457,373	0	0	0	0	0	0	43,807	43,807	0	0	0
B0060203	LANSING	MI		07/26/2010		1,106,819	0	0	0	0	0	0	77,556	77,556	0	0	0
B4020702	LANSING	MI		05/09/2014		477,249	0	0	0	0	0	0	15,042	15,042	0	0	0
B4020703	LANSING	MI		05/09/2014		1,005,659	0	0	0	0	0	0	29,722	29,722	0	0	0
A6050101	LIVONIA	MI		07/10/2006		1,239,526	0	0	0	0	0	0	43,169	43,169	0	0	0
A6061202	LIVONIA	MI		08/29/2006		512,175	0	0	0	0	0	0	17,695	17,695	0	0	0
A6101305	LIVONIA	MI		12/20/2006		1,229,230	0	0	0	0	0	0	18,624	18,624	0	0	0
A61013053	LIVONIA	MI		04/29/2010		279,963	0	0	0	0	0	0	30,790	30,790	0	0	0
A7080701	LIVONIA	MI		10/31/2007		1,342,786	0	0	0	0	0	0	69,238	69,238	0	0	0
B2012201	LIVONIA	MI		03/30/2012		700,939	0	0	0	0	0	0	23,741	23,741	0	0	0
B3072402	LIVONIA	MI		10/28/2013		134,366	0	0	0	0	0	0	12,139	12,139	0	0	0
B5040803	LIVONIA	MI		08/31/2015		0	0	0	0	0	0	0	535,340	535,340	0	0	0
B1112301	MARSHALL	MI		03/27/2012		627,169	0	0	0	0	0	0	21,236	21,236	0	0	0
B3100102	MARSHALL	MI		12/31/2013		3,120,056	0	0	0	0	0	0	22,726	22,726	0	0	0
B3100103	MARSHALL	MI		12/30/2013		2,491,900	0	0	0	0	0	0	18,151	18,151	0	0	0
B4122201	MARSHALL	MI		02/09/2015		0	0	0	0	0	0	0	486,081	486,081	0	0	0
A6072802	MARYSVILLE	MI		09/06/2006		63,172	0	0	0	0	0	0	33,538	33,538	0	0	0
B4013104	MARYSVILLE	MI		04/07/2014		665,505	0	0	0	0	0	0	18,434	18,434	0	0	0
B5051801	MOUNT MORRIS	MI		08/14/2015		0	0	0	0	0	0	0	443,428	443,428	0	0	0
A7032202	MUNDY TOWNSHIP	MI		06/12/2007		282,195	0	0	0	0	0	0	9,121	9,121	0	0	0
B3082801	NORTHVILLE	MI		11/08/2013		373,831	0	0	0	0	0	0	11,791	11,791	0	0	0
A8072103	NOVI	MI		09/30/2008		360,047	0	0	0	0	0	0	6,196	6,196	0	0	0
A8100103	NOVI	MI		11/25/2008		792,439	0	0	0	0	0	0	13,218	13,218	0	0	0
A8100104	NOVI	MI		11/25/2008		1,228,333	0	0	0	0	0	0	20,477	20,477	0	0	0
A8021101	ORCHARD LAKE	MI		07/09/2008		710,687	0	0	0	0	0	0	20,767	20,767	0	0	0
B3102802	ORION	MI		01/15/2014		789,502	0	0	0	0	0	0	23,911	23,911	0	0	0
A5031703	OWOSSO	MI		06/02/2005		916,491	0	0	0	0	0	0	142,039	142,039	0	0	0
B1112201	PETOSKEY	MI		04/30/2012		1,267,708	0	0	0	0	0	0	27,681	27,681	0	0	0
A1112102	PLYMOUTH	MI		02/04/2002		366,158	0	0	0	0	0	0	8,745	8,745	0	0	0
A7032002	PLYMOUTH	MI		06/19/2007		724,913	0	0	0	0	0	0	39,804	39,804	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A9040302	PLYMOUTH	MI		05/27/2009		761,826	0	0	0	0	0	0	36,717	36,717	0	0	0
A8111203	PONTIAC	MI		01/21/2009		591,306	0	0	0	0	0	0	14,793	14,793	0	0	0
B1010702	PONTIAC	MI		03/30/2011		1,171,978	0	0	0	0	0	0	40,757	40,757	0	0	0
A8081901	PORTAGE	MI		10/30/2008		686,124	0	0	0	0	0	0	35,020	35,020	0	0	0
B3052103	PORTAGE	MI		08/05/2013		439,117	0	0	0	0	0	0	22,789	22,789	0	0	0
A8070301	ROCHESTER HILLS	MI		10/10/2008		369,886	0	0	0	0	0	0	16,602	16,602	0	0	0
B1060904	ROCKFORD	MI		08/23/2011		1,097,103	0	0	0	0	0	0	41,538	41,538	0	0	0
B2051403	ROCKFORD	MI		07/12/2012		648,556	0	0	0	0	0	0	21,307	21,307	0	0	0
B3100101	ROSEVILLE	MI		12/31/2013		1,636,906	0	0	0	0	0	0	11,923	11,923	0	0	0
A4072801	ROYAL OAK	MI		11/10/2004		573,023	0	0	0	0	0	0	100,805	100,805	0	0	0
A8090311	ROYAL OAK	MI		11/20/2008		228,218	0	0	0	0	0	0	5,976	5,976	0	0	0
B2080602	ROYAL OAK	MI		01/30/2013		311,211	0	0	0	0	0	0	17,432	17,432	0	0	0
B2080603	ROYAL OAK	MI		01/30/2013		623,517	0	0	0	0	0	0	34,345	34,345	0	0	0
B3042502	ROYAL OAK	MI		06/28/2013		707,251	0	0	0	0	0	0	189,873	189,873	0	0	0
A9040804	SAUGATUCK	MI		05/29/2009		173,040	0	0	0	0	0	0	8,500	8,500	0	0	0
A3052004	SHELBY TOWNSHIP	MI		09/03/2003		1,011,984	0	0	0	0	0	0	248,535	248,535	0	0	0
A3092204	SHELBY TOWNSHIP	MI		12/08/2003		735,030	0	0	0	0	0	0	61,395	61,395	0	0	0
A4030917	SHELBY TOWNSHIP	MI		05/21/2004		407,248	0	0	0	0	0	0	20,003	20,003	0	0	0
A4101904	SHELBY TOWNSHIP	MI		12/29/2004		910,693	0	0	0	0	0	0	41,765	41,765	0	0	0
B2101601	SHELBY TOWNSHIP	MI		12/21/2012		589,385	0	0	0	0	0	0	30,339	30,339	0	0	0
B3082804	SHELBY TOWNSHIP	MI		11/13/2013		522,920	0	0	0	0	0	0	16,932	16,932	0	0	0
B5092201	SHELBY TOWNSHIP	MI		11/20/2015		0	0	0	0	0	0	0	178,080	178,080	0	0	0
A8123102	SHERIDAN	MI		02/25/2009		425,441	0	0	0	0	0	0	20,240	20,240	0	0	0
B4120402	SOUTH LYON	MI		02/04/2015		0	0	0	0	0	0	0	2,616,778	2,616,778	0	0	0
A8050203	SOUTHFIELD	MI		07/30/2008		195,589	0	0	0	0	0	0	9,028	9,028	0	0	0
B0051902	SOUTHFIELD	MI		08/26/2010		370,084	0	0	0	0	0	0	12,347	12,347	0	0	0
B1020901	SOUTHFIELD	MI		04/14/2011		507,966	0	0	0	0	0	0	31,499	31,499	0	0	0
B1060701	SOUTHFIELD	MI		08/17/2011		2,479,252	0	0	0	0	0	0	80,766	80,766	0	0	0
B2101902	SOUTHFIELD	MI		12/11/2012		644,519	0	0	0	0	0	0	19,363	19,363	0	0	0
B3052302	SOUTHFIELD	MI		07/31/2013		579,377	0	0	0	0	0	0	18,792	18,792	0	0	0
B5050501	SOUTHFIELD	MI		08/18/2015		0	0	0	0	0	0	0	591,884	591,884	0	0	0
A8081903	SPARTA	MI		10/31/2008		418,088	0	0	0	0	0	0	18,422	18,422	0	0	0
A8092301	ST CLAIR SHORES	MI		12/05/2008		1,329,306	0	0	0	0	0	0	21,603	21,603	0	0	0
A7091303	STERLING HEIGHTS	MI		12/10/2007		446,535	0	0	0	0	0	0	13,591	13,591	0	0	0
B3021204	STERLING HEIGHTS	MI		04/23/2013		369,708	0	0	0	0	0	0	11,054	11,054	0	0	0
B3121602	STERLING HEIGHTS	MI		04/17/2014		672,020	0	0	0	0	0	0	29,685	29,685	0	0	0
B5011304	STERLING HEIGHTS	MI		04/16/2015		0	0	0	0	0	0	0	297,734	297,734	0	0	0
B1031801	STURGIS	MI		05/26/2011		1,963,049	0	0	0	0	0	0	118,725	118,725	0	0	0
A8082508	TAYLOR	MI		11/12/2008		1,067,314	0	0	0	0	0	0	27,513	27,513	0	0	0
A3050603	TROY	MI		07/28/2003		169,001	0	0	0	0	0	0	42,312	42,312	0	0	0
A7080702	TROY	MI		10/31/2007		769,304	0	0	0	0	0	0	39,661	39,661	0	0	0
A7080703	TROY	MI		10/31/2007		281,720	0	0	0	0	0	0	14,525	14,525	0	0	0
B1050604	TROY	MI		07/28/2011		493,930	0	0	0	0	0	0	16,419	16,419	0	0	0
B4050201	TROY	MI		07/22/2014		379,633	0	0	0	0	0	0	31,520	31,520	0	0	0
B4031802	UTICA	MI		05/20/2014		530,046	0	0	0	0	0	0	11,326	11,326	0	0	0
A3071501	VAN BUREN TOWNSHIP	MI		10/06/2003		2,887,784	0	0	0	0	0	0	139,573	139,573	0	0	0
B3092701	WARREN	MI		12/09/2013		342,678	0	0	0	0	0	0	10,591	10,591	0	0	0
B3050202	WATERFORD	MI		06/28/2013		967,808	0	0	0	0	0	0	30,024	30,024	0	0	0
B3053104	WAYNE	MI		08/14/2013		1,441,400	0	0	0	0	0	0	136,838	136,838	0	0	0
B0070601	WEST BLOOMFIELD	MI		09/17/2010		1,342,559	0	0	0	0	0	0	51,882	51,882	0	0	0
B2090403	WESTLAND	MI		10/31/2012		452,384	0	0	0	0	0	0	14,700	14,700	0	0	0
B2110719	WYOMING	MI		01/22/2013		643,731	0	0	0	0	0	0	35,761	35,761	0	0	0
A8071102	YPSILANTI	MI		09/29/2008		2,033,718	0	0	0	0	0	0	54,003	54,003	0	0	0
A8071102-1	YPSILANTI	MI		10/08/2014		203,638	0	0	0	0	0	0	4,458	4,458	0	0	0
B4071501	YPSILANTI	MI		10/24/2014		1,903,115	0	0	0	0	0	0	41,654	41,654	0	0	0
A8013104	APPLE VALLEY	MN		03/31/2008		658,316	0	0	0	0	0	0	20,089	20,089	0	0	0
A5102003	BLOOMINGTON	MN		12/31/2006		347,238	0	0	0	0	0	0	22,533	22,533	0	0	0
A9031103	BLOOMINGTON	MN		05/13/2009		631,840	0	0	0	0	0	0	32,225	32,225	0	0	0
B3052904	BLOOMINGTON	MN		08/19/2013		413,583	0	0	0	0	0	0	14,021	14,021	0	0	0
B5042901	BLOOMINGTON	MN		11/06/2015		0	0	0	0	0	0	0	451,500	451,500	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B0121401	BRAINERD	MN		01/21/2011		606,691	0	0	0	0	0	0	36,645	36,645	0	0	0
B2052102	BROOKLYN PARK	MN		07/27/2012		863,806	0	0	0	0	0	0	32,384	32,384	0	0	0
B4042304	BROOKLYN PARK	MN		06/26/2014		1,229,969	0	0	0	0	0	0	40,614	40,614	0	0	0
A8022002	BUFFALO	MN		04/30/2008		275,016	0	0	0	0	0	0	12,914	12,914	0	0	0
A4031007	BURNSVILLE	MN		06/03/2004		201,002	0	0	0	0	0	0	36,872	36,872	0	0	0
A5032303	BURNSVILLE	MN		06/15/2005		833,100	0	0	0	0	0	0	45,739	45,739	0	0	0
A8022003	BURNSVILLE	MN		04/30/2008		1,110,741	0	0	0	0	0	0	53,379	53,379	0	0	0
A8022005	BURNSVILLE	MN		04/30/2008		1,200,829	0	0	0	0	0	0	58,765	58,765	0	0	0
A4011204	CHASKA	MN		03/05/2004		592,707	0	0	0	0	0	0	39,606	39,606	0	0	0
A4050301	COON RAPIDS	MN		08/19/2004		504,104	0	0	0	0	0	0	37,846	37,846	0	0	0
A4050703	COON RAPIDS	MN		08/19/2004		331,721	0	0	0	0	0	0	24,906	24,906	0	0	0
A4050705	COON RAPIDS	MN		08/19/2004		504,104	0	0	0	0	0	0	37,846	37,846	0	0	0
A4050707	COON RAPIDS	MN		08/19/2004		862,511	0	0	0	0	0	0	64,752	64,752	0	0	0
A4082301	EDINA	MN		10/21/2004		1,135,331	0	0	0	0	0	0	34,141	34,141	0	0	0
B2052103	GOLDEN VALLEY	MN		07/27/2012		1,759,231	0	0	0	0	0	0	65,170	65,170	0	0	0
B2052104	GOLDEN VALLEY	MN		07/27/2012		1,219,963	0	0	0	0	0	0	46,281	46,281	0	0	0
B5022701	GOLDEN VALLEY	MN		06/05/2015		0	0	0	0	0	0	0	1,164,313	1,164,313	0	0	0
A6090702	HOPKINS	MN		12/31/2006		314,658	0	0	0	0	0	0	11,340	11,340	0	0	0
A3092303	LAKEVILLE	MN		11/20/2003		272,499	0	0	0	0	0	0	17,680	17,680	0	0	0
A8062010	LAKEVILLE	MN		08/28/2008		1,358,033	0	0	0	0	0	0	44,869	44,869	0	0	0
A7021402	MAPLEWOOD	MN		06/26/2007		144,826	0	0	0	0	0	0	7,698	7,698	0	0	0
B0101101	MAPLEWOOD	MN		03/25/2011		3,488,868	0	0	0	0	0	0	84,115	84,115	0	0	0
A6062803	MINNEAPOLIS	MN		08/31/2006		589,575	0	0	0	0	0	0	22,575	22,575	0	0	0
A8022004	MINNEAPOLIS	MN		04/30/2008		1,692,043	0	0	0	0	0	0	39,886	39,886	0	0	0
B3012501	MINNEAPOLIS	MN		04/17/2013		1,335,015	0	0	0	0	0	0	74,806	74,806	0	0	0
B3070902	MINNEAPOLIS	MN		09/03/2013		1,007,288	0	0	0	0	0	0	51,378	51,378	0	0	0
B4061303	MINNEAPOLIS	MN		09/19/2014		1,242,424	0	0	0	0	0	0	41,911	41,911	0	0	0
B4061304	MINNEAPOLIS	MN		09/19/2014		991,912	0	0	0	0	0	0	33,459	33,459	0	0	0
A8082202	MINNETONKA	MN		10/27/2008		1,579,381	0	0	0	0	0	0	24,624	24,624	0	0	0
B2052105	MINNETONKA	MN		07/27/2012		357,431	0	0	0	0	0	0	13,403	13,403	0	0	0
A5081903	NORTH ST PAUL	MN		12/31/2006		219,343	0	0	0	0	0	0	32,062	32,062	0	0	0
B0112402	OAKDALE	MN		02/10/2011		2,507,167	0	0	0	0	0	0	59,331	59,331	0	0	0
A6071801	PINE CITY	MN		09/14/2006		724,872	0	0	0	0	0	0	23,982	23,982	0	0	0
A5031801	PLYMOUTH	MN		06/03/2005		378,964	0	0	0	0	0	0	58,914	58,914	0	0	0
A6121103	PLYMOUTH	MN		02/02/2007		642,248	0	0	0	0	0	0	29,684	29,684	0	0	0
A7012202	RICHFIELD	MN		03/06/2007		668,291	0	0	0	0	0	0	11,789	11,789	0	0	0
A4121701	ROSEVILLE	MN		02/28/2005		193,014	0	0	0	0	0	0	32,441	32,441	0	0	0
A5031503	SHAKOPEE	MN		05/26/2005		496,412	0	0	0	0	0	0	14,202	14,202	0	0	0
A5083001	SHOREVIEW	MN		12/31/2006		296,590	0	0	0	0	0	0	11,524	11,524	0	0	0
A3031401	ST BONIFACIUS	MN		06/11/2003		150,005	0	0	0	0	0	0	38,421	38,421	0	0	0
A6062802	ST LOUIS PARK	MN		08/31/2006		595,659	0	0	0	0	0	0	22,811	22,811	0	0	0
A8032801	ST LOUIS PARK	MN		05/01/2008		332,909	0	0	0	0	0	0	11,812	11,812	0	0	0
B2042604	ST LOUIS PARK	MN		06/28/2012		2,862,583	0	0	0	0	0	0	48,481	48,481	0	0	0
A3062501	ST PAUL	MN		09/22/2003		451,846	0	0	0	0	0	0	30,975	30,975	0	0	0
B5032703	ST. MICHAEL	MN		05/29/2015		0	0	0	0	0	0	0	441,143	441,143	0	0	0
B1071801	VICTORIA	MN		10/11/2011		1,311,612	0	0	0	0	0	0	37,208	37,208	0	0	0
B1071801-1	VICTORIA	MN		11/07/2014		123,878	0	0	0	0	0	0	3,457	3,457	0	0	0
A6061601	WHITE BEAR LAKE	MN		08/22/2006		882,562	0	0	0	0	0	0	29,444	29,444	0	0	0
B3052903	WILLMAR	MN		08/23/2013		404,855	0	0	0	0	0	0	21,386	21,386	0	0	0
B0030901	BLUE SPRINGS	MO		05/04/2010		2,494,654	0	0	0	0	0	0	56,682	56,682	0	0	0
A5092802	CLAYTON	MO		12/09/2005		175,691	0	0	0	0	0	0	24,855	24,855	0	0	0
A6110701	CLAYTON	MO		01/16/2007		507,437	0	0	0	0	0	0	28,310	28,310	0	0	0
A7022005	COLUMBIA	MO		05/09/2007		364,575	0	0	0	0	0	0	11,871	11,871	0	0	0
A8022007	COLUMBIA	MO		05/07/2008		624,715	0	0	0	0	0	0	30,171	30,171	0	0	0
B2050803	COLUMBIA	MO		06/28/2012		423,651	0	0	0	0	0	0	9,903	9,903	0	0	0
B5080301	FESTUS	MO		11/16/2015		0	0	0	0	0	0	0	971,800	971,800	0	0	0
A7122401	FLORISSANT	MO		03/05/2008		224,367	0	0	0	0	0	0	187,420	187,420	0	0	0
B3090301	HAZELWOOD	MO		12/11/2013		2,453,235	0	0	0	0	0	0	79,913	79,913	0	0	0
B1042501	INDEPENDENCE	MO		06/09/2011		961,747	0	0	0	0	0	0	34,936	34,936	0	0	0
A6121304	KANSAS CITY	MO		06/08/2007		289,942	0	0	0	0	0	0	15,926	15,926	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A6122903	KANSAS CITY	MO		03/15/2007		306,124	0	0	0	0	0	0	17,161	17,161	0	0	0
A7052305	KANSAS CITY	MO		08/07/2007		448,608	0	0	0	0	0	0	14,085	14,085	0	0	0
A7080203	KANSAS CITY	MO		09/20/2007		582,711	0	0	0	0	0	0	11,307	11,307	0	0	0
B1071504	KANSAS CITY	MO		10/14/2011		702,954	0	0	0	0	0	0	25,329	25,329	0	0	0
B1090701	KANSAS CITY	MO		11/18/2011		1,387,336	0	0	0	0	0	0	32,612	32,612	0	0	0
B2081302	KANSAS CITY	MO		11/15/2012		522,585	0	0	0	0	0	0	29,528	29,528	0	0	0
B3031201	KANSAS CITY	MO		05/20/2013		941,372	0	0	0	0	0	0	34,224	34,224	0	0	0
B3052105	KANSAS CITY	MO		07/30/2013		836,902	0	0	0	0	0	0	21,323	21,323	0	0	0
B3052303	KANSAS CITY	MO		08/16/2013		1,223,745	0	0	0	0	0	0	43,636	43,636	0	0	0
B3121001	KANSAS CITY	MO		02/18/2014		925,966	0	0	0	0	0	0	43,230	43,230	0	0	0
B4022402	KANSAS CITY	MO		03/31/2014		376,841	0	0	0	0	0	0	8,148	8,148	0	0	0
B5042704	KANSAS CITY	MO		07/01/2015		0	0	0	0	0	0	0	1,199,764	1,199,764	0	0	0
B5091502	KANSAS CITY	MO		11/13/2015		0	0	0	0	0	0	0	1,920,000	1,920,000	0	0	0
A8011803	KIRKWOOD	MO		03/26/2008		486,126	0	0	0	0	0	0	14,645	14,645	0	0	0
A3030701	LEES SUMMIT	MO		06/30/2003		184,847	0	0	0	0	0	0	47,517	47,517	0	0	0
A8011804	O'FALLON	MO		03/26/2008		457,540	0	0	0	0	0	0	13,782	13,782	0	0	0
A6122105	PARKVILLE	MO		05/23/2007		580,675	0	0	0	0	0	0	20,321	20,321	0	0	0
B1102706	PLATTE CITY	MO		03/08/2012		921,961	0	0	0	0	0	0	22,678	22,678	0	0	0
A7090502	POPLAR BLUFF	MO		10/31/2007		306,454	0	0	0	0	0	0	9,472	9,472	0	0	0
A8021203	RAYMORE	MO		04/09/2008		1,016,607	0	0	0	0	0	0	53,634	53,634	0	0	0
B3120403	RAYMORE	MO		02/18/2014		454,286	0	0	0	0	0	0	9,540	9,540	0	0	0
B4101001	RAYMORE	MO		12/18/2014		2,250,000	0	0	0	0	0	0	1,163,237	1,163,237	0	0	0
B2061803	SHREWSBURY	MO		09/24/2012		3,066,051	0	0	0	0	0	0	81,299	81,299	0	0	0
B1100402	ST LOUIS	MO		12/22/2011		918,622	0	0	0	0	0	0	21,283	21,283	0	0	0
B1100406	ST LOUIS	MO		12/22/2011		643,879	0	0	0	0	0	0	14,921	14,921	0	0	0
B5042905	ST LOUIS	MO		07/22/2015		0	0	0	0	0	0	0	483,636	483,636	0	0	0
A6101007	ST PETERS	MO		01/03/2007		381,910	0	0	0	0	0	0	12,835	12,835	0	0	0
A8012402	ST PETERS	MO		04/30/2008		1,656,309	0	0	0	0	0	0	50,165	50,165	0	0	0
A4102002	ST. LOUIS	MO		01/19/2005		414,057	0	0	0	0	0	0	70,300	70,300	0	0	0
A7062901	ST. LOUIS	MO		08/27/2007		791,648	0	0	0	0	0	0	32,132	32,132	0	0	0
B0080202	ST. LOUIS	MO		11/02/2010		1,399,461	0	0	0	0	0	0	34,341	34,341	0	0	0
B0082604	ST. LOUIS	MO		12/02/2010		762,008	0	0	0	0	0	0	26,594	26,594	0	0	0
B1061012	ST. LOUIS	MO		07/22/2011		1,200,591	0	0	0	0	0	0	28,753	28,753	0	0	0
B1090204	ST. LOUIS	MO		12/22/2011		369,148	0	0	0	0	0	0	9,519	9,519	0	0	0
B1090206	ST. LOUIS	MO		12/22/2011		156,672	0	0	0	0	0	0	3,871	3,871	0	0	0
B1100403	ST. LOUIS	MO		12/22/2011		1,161,041	0	0	0	0	0	0	26,898	26,898	0	0	0
B2012702	ST. LOUIS	MO		04/18/2012		598,086	0	0	0	0	0	0	21,089	21,089	0	0	0
B2012703	ST. LOUIS	MO		04/16/2012		563,322	0	0	0	0	0	0	20,090	20,090	0	0	0
B2080606	ST. LOUIS	MO		10/05/2012		326,419	0	0	0	0	0	0	11,278	11,278	0	0	0
B3032502	ST. LOUIS	MO		05/17/2013		374,304	0	0	0	0	0	0	12,947	12,947	0	0	0
B5042102	ST. LOUIS	MO		07/20/2015		0	0	0	0	0	0	0	202,260	202,260	0	0	0
B1100405	UNIVERSITY CITY	MO		12/22/2011		459,294	0	0	0	0	0	0	10,648	10,648	0	0	0
B1090207	WEBSTER GROVES	MO		12/22/2011		245,609	0	0	0	0	0	0	6,062	6,062	0	0	0
B0090102	BYRAM	MS		11/10/2010		724,966	0	0	0	0	0	0	16,234	16,234	0	0	0
A8050202	HATTIESBURG	MS		07/30/2008		224,034	0	0	0	0	0	0	6,212	6,212	0	0	0
B2110727	PEARL	MS		12/28/2012		347,248	0	0	0	0	0	0	19,454	19,454	0	0	0
A7112702	SOUTHAVEN	MS		01/29/2008		1,197,894	0	0	0	0	0	0	35,467	35,467	0	0	0
B0061711	SOUTHAVEN	MS		11/08/2010		1,187,030	0	0	0	0	0	0	39,935	39,935	0	0	0
B3042913	SOUTHAVEN	MS		08/30/2013		1,683,475	0	0	0	0	0	0	35,745	35,745	0	0	0
A7050904	MISSOULA	MT		07/31/2007		520,141	0	0	0	0	0	0	16,260	16,260	0	0	0
B2051001	APEX	NC		07/16/2012		1,045,734	0	0	0	0	0	0	37,831	37,831	0	0	0
B1052001	ARDEN	NC		08/12/2011		3,357,445	0	0	0	0	0	0	102,629	102,629	0	0	0
A4112602	ASHEVILLE	NC		01/14/2005		992,107	0	0	0	0	0	0	57,584	57,584	0	0	0
B2031302	ASHEVILLE	NC		07/19/2012		1,196,336	0	0	0	0	0	0	42,759	42,759	0	0	0
B3040202	ASHEVILLE	NC		06/25/2013		920,337	0	0	0	0	0	0	21,704	21,704	0	0	0
A3070805	BOONE	NC		09/25/2003		742,708	0	0	0	0	0	0	65,068	65,068	0	0	0
A8031904	BOONE	NC		06/12/2008		318,255	0	0	0	0	0	0	9,131	9,131	0	0	0
B5031801	BOONE	NC		05/27/2015		0	0	0	0	0	0	0	843,940	843,940	0	0	0
A7043001	BURLINGTON	NC		08/23/2007		281,133	0	0	0	0	0	0	28,986	28,986	0	0	0
B3072901	CARRBORO	NC		10/24/2013		566,066	0	0	0	0	0	0	11,761	11,761	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A5080204	CARY	NC		10/17/2005		739,059	0	0	0	0	0	0	49,102	49,102	0	0	0
A7030103	CARY	NC		06/15/2007		323,410	0	0	0	0	0	0	10,317	10,317	0	0	0
B0030101	CARY	NC		05/07/2010		1,040,883	0	0	0	0	0	0	45,127	45,127	0	0	0
B2022703	CHAPEL HILL	NC		05/11/2012		483,157	0	0	0	0	0	0	11,736	11,736	0	0	0
A2112202	CHARLOTTE	NC		09/19/2003		1,605,276	0	0	0	0	0	0	141,084	141,084	0	0	0
A3091704	CHARLOTTE	NC		12/16/2003		292,402	0	0	0	0	0	0	64,511	64,511	0	0	0
A6102001	CHARLOTTE	NC		12/18/2006		491,514	0	0	0	0	0	0	16,837	16,837	0	0	0
A7012910	CHARLOTTE	NC		03/15/2007		3,624,538	0	0	0	0	0	0	77,109	77,109	0	0	0
B0052006	CHARLOTTE	NC		08/12/2010		1,163,246	0	0	0	0	0	0	44,824	44,824	0	0	0
B0072601	CHARLOTTE	NC		10/27/2010		942,777	0	0	0	0	0	0	137,296	137,296	0	0	0
B1120901	CHARLOTTE	NC		02/13/2012		554,034	0	0	0	0	0	0	13,286	13,286	0	0	0
B1120902	CHARLOTTE	NC		02/13/2012		1,128,984	0	0	0	0	0	0	26,646	26,646	0	0	0
B3050206	CHARLOTTE	NC		07/23/2013		407,776	0	0	0	0	0	0	10,224	10,224	0	0	0
B3051402	CHARLOTTE	NC		07/19/2013		304,073	0	0	0	0	0	0	10,117	10,117	0	0	0
B3051707	CHARLOTTE	NC		07/24/2013		700,025	0	0	0	0	0	0	16,971	16,971	0	0	0
B3060701	CHARLOTTE	NC		08/23/2013		514,839	0	0	0	0	0	0	26,963	26,963	0	0	0
B3080203	CHARLOTTE	NC		10/15/2013		701,113	0	0	0	0	0	0	14,315	14,315	0	0	0
B3103006	CHARLOTTE	NC		01/10/2014		1,514,837	0	0	0	0	0	0	33,707	33,707	0	0	0
B4021001	CHARLOTTE	NC		05/01/2014		1,108,396	0	0	0	0	0	0	22,173	22,173	0	0	0
B4021302	CHARLOTTE	NC		06/06/2014		1,529,543	0	0	0	0	0	0	31,342	31,342	0	0	0
B0012903	CLAYTON	NC		03/30/2010		2,989,045	0	0	0	0	0	0	85,797	85,797	0	0	0
B4092402	CLAYTON	NC		11/24/2014		265,500	0	0	0	0	0	0	10,408	10,408	0	0	0
B3062103	CONCORD	NC		09/11/2013		468,701	0	0	0	0	0	0	11,234	11,234	0	0	0
A5091601	DUNN	NC		12/09/2005		561,240	0	0	0	0	0	0	36,780	36,780	0	0	0
A4011303	DURHAM	NC		04/01/2004		535,799	0	0	0	0	0	0	42,707	42,707	0	0	0
A7030102	DURHAM	NC		06/15/2007		323,410	0	0	0	0	0	0	10,317	10,317	0	0	0
A8072501	DURHAM	NC		09/19/2008		438,837	0	0	0	0	0	0	11,972	11,972	0	0	0
A9030404	DURHAM	NC		05/21/2009		1,033,157	0	0	0	0	0	0	34,335	34,335	0	0	0
B1122701	DURHAM	NC		03/09/2012		1,712,217	0	0	0	0	0	0	42,115	42,115	0	0	0
B3052401	DURHAM	NC		07/23/2013		1,199,920	0	0	0	0	0	0	35,520	35,520	0	0	0
B5092303	DURHAM	NC		11/20/2015		0	0	0	0	0	0	0	602,000	602,000	0	0	0
B4112502	EDEN	NC		02/27/2015		0	0	0	0	0	0	0	2,412,078	2,412,078	0	0	0
B1012002	ELON	NC		05/31/2011		2,059,585	0	0	0	0	0	0	46,978	46,978	0	0	0
B1012003	ELON	NC		05/31/2011		1,647,660	0	0	0	0	0	0	37,585	37,585	0	0	0
A8041002	FAIRVIEW	NC		06/02/2008		834,600	0	0	0	0	0	0	31,075	31,075	0	0	0
A3062003	FAYETTEVILLE	NC		09/08/2003		489,669	0	0	0	0	0	0	11,384	11,384	0	0	0
A7121015	FAYETTEVILLE	NC		03/31/2008		706,772	0	0	0	0	0	0	21,288	21,288	0	0	0
A8022001	FAYETTEVILLE	NC		05/09/2008		266,184	0	0	0	0	0	0	12,747	12,747	0	0	0
B0072004	FAYETTEVILLE	NC		10/19/2010		385,327	0	0	0	0	0	0	9,237	9,237	0	0	0
B1081503	FAYETTEVILLE	NC		11/10/2011		777,808	0	0	0	0	0	0	46,379	46,379	0	0	0
B1093001	FAYETTEVILLE	NC		12/20/2011		572,255	0	0	0	0	0	0	21,273	21,273	0	0	0
B1093002	FAYETTEVILLE	NC		12/15/2011		376,182	0	0	0	0	0	0	13,661	13,661	0	0	0
B1100401	FAYETTEVILLE	NC		02/28/2012		891,906	0	0	0	0	0	0	25,156	25,156	0	0	0
B2071701	FAYETTEVILLE	NC		10/31/2012		1,103,375	0	0	0	0	0	0	19,837	19,837	0	0	0
B2092401	FAYETTEVILLE	NC		12/18/2012		338,344	0	0	0	0	0	0	7,871	7,871	0	0	0
B2101102	FAYETTEVILLE	NC		12/19/2012		2,050,718	0	0	0	0	0	0	50,930	50,930	0	0	0
B2121803	FAYETTEVILLE	NC		03/07/2013		1,459,647	0	0	0	0	0	0	35,037	35,037	0	0	0
B3021401	FAYETTEVILLE	NC		04/11/2013		2,077,266	0	0	0	0	0	0	73,246	73,246	0	0	0
B3030701	FAYETTEVILLE	NC		06/21/2013		863,505	0	0	0	0	0	0	20,706	20,706	0	0	0
A7050107	FUQUAY-VARINA	NC		07/30/2007		215,568	0	0	0	0	0	0	6,913	6,913	0	0	0
A8020808	FUQUAY-VARINA	NC		04/11/2008		885,994	0	0	0	0	0	0	20,626	20,626	0	0	0
A7092112	GARNER	NC		12/12/2007		255,193	0	0	0	0	0	0	7,767	7,767	0	0	0
B1090902	GASTONIA	NC		11/10/2011		1,111,291	0	0	0	0	0	0	39,738	39,738	0	0	0
B5091002	GASTONIA	NC		11/25/2015		0	0	0	0	0	0	0	709,500	709,500	0	0	0
A6062302	GREENSBORO	NC		09/07/2006		2,039,045	0	0	0	0	0	0	92,362	92,362	0	0	0
A6062303	GREENSBORO	NC		09/07/2006		1,033,951	0	0	0	0	0	0	50,869	50,869	0	0	0
B0032901	GREENSBORO	NC		07/22/2010		1,229,716	0	0	0	0	0	0	36,103	36,103	0	0	0
B0072605	GREENSBORO	NC		10/27/2010		1,942,294	0	0	0	0	0	0	58,917	58,917	0	0	0
B3012902	GREENSBORO	NC		04/08/2013		320,615	0	0	0	0	0	0	17,814	17,814	0	0	0
B4073001	GREENSBORO	NC		10/22/2014		2,198,515	0	0	0	0	0	0	61,672	61,672	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B4111403	GREENSBORO	NC		01/28/2015		0	0	0	0	0	0	0	445,426	445,426	0	0	0
B5020604	GREENSBORO	NC		05/01/2015		0	0	0	0	0	0	0	433,448	433,448	0	0	0
B5030602	GREENSBORO	NC		05/27/2015		0	0	0	0	0	0	0	353,295	353,295	0	0	0
B5050506	GREENSBORO	NC		09/01/2015		0	0	0	0	0	0	0	1,522,337	1,522,337	0	0	0
B5052101	GREENSBORO	NC		07/31/2015		0	0	0	0	0	0	0	1,421,155	1,421,155	0	0	0
A4092706	GREENVILLE	NC		12/01/2004		299,728	0	0	0	0	0	0	139,512	139,512	0	0	0
B0090301	GREENVILLE	NC		12/10/2010		2,217,614	0	0	0	0	0	0	83,596	83,596	0	0	0
A3032801	HICKORY	NC		06/19/2003		585,726	0	0	0	0	0	0	57,817	57,817	0	0	0
B2021703	HICKORY	NC		04/13/2012		361,661	0	0	0	0	0	0	9,272	9,272	0	0	0
B3032004	HICKORY	NC		06/07/2013		1,301,483	0	0	0	0	0	0	69,898	69,898	0	0	0
B5013001	HICKORY	NC		04/17/2015		0	0	0	0	0	0	0	780,805	780,805	0	0	0
A7030901	HIGH POINT	NC		05/17/2007		1,419,412	0	0	0	0	0	0	45,623	45,623	0	0	0
A8071007	HIGH POINT	NC		09/30/2008		283,030	0	0	0	0	0	0	12,705	12,705	0	0	0
B4012402	HOLLY SPRINGS	NC		06/02/2014		1,335,876	0	0	0	0	0	0	39,609	39,609	0	0	0
B1030401	HOPE MILLS	NC		05/31/2011		1,452,178	0	0	0	0	0	0	33,648	33,648	0	0	0
B0040601	JACKSONVILLE	NC		06/28/2010		2,226,292	0	0	0	0	0	0	130,300	130,300	0	0	0
B2121804	JACKSONVILLE	NC		04/30/2013		566,261	0	0	0	0	0	0	31,463	31,463	0	0	0
B5071702	JACKSONVILLE	NC		09/18/2015		0	0	0	0	0	0	0	1,777,623	1,777,623	0	0	0
B5020508	JAMESTOWN	NC		09/01/2015		0	0	0	0	0	0	0	1,148,622	1,148,622	0	0	0
A7100202	KANNAPOLIS	NC		12/14/2007		411,335	0	0	0	0	0	0	8,088	8,088	0	0	0
B2040404	KERNERSVILLE	NC		06/20/2012		563,844	0	0	0	0	0	0	13,610	13,610	0	0	0
A6033102	KINSTON	NC		12/31/2006		149,802	0	0	0	0	0	0	7,171	7,171	0	0	0
B3022704	KITTY HAWK	NC		06/28/2013		883,645	0	0	0	0	0	0	60,350	60,350	0	0	0
A4011304	KNIGHTDALE	NC		04/01/2004		362,397	0	0	0	0	0	0	28,897	28,897	0	0	0
B2091101	KNIGHTDALE	NC		11/28/2012		1,728,653	0	0	0	0	0	0	63,816	63,816	0	0	0
B3122010	MAIDEN	NC		03/04/2014		580,676	0	0	0	0	0	0	29,797	29,797	0	0	0
A6063001	MATTHEWS	NC		09/28/2006		409,134	0	0	0	0	0	0	13,695	13,695	0	0	0
A7030106	MATTHEWS	NC		05/17/2007		636,336	0	0	0	0	0	0	22,966	22,966	0	0	0
B2050204	MATTHEWS	NC		07/31/2012		2,417,204	0	0	0	0	0	0	58,933	58,933	0	0	0
B3040503	MATTHEWS	NC		06/03/2013		1,108,152	0	0	0	0	0	0	26,140	26,140	0	0	0
B2060802	MONROE	NC		08/14/2012		459,507	0	0	0	0	0	0	12,064	12,064	0	0	0
A7083105	MORRISVILLE	NC		10/25/2007		555,418	0	0	0	0	0	0	17,168	17,168	0	0	0
A9021901	MORRISVILLE	NC		07/01/2009		953,549	0	0	0	0	0	0	22,741	22,741	0	0	0
A7011102	NAGS HEAD	NC		04/06/2007		879,016	0	0	0	0	0	0	47,621	47,621	0	0	0
A7060704	PINEHURST	NC		08/06/2007		283,171	0	0	0	0	0	0	8,673	8,673	0	0	0
B5042103	PINEVILLE	NC		06/30/2015		0	0	0	0	0	0	0	1,481,790	1,481,790	0	0	0
A3062601	RALEIGH	NC		08/14/2003		794,750	0	0	0	0	0	0	32,101	32,101	0	0	0
A7060805	RALEIGH	NC		07/23/2007		411,771	0	0	0	0	0	0	12,874	12,874	0	0	0
A7080801	RALEIGH	NC		10/22/2007		530,097	0	0	0	0	0	0	16,178	16,178	0	0	0
A7102302	RALEIGH	NC		12/21/2007		457,499	0	0	0	0	0	0	13,574	13,574	0	0	0
A8121002	RALEIGH	NC		02/20/2009		381,652	0	0	0	0	0	0	12,761	12,761	0	0	0
A8123101	RALEIGH	NC		02/13/2009		2,341,080	0	0	0	0	0	0	57,297	57,297	0	0	0
B1040807	RALEIGH	NC		06/27/2011		661,656	0	0	0	0	0	0	23,229	23,229	0	0	0
B1041504	RALEIGH	NC		07/15/2011		760,059	0	0	0	0	0	0	17,645	17,645	0	0	0
B1061013	RALEIGH	NC		09/30/2011		1,264,239	0	0	0	0	0	0	31,309	31,309	0	0	0
B1061602	RALEIGH	NC		08/26/2011		899,971	0	0	0	0	0	0	32,181	32,181	0	0	0
B1071802	RALEIGH	NC		10/26/2011		2,838,902	0	0	0	0	0	0	99,921	99,921	0	0	0
B1072602	RALEIGH	NC		11/09/2011		904,390	0	0	0	0	0	0	32,712	32,712	0	0	0
B1091201	RALEIGH	NC		11/17/2011		700,393	0	0	0	0	0	0	16,341	16,341	0	0	0
B2052303	RALEIGH	NC		09/21/2012		722,615	0	0	0	0	0	0	42,234	42,234	0	0	0
B2052304	RALEIGH	NC		09/21/2012		497,403	0	0	0	0	0	0	29,074	29,074	0	0	0
B2102201	RALEIGH	NC		12/20/2012		792,837	0	0	0	0	0	0	25,821	25,821	0	0	0
B2122107	RALEIGH	NC		02/14/2013		725,591	0	0	0	0	0	0	16,950	16,950	0	0	0
B4120802	RALEIGH	NC		03/16/2015		0	0	0	0	0	0	0	341,731	341,731	0	0	0
A4072202	RESEARCH TRIANGLE PARK	NC		12/02/2004		578,725	0	0	0	0	0	0	102,339	102,339	0	0	0
B4062702	ROANOKE RAPIDS	NC		09/12/2014		397,303	0	0	0	0	0	0	19,093	19,093	0	0	0
A5081602	ROCKY MOUNT	NC		12/19/2005		995,937	0	0	0	0	0	0	139,389	139,389	0	0	0
A7102007	ROCKY MOUNT	NC		03/27/2008		1,893,789	0	0	0	0	0	0	62,748	62,748	0	0	0
A7102007A	ROCKY MOUNT	NC		05/19/2008		1,881,685	0	0	0	0	0	0	59,072	59,072	0	0	0
A7102010	ROCKY MOUNT	NC		03/27/2008		2,521,041	0	0	0	0	0	0	82,389	82,389	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7102010A	ROCKY MOUNT	NC		05/19/2008		615,481	0	0	0	0	0	0	20,397	20,397	0	0	0
A7102011	ROCKY MOUNT	NC		03/27/2008		738,005	0	0	0	0	0	0	274,740	274,740	0	0	0
A8110401	ROCKY MOUNT	NC		01/12/2009		641,531	0	0	0	0	0	0	21,033	21,033	0	0	0
B4031401	ROCKY MOUNT	NC		05/02/2014		1,058,617	0	0	0	0	0	0	25,545	25,545	0	0	0
B1081206	ROSEBORO	NC		10/31/2011		205,510	0	0	0	0	0	0	66,895	66,895	0	0	0
B5081403	RURAL HALL	NC		11/12/2015		0	0	0	0	0	0	0	2,393,600	2,393,600	0	0	0
B2111605	RUTHERFORDTON	NC		01/25/2013		494,838	0	0	0	0	0	0	17,160	17,160	0	0	0
A6032907	SHELBY	NC		12/31/2006		597,564	0	0	0	0	0	0	21,398	21,398	0	0	0
B3122012	SHELBY	NC		03/04/2014		496,341	0	0	0	0	0	0	24,541	24,541	0	0	0
A7032803	SMITHFIELD	NC		06/14/2007		473,064	0	0	0	0	0	0	15,279	15,279	0	0	0
A5110304	SOUTHERN PINES	NC		12/31/2006		133,339	0	0	0	0	0	0	18,378	18,378	0	0	0
A6022104	SOUTHERN PINES	NC		12/31/2006		242,958	0	0	0	0	0	0	11,852	11,852	0	0	0
A7010501	SOUTHERN PINES	NC		04/11/2007		263,819	0	0	0	0	0	0	8,551	8,551	0	0	0
A6071001	SPRING LAKE	NC		11/17/2006		1,916,264	0	0	0	0	0	0	106,525	106,525	0	0	0
B2031201	SPRING LAKE	NC		08/23/2012		5,430,401	0	0	0	0	0	0	96,692	96,692	0	0	0
A4011306	WAKE FOREST	NC		04/01/2004		305,773	0	0	0	0	0	0	24,361	24,361	0	0	0
A3013002	WEDDINGTON	NC		04/17/2003		511,266	0	0	0	0	0	0	47,683	47,683	0	0	0
B3010202	WILMINGTON	NC		03/28/2013		619,245	0	0	0	0	0	0	15,363	15,363	0	0	0
B3082001	WILMINGTON	NC		12/10/2013		548,920	0	0	0	0	0	0	13,385	13,385	0	0	0
B0111602	WINSTON-SALEM	NC		01/18/2011		1,670,836	0	0	0	0	0	0	366,783	366,783	0	0	0
B1063011	WINSTON-SALEM	NC		09/22/2011		1,040,269	0	0	0	0	0	0	24,593	24,593	0	0	0
B2110901	WINSTON-SALEM	NC		02/15/2013		564,882	0	0	0	0	0	0	13,640	13,640	0	0	0
A8071006	FARGO	ND		10/03/2008		370,752	0	0	0	0	0	0	16,491	16,491	0	0	0
B2110732	FARGO	ND		12/28/2012		303,107	0	0	0	0	0	0	16,984	16,984	0	0	0
B1042803	GRAND FORKS	ND		07/28/2011		1,529,269	0	0	0	0	0	0	90,613	90,613	0	0	0
A1030803	LEXINGTON	NE		07/02/2001		67,504	0	0	0	0	0	0	41,696	41,696	0	0	0
A6030906	LINCOLN	NE		12/31/2006		242,657	0	0	0	0	0	0	11,724	11,724	0	0	0
B5060303	NORFOLK	NE		10/14/2015		0	0	0	0	0	0	0	389,754	389,754	0	0	0
A1111514	OMAHA	NE		02/07/2002		145,711	0	0	0	0	0	0	61,812	61,812	0	0	0
A2083001	OMAHA	NE		11/12/2002		197,448	0	0	0	0	0	0	63,313	63,313	0	0	0
A3010901	OMAHA	NE		04/22/2003		237,978	0	0	0	0	0	0	64,305	64,305	0	0	0
A3061902	OMAHA	NE		08/22/2003		500,234	0	0	0	0	0	0	123,280	123,280	0	0	0
A4100706	OMAHA	NE		12/07/2004		328,601	0	0	0	0	0	0	57,349	57,349	0	0	0
A6042403	OMAHA	NE		12/31/2006		427,754	0	0	0	0	0	0	20,111	20,111	0	0	0
A7021204	OMAHA	NE		04/10/2007		348,148	0	0	0	0	0	0	19,022	19,022	0	0	0
A7031604	OMAHA	NE		05/30/2007		522,580	0	0	0	0	0	0	17,424	17,424	0	0	0
A8030606	OMAHA	NE		05/05/2008		527,339	0	0	0	0	0	0	10,195	10,195	0	0	0
A9020601	OMAHA	NE		04/02/2009		412,831	0	0	0	0	0	0	21,215	21,215	0	0	0
B2012902	OMAHA	NE		03/30/2012		2,052,396	0	0	0	0	0	0	74,617	74,617	0	0	0
B2031308	OMAHA	NE		05/22/2012		897,809	0	0	0	0	0	0	32,177	32,177	0	0	0
B2082701	OMAHA	NE		10/30/2012		553,912	0	0	0	0	0	0	19,618	19,618	0	0	0
B2112102	OMAHA	NE		01/29/2013		648,354	0	0	0	0	0	0	36,317	36,317	0	0	0
B3062402	OMAHA	NE		09/05/2013		428,670	0	0	0	0	0	0	14,068	14,068	0	0	0
B3071901	OMAHA	NE		09/30/2013		1,690,153	0	0	0	0	0	0	38,368	38,368	0	0	0
B3072304	OMAHA	NE		10/11/2013		444,961	0	0	0	0	0	0	28,238	28,238	0	0	0
B3072305	OMAHA	NE		10/11/2013		432,384	0	0	0	0	0	0	27,442	27,442	0	0	0
B3072306	OMAHA	NE		10/11/2013		549,323	0	0	0	0	0	0	34,862	34,862	0	0	0
A7061203	PAPILLION	NE		01/16/2008		206,064	0	0	0	0	0	0	12,718	12,718	0	0	0
A5061701	DERRY	NH		08/01/2005		448,425	0	0	0	0	0	0	18,476	18,476	0	0	0
B1041401	DOVER	NH		06/03/2011		920,109	0	0	0	0	0	0	22,331	22,331	0	0	0
A6122701	HAMPSTEAD	NH		03/15/2007		1,109,388	0	0	0	0	0	0	36,672	36,672	0	0	0
A7080902	MANCHESTER	NH		10/12/2007		1,059,853	0	0	0	0	0	0	53,273	53,273	0	0	0
A5042801	MERRIMACK	NH		07/18/2005		664,600	0	0	0	0	0	0	37,806	37,806	0	0	0
A7040302	NASHUA	NH		06/27/2007		77,349	0	0	0	0	0	0	4,393	4,393	0	0	0
A7092401	NORTH HAMPTON	NH		12/17/2007		310,478	0	0	0	0	0	0	12,414	12,414	0	0	0
A7092403	NORTH HAMPTON	NH		12/17/2007		642,383	0	0	0	0	0	0	25,680	25,680	0	0	0
B0110801	ATLANTIC CITY	NJ		01/19/2011		811,041	0	0	0	0	0	0	25,639	25,639	0	0	0
B0110802	ATLANTIC CITY	NJ		01/19/2011		3,083,879	0	0	0	0	0	0	97,455	97,455	0	0	0
B0110803	ATLANTIC CITY	NJ		01/19/2011		2,291,147	0	0	0	0	0	0	72,407	72,407	0	0	0
A3112603	BELLEVILLE	NJ		02/27/2004		533,016	0	0	0	0	0	0	47,019	47,019	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A3010305	BERNARDSVILLE	NJ		12/31/2006		393,138	0	0	0	0	0	0	11,117	11,117	0	0	0
A5050602	CARLSTADT	NJ		07/29/2005		244,080	0	0	0	0	0	0	37,648	37,648	0	0	0
A4013002	CLIFTON	NJ		04/20/2004		919,636	0	0	0	0	0	0	78,452	78,452	0	0	0
B0060702	DEPTFORD	NJ		08/18/2010		1,610,745	0	0	0	0	0	0	105,626	105,626	0	0	0
A5120603	EAST BRUNSWICK	NJ		12/31/2006		295,231	0	0	0	0	0	0	14,653	14,653	0	0	0
A7081601	FREEHOLD	NJ		11/30/2007		198,317	0	0	0	0	0	0	7,145	7,145	0	0	0
B5022711	GALLOWAY	NJ		06/30/2015		0	0	0	0	0	0	0	787,787	787,787	0	0	0
A7072604	HALEDON	NJ		10/04/2007		2,261,947	0	0	0	0	0	0	57,760	57,760	0	0	0
B2110703	HAMPTON	NJ		03/27/2013		809,973	0	0	0	0	0	0	44,228	44,228	0	0	0
A4011402	HILLSIDE	NJ		03/23/2004		690,559	0	0	0	0	0	0	60,245	60,245	0	0	0
B3021903	HILLSIDE	NJ		05/15/2013		886,632	0	0	0	0	0	0	48,854	48,854	0	0	0
B1112501	HOBOKEN	NJ		12/29/2011		1,270,414	0	0	0	0	0	0	31,347	31,347	0	0	0
B5020506	KEARNY	NJ		05/12/2015		0	0	0	0	0	0	0	222,292	222,292	0	0	0
B5022501	LAWRENCEVILLE TOWNSHIP	NJ		08/03/2015		0	0	0	0	0	0	0	1,069,948	1,069,948	0	0	0
A5120604	MAHWAH	NJ		12/31/2006		373,964	0	0	0	0	0	0	18,560	18,560	0	0	0
A4031105	MIDDLETOWN	NJ		04/29/2004		233,918	0	0	0	0	0	0	47,807	47,807	0	0	0
A6061206	MILLVILLE	NJ		12/31/2006		461,551	0	0	0	0	0	0	26,668	26,668	0	0	0
A7102903	MORRISTOWN	NJ		01/14/2008		252,783	0	0	0	0	0	0	24,378	24,378	0	0	0
A3051501	MOUNTAINSIDE	NJ		07/31/2003		1,321,070	0	0	0	0	0	0	331,488	331,488	0	0	0
A4032611	MT LAUREL	NJ		05/24/2004		661,667	0	0	0	0	0	0	30,121	30,121	0	0	0
A7041004	NEW BRUNSWICK	NJ		07/02/2007		777,562	0	0	0	0	0	0	29,147	29,147	0	0	0
A2102301	NEWARK	NJ		01/23/2003		577,982	0	0	0	0	0	0	59,924	59,924	0	0	0
A3012801	NEWARK	NJ		04/24/2003		473,392	0	0	0	0	0	0	47,341	47,341	0	0	0
A3091803	NEWARK	NJ		12/31/2006		710,803	0	0	0	0	0	0	62,393	62,393	0	0	0
A8071008	NEWARK	NJ		09/22/2008		598,782	0	0	0	0	0	0	15,987	15,987	0	0	0
A8082702	NEWARK	NJ		11/14/2008		1,126,487	0	0	0	0	0	0	40,634	40,634	0	0	0
B4111004	NORTH BRUNSWICK	NJ		01/30/2015		0	0	0	0	0	0	0	2,094,694	2,094,694	0	0	0
A4030507	PATERSON	NJ		05/24/2004		851,609	0	0	0	0	0	0	69,004	69,004	0	0	0
A5082202	PATERSON	NJ		10/31/2005		1,950,178	0	0	0	0	0	0	145,199	145,199	0	0	0
A5082203	PATERSON	NJ		10/31/2005		432,085	0	0	0	0	0	0	32,182	32,182	0	0	0
A5122202	PATERSON	NJ		03/08/2006		1,479,937	0	0	0	0	0	0	74,105	74,105	0	0	0
A8041403	PATERSON	NJ		06/19/2008		227,000	0	0	0	0	0	0	6,514	6,514	0	0	0
B3021904	POINT PLEASANT BEACH	NJ		05/22/2013		845,128	0	0	0	0	0	0	29,975	29,975	0	0	0
A4021702	RUNNEMEDE	NJ		05/10/2004		547,275	0	0	0	0	0	0	47,245	47,245	0	0	0
B3011002	SHIPBOTTOM	NJ		03/15/2013		1,241,380	0	0	0	0	0	0	67,206	67,206	0	0	0
A4021202	SWEDESBORO	NJ		05/03/2004		721,183	0	0	0	0	0	0	57,425	57,425	0	0	0
B4070203	SWEDESBORO	NJ		09/18/2014		435,302	0	0	0	0	0	0	9,245	9,245	0	0	0
A4091406	TURNERSVILLE	NJ		12/16/2004		678,524	0	0	0	0	0	0	54,126	54,126	0	0	0
B5031201	WESTAMPTON	NJ		05/29/2015		0	0	0	0	0	0	0	2,013,774	2,013,774	0	0	0
B5021902	WOODBURY	NJ		05/01/2015		0	0	0	0	0	0	0	3,205,725	3,205,725	0	0	0
A5081802	ALBUQUERQUE	NM		12/31/2006		521,855	0	0	0	0	0	0	20,568	20,568	0	0	0
A5122803	ALBUQUERQUE	NM		12/31/2006		288,574	0	0	0	0	0	0	18,271	18,271	0	0	0
A6012302	ALBUQUERQUE	NM		12/31/2006		77,298	0	0	0	0	0	0	10,151	10,151	0	0	0
A6031301	ALBUQUERQUE	NM		12/31/2006		271,623	0	0	0	0	0	0	9,993	9,993	0	0	0
A6101903	ALBUQUERQUE	NM		12/20/2006		674,881	0	0	0	0	0	0	38,337	38,337	0	0	0
A7012302	ALBUQUERQUE	NM		03/14/2007		1,446,707	0	0	0	0	0	0	48,395	48,395	0	0	0
A7050902	ALBUQUERQUE	NM		07/25/2007		257,329	0	0	0	0	0	0	8,450	8,450	0	0	0
A7091704	ALBUQUERQUE	NM		12/14/2007		208,993	0	0	0	0	0	0	6,282	6,282	0	0	0
A7120402	ALBUQUERQUE	NM		02/25/2008		361,148	0	0	0	0	0	0	10,105	10,105	0	0	0
A7120403	ALBUQUERQUE	NM		02/25/2008		361,148	0	0	0	0	0	0	10,105	10,105	0	0	0
A7120409	ALBUQUERQUE	NM		02/25/2008		411,527	0	0	0	0	0	0	11,507	11,507	0	0	0
A8090901	ALBUQUERQUE	NM		12/18/2008		1,348,598	0	0	0	0	0	0	29,671	29,671	0	0	0
A8091201	ALBUQUERQUE	NM		12/05/2008		549,643	0	0	0	0	0	0	14,852	14,852	0	0	0
B0040504	ALBUQUERQUE	NM		06/04/2010		794,654	0	0	0	0	0	0	17,127	17,127	0	0	0
B0040505	ALBUQUERQUE	NM		06/04/2010		430,751	0	0	0	0	0	0	9,294	9,294	0	0	0
B0040506	ALBUQUERQUE	NM		06/04/2010		1,798,504	0	0	0	0	0	0	38,741	38,741	0	0	0
B0050701	ALBUQUERQUE	NM		07/15/2010		422,816	0	0	0	0	0	0	196,659	196,659	0	0	0
B0111201	ALBUQUERQUE	NM		01/27/2011		401,768	0	0	0	0	0	0	9,575	9,575	0	0	0
B2022701	ALBUQUERQUE	NM		04/30/2012		2,284,927	0	0	0	0	0	0	82,464	82,464	0	0	0
B3022601	ALBUQUERQUE	NM		04/24/2013		440,591	0	0	0	0	0	0	15,732	15,732	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B3030401	ALBUQUERQUE	NM		10/11/2013		1,397,061	0	0	0	0	0	0	33,295	33,295	0	0	0
B3050906	ALBUQUERQUE	NM		07/24/2013		1,434,991	0	0	0	0	0	0	49,591	49,591	0	0	0
B4022506	ALBUQUERQUE	NM		05/01/2014		803,962	0	0	0	0	0	0	24,997	24,997	0	0	0
B4090902	ALBUQUERQUE	NM		12/23/2014		1,050,000	0	0	0	0	0	0	543,616	543,616	0	0	0
B5010603	ALBUQUERQUE	NM		04/02/2015		0	0	0	0	0	0	0	652,859	652,859	0	0	0
A5062406	BOSQUE FARMS	NM		09/29/2005		192,259	0	0	0	0	0	0	28,571	28,571	0	0	0
W4080101	CARLSBAD	NM		09/08/2014		2,265,000	0	0	0	0	0	0	6,586	6,586	0	0	0
A6121901	FARMINGTON	NM		03/12/2007		506,923	0	0	0	0	0	0	18,003	18,003	0	0	0
B3022602	FARMINGTON	NM		04/16/2013		916,436	0	0	0	0	0	0	32,318	32,318	0	0	0
A6100903	HOBBS	NM		12/15/2006		233,110	0	0	0	0	0	0	13,137	13,137	0	0	0
A6101301	LAS CRUCES	NM		01/05/2007		415,832	0	0	0	0	0	0	20,331	20,331	0	0	0
A7120301	LAS CRUCES	NM		03/20/2008		166,236	0	0	0	0	0	0	5,685	5,685	0	0	0
A7121302	LAS CRUCES	NM		02/29/2008		157,254	0	0	0	0	0	0	3,737	3,737	0	0	0
B1012502	LAS CRUCES	NM		07/18/2011		2,533,531	0	0	0	0	0	0	58,816	58,816	0	0	0
B2062906	LAS CRUCES	NM		09/13/2012		2,162,947	0	0	0	0	0	0	51,255	51,255	0	0	0
B2113001	LAS CRUCES	NM		01/30/2013		791,366	0	0	0	0	0	0	19,222	19,222	0	0	0
B1012605	LAS LUNES	NM		07/07/2011		2,460,264	0	0	0	0	0	0	84,687	84,687	0	0	0
B4041701	LOS LUNAS	NM		07/14/2014		1,151,466	0	0	0	0	0	0	25,187	25,187	0	0	0
A8120502	RIO RANCHO	NM		01/15/2009		209,610	0	0	0	0	0	0	7,057	7,057	0	0	0
B4060901	RIO RANCHO	NM		07/23/2014		802,460	0	0	0	0	0	0	18,503	18,503	0	0	0
A5092804	ROSWELL	NM		12/31/2006		104,569	0	0	0	0	0	0	14,745	14,745	0	0	0
B1092904	ROSWELL	NM		11/18/2011		761,436	0	0	0	0	0	0	27,229	27,229	0	0	0
B4121103	ROSWELL	NM		01/23/2015		0	0	0	0	0	0	0	497,818	497,818	0	0	0
A3121906	SANTA FE	NM		03/17/2004		352,461	0	0	0	0	0	0	72,987	72,987	0	0	0
A5091209	SANTA FE	NM		12/31/2006		242,422	0	0	0	0	0	0	9,626	9,626	0	0	0
A6033001	SANTA FE	NM		12/31/2006		202,377	0	0	0	0	0	0	12,309	12,309	0	0	0
A6062206	SANTA FE	NM		09/15/2006		2,842,115	0	0	0	0	0	0	128,739	128,739	0	0	0
A7091701	SANTA FE	NM		12/17/2007		240,800	0	0	0	0	0	0	12,085	12,085	0	0	0
A7120408	SANTA FE	NM		02/25/2008		336,193	0	0	0	0	0	0	9,407	9,407	0	0	0
B2062203	SANTA FE	NM		09/28/2012		1,844,551	0	0	0	0	0	0	46,624	46,624	0	0	0
B2062204	SANTA FE	NM		09/28/2012		614,843	0	0	0	0	0	0	15,545	15,545	0	0	0
B2103110	SANTA FE	NM		03/07/2013		991,181	0	0	0	0	0	0	33,475	33,475	0	0	0
B3030104	SANTA FE	NM		06/14/2013		3,155,444	0	0	0	0	0	0	74,411	74,411	0	0	0
B3090303	SANTA FE	NM		11/08/2013		666,575	0	0	0	0	0	0	17,888	17,888	0	0	0
A7120702	SANTA TERESA	NM		02/21/2008		453,616	0	0	0	0	0	0	15,816	15,816	0	0	0
B1112902	SANTA TERESA	NM		02/28/2012		825,275	0	0	0	0	0	0	48,948	48,948	0	0	0
B3021304	SANTA TERESA	NM		04/25/2013		431,165	0	0	0	0	0	0	23,553	23,553	0	0	0
A7030105	SILVER CITY	NM		08/23/2007		196,901	0	0	0	0	0	0	20,298	20,298	0	0	0
A5112206	CARSON CITY	NV		02/08/2006		1,007,054	0	0	0	0	0	0	64,670	64,670	0	0	0
A6071702	CARSON CITY	NV		10/02/2006		758,560	0	0	0	0	0	0	24,591	24,591	0	0	0
B4030403	GARDNERVILLE	NV		04/30/2014		2,003,817	0	0	0	0	0	0	64,405	64,405	0	0	0
A1030201	HENDERSON	NV		06/01/2001		550,778	0	0	0	0	0	0	30,909	30,909	0	0	0
A3092301	HENDERSON	NV		11/25/2003		713,572	0	0	0	0	0	0	25,193	25,193	0	0	0
A6080704	HENDERSON	NV		11/21/2006		316,544	0	0	0	0	0	0	10,804	10,804	0	0	0
A7032704	HENDERSON	NV		05/17/2007		320,315	0	0	0	0	0	0	11,212	11,212	0	0	0
B0040701	HENDERSON	NV		07/30/2010		1,369,846	0	0	0	0	0	0	27,387	27,387	0	0	0
B1022803	HENDERSON	NV		04/29/2011		230,828	0	0	0	0	0	0	5,061	5,061	0	0	0
B1081001	HENDERSON	NV		10/06/2011		466,418	0	0	0	0	0	0	27,439	27,439	0	0	0
B4020504	HENDERSON	NV		03/31/2014		648,891	0	0	0	0	0	0	31,198	31,198	0	0	0
B4030303	HENDERSON	NV		05/30/2014		1,513,840	0	0	0	0	0	0	33,492	33,492	0	0	0
B4050105	HENDERSON	NV		07/11/2014		242,333	0	0	0	0	0	0	6,754	6,754	0	0	0
B5012805	HENDERSON	NV		03/23/2015		0	0	0	0	0	0	0	2,050,999	2,050,999	0	0	0
B1050901	INCLINE VILLAGE	NV		07/28/2011		739,944	0	0	0	0	0	0	24,894	24,894	0	0	0
A2082901	LAS VEGAS	NV		12/13/2002		810,443	0	0	0	0	0	0	43,922	43,922	0	0	0
A3050101	LAS VEGAS	NV		07/08/2003		735,810	0	0	0	0	0	0	49,448	49,448	0	0	0
A4032001	LAS VEGAS	NV		04/21/2004		551,169	0	0	0	0	0	0	24,821	24,821	0	0	0
A4052001	LAS VEGAS	NV		12/31/2006		99,393	0	0	0	0	0	0	18,916	18,916	0	0	0
A4090106	LAS VEGAS	NV		01/26/2005		1,090,235	0	0	0	0	0	0	48,446	48,446	0	0	0
A5042803	LAS VEGAS	NV		07/18/2005		803,524	0	0	0	0	0	0	31,917	31,917	0	0	0
A5110303	LAS VEGAS	NV		12/31/2006		196,866	0	0	0	0	0	0	6,499	6,499	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
A6012603	LAS VEGAS	NV		03/09/2006		393,488	0	0	0	0	0	0	14,647	14,647	0	0	0
A6022803	LAS VEGAS	NV		12/31/2006		168,811	0	0	0	0	0	0	6,096	6,096	0	0	0
A6083001	LAS VEGAS	NV		12/01/2006		360,761	0	0	0	0	0	0	12,508	12,508	0	0	0
A6083002	LAS VEGAS	NV		11/10/2006		234,753	0	0	0	0	0	0	7,650	7,650	0	0	0
A6100502	LAS VEGAS	NV		12/21/2006		939,793	0	0	0	0	0	0	31,822	31,822	0	0	0
A6110903	LAS VEGAS	NV		02/01/2007		819,301	0	0	0	0	0	0	27,184	27,184	0	0	0
A6110905	LAS VEGAS	NV		02/01/2007		436,198	0	0	0	0	0	0	14,484	14,484	0	0	0
A6112704	LAS VEGAS	NV		01/09/2007		318,280	0	0	0	0	0	0	10,692	10,692	0	0	0
A7032205	LAS VEGAS	NV		04/26/2007		459,003	0	0	0	0	0	0	14,877	14,877	0	0	0
A7032804	LAS VEGAS	NV		05/17/2007		453,425	0	0	0	0	0	0	14,311	14,311	0	0	0
A7032808	LAS VEGAS	NV		06/29/2007		539,036	0	0	0	0	0	0	17,192	17,192	0	0	0
A7071901	LAS VEGAS	NV		08/15/2007		537,127	0	0	0	0	0	0	19,760	19,760	0	0	0
A7091101	LAS VEGAS	NV		11/29/2007		1,615,092	0	0	0	0	0	0	30,416	30,416	0	0	0
A8020812	LAS VEGAS	NV		04/28/2008		1,737,479	0	0	0	0	0	0	50,612	50,612	0	0	0
A8022705	LAS VEGAS	NV		05/13/2008		247,419	0	0	0	0	0	0	7,437	7,437	0	0	0
A8033103	LAS VEGAS	NV		07/01/2008		1,629,696	0	0	0	0	0	0	57,036	57,036	0	0	0
A8040901	LAS VEGAS	NV		07/31/2008		776,164	0	0	0	0	0	0	25,169	25,169	0	0	0
A9040702	LAS VEGAS	NV		06/09/2009		413,749	0	0	0	0	0	0	13,664	13,664	0	0	0
A9092402	LAS VEGAS	NV		11/17/2009		95,574	0	0	0	0	0	0	2,115	2,115	0	0	0
B0030504	LAS VEGAS	NV		04/29/2010		976,751	0	0	0	0	0	0	28,384	28,384	0	0	0
B0051301	LAS VEGAS	NV		08/13/2010		657,346	0	0	0	0	0	0	47,387	47,387	0	0	0
B0061503	LAS VEGAS	NV		08/26/2010		1,515,985	0	0	0	0	0	0	40,569	40,569	0	0	0
B0071202	LAS VEGAS	NV		10/06/2010		315,288	0	0	0	0	0	0	8,356	8,356	0	0	0
B0072603	LAS VEGAS	NV		10/12/2010		226,785	0	0	0	0	0	0	6,010	6,010	0	0	0
B0080609	LAS VEGAS	NV		10/06/2010		638,814	0	0	0	0	0	0	14,317	14,317	0	0	0
B0080611	LAS VEGAS	NV		10/28/2010		1,006,252	0	0	0	0	0	0	62,799	62,799	0	0	0
B0122701	LAS VEGAS	NV		03/11/2011		1,262,175	0	0	0	0	0	0	27,881	27,881	0	0	0
B1012001	LAS VEGAS	NV		03/10/2011		1,365,019	0	0	0	0	0	0	50,219	50,219	0	0	0
B1022401	LAS VEGAS	NV		04/28/2011		791,777	0	0	0	0	0	0	18,193	18,193	0	0	0
B1033001	LAS VEGAS	NV		06/14/2011		820,364	0	0	0	0	0	0	29,473	29,473	0	0	0
B1033004	LAS VEGAS	NV		06/30/2011		537,877	0	0	0	0	0	0	18,463	18,463	0	0	0
B1033102	LAS VEGAS	NV		05/25/2011		1,418,219	0	0	0	0	0	0	90,960	90,960	0	0	0
B1033106	LAS VEGAS	NV		07/27/2011		677,149	0	0	0	0	0	0	15,239	15,239	0	0	0
B1091401	LAS VEGAS	NV		11/29/2011		350,720	0	0	0	0	0	0	10,501	10,501	0	0	0
B1111001	LAS VEGAS	NV		01/19/2012		833,397	0	0	0	0	0	0	20,432	20,432	0	0	0
B3032701	LAS VEGAS	NV		05/21/2013		1,369,684	0	0	0	0	0	0	45,617	45,617	0	0	0
B3071502	LAS VEGAS	NV		10/08/2013		711,257	0	0	0	0	0	0	22,291	22,291	0	0	0
B3090304	LAS VEGAS	NV		11/22/2013		545,854	0	0	0	0	0	0	12,720	12,720	0	0	0
B4021901	LAS VEGAS	NV		04/14/2014		412,648	0	0	0	0	0	0	9,844	9,844	0	0	0
B4030304	LAS VEGAS	NV		05/30/2014		1,387,686	0	0	0	0	0	0	30,703	30,703	0	0	0
B4030305	LAS VEGAS	NV		05/30/2014		2,144,609	0	0	0	0	0	0	47,443	47,443	0	0	0
B4050104	LAS VEGAS	NV		07/25/2014		279,785	0	0	0	0	0	0	7,798	7,798	0	0	0
B4060502	LAS VEGAS	NV		07/29/2014		815,929	0	0	0	0	0	0	28,234	28,234	0	0	0
B4061201	LAS VEGAS	NV		09/05/2014		652,954	0	0	0	0	0	0	13,868	13,868	0	0	0
B4061202	LAS VEGAS	NV		09/05/2014		1,124,531	0	0	0	0	0	0	23,887	23,887	0	0	0
B4082102	LAS VEGAS	NV		11/05/2014		424,800	0	0	0	0	0	0	10,103	10,103	0	0	0
B4092303	LAS VEGAS	NV		12/03/2014		920,000	0	0	0	0	0	0	476,312	476,312	0	0	0
B4092801	LAS VEGAS	NV		01/07/2015		0	0	0	0	0	0	0	837,654	837,654	0	0	0
B4100903	LAS VEGAS	NV		01/20/2015		0	0	0	0	0	0	0	753,647	753,647	0	0	0
B4102201	LAS VEGAS	NV		12/12/2014		2,750,000	0	0	0	0	0	0	1,423,748	1,423,748	0	0	0
B4102204	LAS VEGAS	NV		12/11/2014		1,900,000	0	0	0	0	0	0	983,679	983,679	0	0	0
B4102205	LAS VEGAS	NV		12/11/2014		2,300,000	0	0	0	0	0	0	1,190,773	1,190,773	0	0	0
B4120301	LAS VEGAS	NV		02/12/2015		0	0	0	0	0	0	0	862,753	862,753	0	0	0
B4122903	LAS VEGAS	NV		03/12/2015		0	0	0	0	0	0	0	292,573	292,573	0	0	0
B5010602	LAS VEGAS	NV		03/09/2015		0	0	0	0	0	0	0	428,257	428,257	0	0	0
B5020905	LAS VEGAS	NV		04/01/2015		0	0	0	0	0	0	0	596,750	596,750	0	0	0
B5070102	LAS VEGAS	NV		08/31/2015		0	0	0	0	0	0	0	276,298	276,298	0	0	0
B5071503	LAS VEGAS	NV		09/23/2015		0	0	0	0	0	0	0	947,076	947,076	0	0	0
B5072101	LAS VEGAS	NV		09/09/2015		0	0	0	0	0	0	0	1,046,984	1,046,984	0	0	0
B5080503	LAS VEGAS	NV		10/09/2015		0	0	0	0	0	0	0	1,867,667	1,867,667	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B5090401	LAS VEGAS	NV		11/05/2015		0	0	0	0	0	0	0	551,690	551,690	0	0	0
A4110407	NORTH LAS VEGAS	NV		02/28/2005		382,247	0	0	0	0	0	0	14,579	14,579	0	0	0
A6100402	NORTH LAS VEGAS	NV		12/21/2006		315,789	0	0	0	0	0	0	146,575	146,575	0	0	0
A6122302	NORTH LAS VEGAS	NV		03/29/2007		1,408,933	0	0	0	0	0	0	44,910	44,910	0	0	0
A7121703	NORTH LAS VEGAS	NV		04/04/2008		222,846	0	0	0	0	0	0	6,974	6,974	0	0	0
A7121709	NORTH LAS VEGAS	NV		04/25/2008		342,687	0	0	0	0	0	0	10,721	10,721	0	0	0
B2110710	NORTH LAS VEGAS	NV		12/28/2012		272,590	0	0	0	0	0	0	15,281	15,281	0	0	0
B5010901	NORTH LAS VEGAS	NV		03/30/2015		0	0	0	0	0	0	0	480,308	480,308	0	0	0
B5012807	NORTH LAS VEGAS	NV		03/30/2015		0	0	0	0	0	0	0	800,628	800,628	0	0	0
B5021004	NORTH LAS VEGAS	NV		05/01/2015		0	0	0	0	0	0	0	832,173	832,173	0	0	0
B5050701	NORTH LAS VEGAS	NV		07/31/2015		0	0	0	0	0	0	0	685,288	685,288	0	0	0
A3031001	RENO	NV		05/22/2003		545,408	0	0	0	0	0	0	50,227	50,227	0	0	0
A3070704	RENO	NV		12/31/2006		416,492	0	0	0	0	0	0	14,702	14,702	0	0	0
A4032505	RENO	NV		06/17/2004		1,155,632	0	0	0	0	0	0	48,717	48,717	0	0	0
A6050103	RENO	NV		07/07/2006		3,189,170	0	0	0	0	0	0	107,256	107,256	0	0	0
A8031906	RENO	NV		05/09/2008		407,509	0	0	0	0	0	0	13,746	13,746	0	0	0
A8042401	RENO	NV		07/28/2008		174,854	0	0	0	0	0	0	8,297	8,297	0	0	0
A8060901	RENO	NV		08/27/2008		603,720	0	0	0	0	0	0	35,955	35,955	0	0	0
A9030202	RENO	NV		05/15/2009		777,471	0	0	0	0	0	0	68,273	68,273	0	0	0
A9031305	RENO	NV		05/19/2009		834,974	0	0	0	0	0	0	25,961	25,961	0	0	0
A9031306	RENO	NV		05/19/2009		608,762	0	0	0	0	0	0	19,967	19,967	0	0	0
A9040904	RENO	NV		06/30/2009		1,221,255	0	0	0	0	0	0	38,744	38,744	0	0	0
A9040905	RENO	NV		06/30/2009		1,153,421	0	0	0	0	0	0	36,593	36,593	0	0	0
A9122302	RENO	NV		03/01/2010		722,725	0	0	0	0	0	0	21,215	21,215	0	0	0
B0102201	RENO	NV		01/04/2011		1,809,667	0	0	0	0	0	0	42,467	42,467	0	0	0
B0102202	RENO	NV		01/04/2011		1,136,151	0	0	0	0	0	0	42,018	42,018	0	0	0
B1021502	RENO	NV		04/19/2011		445,535	0	0	0	0	0	0	28,037	28,037	0	0	0
B1021503	RENO	NV		04/19/2011		451,162	0	0	0	0	0	0	28,386	28,386	0	0	0
A2092704	SPARKS	NV		12/19/2002		421,266	0	0	0	0	0	0	14,871	14,871	0	0	0
A7111504	SPARKS	NV		02/01/2008		673,088	0	0	0	0	0	0	20,169	20,169	0	0	0
A9021903	SPARKS	NV		04/27/2009		1,098,621	0	0	0	0	0	0	36,744	36,744	0	0	0
A9021904	SPARKS	NV		04/27/2009		353,390	0	0	0	0	0	0	11,818	11,818	0	0	0
B3043002	SPARKS	NV		07/19/2013		679,355	0	0	0	0	0	0	16,474	16,474	0	0	0
B4100201	SPARKS	NV		12/11/2014		525,000	0	0	0	0	0	0	179,993	179,993	0	0	0
B3120604	AKRON	NY		02/26/2014		205,445	0	0	0	0	0	0	21,249	21,249	0	0	0
A2111505	AMHERST	NY		02/26/2003		196,548	0	0	0	0	0	0	32,288	32,288	0	0	0
A5091403	AMHERST	NY		12/31/2006		144,401	0	0	0	0	0	0	45,533	45,533	0	0	0
A6030305	AMHERST	NY		12/31/2006		119,864	0	0	0	0	0	0	4,341	4,341	0	0	0
A6062801	AMHERST	NY		10/02/2006		418,251	0	0	0	0	0	0	23,686	23,686	0	0	0
A7100102	AMHERST	NY		12/27/2007		300,914	0	0	0	0	0	0	15,093	15,093	0	0	0
B4011004	AMHERST	NY		04/23/2014		306,876	0	0	0	0	0	0	15,334	15,334	0	0	0
A2040502	AMITYVILLE	NY		09/03/2002		242,641	0	0	0	0	0	0	82,028	82,028	0	0	0
A20405023	AMITYVILLE	NY		01/31/2003		155,348	0	0	0	0	0	0	54,369	54,369	0	0	0
A4033007	AMSTERDAM	NY		06/28/2004		984,561	0	0	0	0	0	0	77,496	77,496	0	0	0
A7081301	ARMONK	NY		10/16/2007		334,071	0	0	0	0	0	0	10,200	10,200	0	0	0
B4031701	ASTORIA	NY		06/12/2014		1,756,278	0	0	0	0	0	0	37,291	37,291	0	0	0
B4031702	ASTORIA	NY		06/12/2014		1,756,278	0	0	0	0	0	0	37,291	37,291	0	0	0
A9090101	AUBURN	NY		09/30/2009		226,228	0	0	0	0	0	0	9,190	9,190	0	0	0
A4072702	BATAVIA	NY		12/31/2006		283,887	0	0	0	0	0	0	6,407	6,407	0	0	0
B5040102	BAYVILLE	NY		07/01/2015		0	0	0	0	0	0	0	925,520	925,520	0	0	0
B0072610	BETHPAGE	NY		11/10/2010		3,488,604	0	0	0	0	0	0	85,576	85,576	0	0	0
B4040202	BETHPAGE	NY		06/18/2014		924,643	0	0	0	0	0	0	18,948	18,948	0	0	0
A5052402	BLASDELL	NY		08/04/2005		248,256	0	0	0	0	0	0	125,517	125,517	0	0	0
B0051302	BOWMANSVILLE	NY		07/26/2010		934,911	0	0	0	0	0	0	39,373	39,373	0	0	0
A5061001	BRONX	NY		09/20/2005		436,374	0	0	0	0	0	0	22,144	22,144	0	0	0
A9032001	BRONX	NY		06/16/2009		411,746	0	0	0	0	0	0	9,617	9,617	0	0	0
A2071503	BROOKLYN	NY		10/25/2002		399,623	0	0	0	0	0	0	127,832	127,832	0	0	0
B1040802	BROOKLYN	NY		07/14/2011		2,106,302	0	0	0	0	0	0	50,443	50,443	0	0	0
B2111604	BROOKLYN	NY		01/17/2013		737,634	0	0	0	0	0	0	17,453	17,453	0	0	0
B2112103	BROOKLYN	NY		01/28/2013		654,919	0	0	0	0	0	0	15,911	15,911	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B3052801	BROOKLYN	NY		08/12/2013		655,989	0	0	0	0	0	0	50,836	50,836	0	0	0
B3112706	BROOKLYN	NY		02/28/2014		724,894	0	0	0	0	0	0	15,486	15,486	0	0	0
A4042004	BUFFALO	NY		07/12/2004		222,111	0	0	0	0	0	0	41,656	41,656	0	0	0
A4090104	BUFFALO	NY		11/05/2004		330,879	0	0	0	0	0	0	21,055	21,055	0	0	0
A5022801	BUFFALO	NY		05/26/2005		782,732	0	0	0	0	0	0	45,924	45,924	0	0	0
A50228013	BUFFALO	NY		04/21/2011		179,269	0	0	0	0	0	0	124,708	124,708	0	0	0
A5030104	BUFFALO	NY		06/02/2005		243,299	0	0	0	0	0	0	37,954	37,954	0	0	0
A6120701	BUFFALO	NY		02/27/2007		187,773	0	0	0	0	0	0	6,331	6,331	0	0	0
A6120707	BUFFALO	NY		02/27/2007		204,111	0	0	0	0	0	0	6,882	6,882	0	0	0
A6121507	BUFFALO	NY		03/12/2007		161,120	0	0	0	0	0	0	17,962	17,962	0	0	0
A7031605	BUFFALO	NY		06/22/2007		236,504	0	0	0	0	0	0	7,645	7,645	0	0	0
A7031606	BUFFALO	NY		06/22/2007		408,580	0	0	0	0	0	0	13,191	13,191	0	0	0
A7032102	BUFFALO	NY		06/29/2007		752,616	0	0	0	0	0	0	24,305	24,305	0	0	0
B2022702	BUFFALO	NY		05/16/2012		480,145	0	0	0	0	0	0	27,934	27,934	0	0	0
B3071703	BUFFALO	NY		10/11/2013		97,078	0	0	0	0	0	0	3,374	3,374	0	0	0
B3122602	BUFFALO	NY		05/01/2014		421,883	0	0	0	0	0	0	36,200	36,200	0	0	0
B4030601	BUFFALO	NY		05/30/2014		180,734	0	0	0	0	0	0	5,930	5,930	0	0	0
B4040101	BUFFALO	NY		06/30/2014		761,456	0	0	0	0	0	0	38,170	38,170	0	0	0
B4070701	BUFFALO	NY		10/29/2014		787,320	0	0	0	0	0	0	39,021	39,021	0	0	0
B5012301	BUFFALO	NY		04/14/2015		0	0	0	0	0	0	0	558,703	558,703	0	0	0
A4033005	BUTLER	NY		06/28/2004		788,915	0	0	0	0	0	0	62,096	62,096	0	0	0
A3100203	CATSKILL	NY		01/30/2004		325,258	0	0	0	0	0	0	26,688	26,688	0	0	0
A4042005	CHEEKTOWAGA	NY		08/26/2004		394,690	0	0	0	0	0	0	30,203	30,203	0	0	0
A6012501	CHEEKTOWAGA	NY		12/31/2006		156,906	0	0	0	0	0	0	7,857	7,857	0	0	0
A6110801	CHEEKTOWAGA	NY		01/30/2007		250,459	0	0	0	0	0	0	11,370	11,370	0	0	0
A6120709	CHEEKTOWAGA	NY		02/27/2007		216,361	0	0	0	0	0	0	7,306	7,306	0	0	0
B4042903	CHEEKTOWAGA	NY		06/20/2014		241,813	0	0	0	0	0	0	16,758	16,758	0	0	0
A4110101	CLARENCE	NY		01/24/2005		325,281	0	0	0	0	0	0	23,815	23,815	0	0	0
A7010907	CLARENCE	NY		03/30/2007		574,057	0	0	0	0	0	0	32,165	32,165	0	0	0
A8022704	CLARENCE	NY		06/19/2008		351,298	0	0	0	0	0	0	16,968	16,968	0	0	0
A5081001	CLAY	NY		12/31/2006		138,089	0	0	0	0	0	0	9,184	9,184	0	0	0
A5110306	COLONIE	NY		02/09/2006		1,303,464	0	0	0	0	0	0	65,883	65,883	0	0	0
A7021504	COLONIE	NY		04/17/2007		922,639	0	0	0	0	0	0	51,202	51,202	0	0	0
B2060701	COMMACK	NY		08/02/2012		1,578,441	0	0	0	0	0	0	41,430	41,430	0	0	0
A8080701	DEWITT	NY		10/27/2008		515,976	0	0	0	0	0	0	25,862	25,862	0	0	0
A2100221	EAST HAMPTON	NY		12/18/2002		389,087	0	0	0	0	0	0	39,697	39,697	0	0	0
B3070101	EAST MORICHES	NY		09/26/2013		477,119	0	0	0	0	0	0	25,449	25,449	0	0	0
B3012901	EAST SETAUKET	NY		06/24/2013		3,527,089	0	0	0	0	0	0	86,003	86,003	0	0	0
A6032913	FALCONER	NY		12/31/2006		228,189	0	0	0	0	0	0	8,197	8,197	0	0	0
A4011205	FARMINGDALE	NY		03/30/2004		352,735	0	0	0	0	0	0	28,773	28,773	0	0	0
A7120603	GREECE	NY		03/31/2008		608,287	0	0	0	0	0	0	30,030	30,030	0	0	0
A8110403	GREECE	NY		01/20/2009		1,060,192	0	0	0	0	0	0	44,542	44,542	0	0	0
B3111501	GREECE	NY		02/12/2014		789,728	0	0	0	0	0	0	38,642	38,642	0	0	0
B1111402	GREENLAWN	NY		03/20/2012		1,512,671	0	0	0	0	0	0	34,352	34,352	0	0	0
A3012201	HALFMOON	NY		04/01/2003		1,249,784	0	0	0	0	0	0	124,629	124,629	0	0	0
A8072401	HAMBURG	NY		10/01/2008		319,045	0	0	0	0	0	0	8,522	8,522	0	0	0
B2112705	HAMBURG	NY		01/31/2013		403,458	0	0	0	0	0	0	13,483	13,483	0	0	0
B5070901	HAWTHORNE	NY		09/24/2015		0	0	0	0	0	0	0	1,164,253	1,164,253	0	0	0
A4110803	JAMESTOWN	NY		12/31/2006		270,404	0	0	0	0	0	0	16,590	16,590	0	0	0
B0061403	KIRKVILLE	NY		09/08/2010		1,202,769	0	0	0	0	0	0	35,674	35,674	0	0	0
A3021201	LAKE PLACID	NY		06/26/2003		182,396	0	0	0	0	0	0	46,747	46,747	0	0	0
A7022201	LAKE PLACID	NY		05/17/2007		411,015	0	0	0	0	0	0	8,346	8,346	0	0	0
A6030304	LANCASTER	NY		12/31/2006		122,863	0	0	0	0	0	0	4,449	4,449	0	0	0
A7010906	LANCASTER	NY		03/30/2007		574,057	0	0	0	0	0	0	32,165	32,165	0	0	0
A9040802	LATHAM	NY		06/24/2009		167,045	0	0	0	0	0	0	8,374	8,374	0	0	0
A8070801	LIVERPOOL	NY		09/17/2008		865,377	0	0	0	0	0	0	47,045	47,045	0	0	0
A6120712	LOCKPORT	NY		02/27/2007		193,898	0	0	0	0	0	0	6,543	6,543	0	0	0
A8022604	LOCKPORT	NY		07/21/2008		231,417	0	0	0	0	0	0	10,878	10,878	0	0	0
A8031102	LOCKPORT	NY		05/13/2008		600,828	0	0	0	0	0	0	17,368	17,368	0	0	0
B0061602	MASSAPEQUA	NY		09/23/2010		533,344	0	0	0	0	0	0	19,782	19,782	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6121201	MENDON	NY		03/08/2007		291,822	0	0	0	0	0	0	13,127	13,127	0	0	0
A7121002	MIDDLETOWN	NY		03/06/2008		765,449	0	0	0	0	0	0	38,330	38,330	0	0	0
B2010401	NEW ROCHELLE	NY		03/29/2012		6,027,122	0	0	0	0	0	0	145,897	145,897	0	0	0
A8012101	NEW YORK	NY		04/02/2008		223,074	0	0	0	0	0	0	7,577	7,577	0	0	0
B0060901	NEW YORK	NY		07/26/2010		5,656,698	0	0	0	0	0	0	146,961	146,961	0	0	0
B0120304	NEW YORK	NY		03/30/2011		926,705	0	0	0	0	0	0	22,813	22,813	0	0	0
B1033003	NEW YORK	NY		06/24/2011		1,323,991	0	0	0	0	0	0	32,425	32,425	0	0	0
B2121703	NEW YORK	NY		03/19/2013		648,723	0	0	0	0	0	0	15,578	15,578	0	0	0
B5042702	NEW YORK	NY		06/22/2015		0	0	0	0	0	0	0	807,174	807,174	0	0	0
A6120705	NIAGARA FALLS	NY		02/27/2007		152,711	0	0	0	0	0	0	5,159	5,159	0	0	0
A6120711	NIAGARA FALLS	NY		02/27/2007		418,997	0	0	0	0	0	0	14,136	14,136	0	0	0
A6120714	NIAGARA FALLS	NY		02/27/2007		93,773	0	0	0	0	0	0	3,163	3,163	0	0	0
A7041006	NIAGARA FALLS	NY		06/05/2007		795,664	0	0	0	0	0	0	25,687	25,687	0	0	0
A8051901	NIAGARA FALLS	NY		08/18/2008		317,563	0	0	0	0	0	0	14,655	14,655	0	0	0
B0121701	NIAGARA FALLS	NY		04/28/2011		681,638	0	0	0	0	0	0	41,054	41,054	0	0	0
B2061102	NIAGARA FALLS	NY		09/28/2012		982,706	0	0	0	0	0	0	33,801	33,801	0	0	0
A6120713	NORTH TONAWANDA	NY		02/27/2007		206,769	0	0	0	0	0	0	7,518	7,518	0	0	0
A6083004	ORCHARD PARK	NY		12/20/2006		272,327	0	0	0	0	0	0	14,878	14,878	0	0	0
A6120703	ORCHARD PARK	NY		02/27/2007		204,111	0	0	0	0	0	0	6,882	6,882	0	0	0
A7020101	ORCHARD PARK	NY		05/15/2007		427,424	0	0	0	0	0	0	23,120	23,120	0	0	0
A8110402	ORCHARD PARK	NY		01/20/2009		965,211	0	0	0	0	0	0	40,562	40,562	0	0	0
A4033004	PALMYRA	NY		06/28/2004		852,021	0	0	0	0	0	0	67,064	67,064	0	0	0
A8021404	PENFIELD	NY		06/06/2008		250,176	0	0	0	0	0	0	12,085	12,085	0	0	0
A8071502	PENFIELD	NY		10/03/2008		138,957	0	0	0	0	0	0	6,239	6,239	0	0	0
B1101905	PENFIELD	NY		12/22/2011		498,424	0	0	0	0	0	0	29,892	29,892	0	0	0
A6050301	PERINTON	NY		08/30/2006		367,350	0	0	0	0	0	0	21,226	21,226	0	0	0
A6050902	PERINTON	NY		08/17/2006		226,025	0	0	0	0	0	0	13,068	13,068	0	0	0
A6102705	PERINTON	NY		01/16/2007		496,194	0	0	0	0	0	0	27,914	27,914	0	0	0
A7120604	PERINTON	NY		03/31/2008		283,285	0	0	0	0	0	0	14,064	14,064	0	0	0
A9040703	PERINTON	NY		06/16/2009		196,392	0	0	0	0	0	0	8,117	8,117	0	0	0
A6111002	PITTSFORD	NY		01/30/2007		268,500	0	0	0	0	0	0	12,187	12,187	0	0	0
A6111003	PITTSFORD	NY		01/30/2007		118,237	0	0	0	0	0	0	5,363	5,363	0	0	0
A8061207	PLATTSBURGH	NY		08/14/2008		1,310,478	0	0	0	0	0	0	34,606	34,606	0	0	0
A2080702	PORT WASHINGTON	NY		11/14/2002		105,493	0	0	0	0	0	0	32,795	32,795	0	0	0
A2080703	PORT WASHINGTON	NY		11/14/2002		78,890	0	0	0	0	0	0	24,545	24,545	0	0	0
B2031601	PORT WASHINGTON	NY		06/06/2012		591,473	0	0	0	0	0	0	14,515	14,515	0	0	0
A5030701	ROCHESTER	NY		10/31/2005		385,003	0	0	0	0	0	0	55,887	55,887	0	0	0
A6112703	ROCHESTER	NY		02/01/2007		270,692	0	0	0	0	0	0	12,287	12,287	0	0	0
A7020103	ROCHESTER	NY		05/07/2007		731,166	0	0	0	0	0	0	23,511	23,511	0	0	0
A7071001	ROCHESTER	NY		10/01/2007		374,928	0	0	0	0	0	0	15,106	15,106	0	0	0
A8032401	ROCHESTER	NY		05/28/2008		301,061	0	0	0	0	0	0	8,596	8,596	0	0	0
B3020702	ROCHESTER	NY		04/30/2013		428,850	0	0	0	0	0	0	23,022	23,022	0	0	0
A4033006	ROME	NY		12/31/2006		518,263	0	0	0	0	0	0	40,784	40,784	0	0	0
A4121603	RONKONKOMA	NY		03/31/2005		181,918	0	0	0	0	0	0	29,946	29,946	0	0	0
B4040201	ROSLYN	NY		06/18/2014		534,294	0	0	0	0	0	0	10,945	10,945	0	0	0
A6053107	SALINA	NY		09/20/2006		582,504	0	0	0	0	0	0	16,108	16,108	0	0	0
A6053108	SALINA	NY		09/20/2006		294,215	0	0	0	0	0	0	16,966	16,966	0	0	0
B2112704	SCHENECTADY	NY		02/28/2013		1,335,264	0	0	0	0	0	0	45,986	45,986	0	0	0
A3040404	SLOATSBURG	NY		06/17/2003		181,236	0	0	0	0	0	0	17,702	17,702	0	0	0
B3051610	SOMERS	NY		07/26/2013		415,166	0	0	0	0	0	0	10,063	10,063	0	0	0
A4021001	TONAWANDA	NY		04/30/2004		66,591	0	0	0	0	0	0	46,500	46,500	0	0	0
A6020204	TONAWANDA	NY		04/07/2006		836,178	0	0	0	0	0	0	51,857	51,857	0	0	0
A6120702	TONAWANDA	NY		02/27/2007		232,531	0	0	0	0	0	0	7,842	7,842	0	0	0
A6120706	TONAWANDA	NY		02/27/2007		140,628	0	0	0	0	0	0	4,750	4,750	0	0	0
A7010802	TONAWANDA	NY		03/30/2007		612,308	0	0	0	0	0	0	34,312	34,312	0	0	0
B3112201	TONAWANDA	NY		03/07/2014		232,895	0	0	0	0	0	0	20,320	20,320	0	0	0
B4040301	TONAWANDA	NY		06/27/2014		523,355	0	0	0	0	0	0	17,054	17,054	0	0	0
B2020102	TOWN OF LANCASTER	NY		05/31/2012		1,603,839	0	0	0	0	0	0	80,987	80,987	0	0	0
A5022204	WATERTOWN	NY		06/09/2005		217,325	0	0	0	0	0	0	11,738	11,738	0	0	0
A6083003	WEBSTER	NY		11/27/2006		450,473	0	0	0	0	0	0	52,326	52,326	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A6110607	WEST SENECA	NY		01/16/2007		232,008	0	0	0	0	0	0	9,173	9,173	0	0	0
A6120708	WEST SENECA	NY		02/27/2007		214,263	0	0	0	0	0	0	10,385	10,385	0	0	0
A3052706	WHEATFIELD	NY		12/31/2006		190,286	0	0	0	0	0	0	46,664	46,664	0	0	0
B3102801	WHEATFIELD	NY		02/14/2014		369,452	0	0	0	0	0	0	10,963	10,963	0	0	0
A6050401	WILLIAMSVILLE	NY		08/24/2006		725,129	0	0	0	0	0	0	41,892	41,892	0	0	0
B4100701	WILLIAMSVILLE	NY		12/16/2014		1,085,000	0	0	0	0	0	0	565,760	565,760	0	0	0
B4040701	YONKERS	NY		07/10/2014		1,261,729	0	0	0	0	0	0	25,699	25,699	0	0	0
A4111101	AKRON	OH		02/18/2005		325,462	0	0	0	0	0	0	24,567	24,567	0	0	0
B3050702	AKRON	OH		08/07/2013		701,601	0	0	0	0	0	0	23,183	23,183	0	0	0
A5033002	ANNA	OH		06/23/2005		293,820	0	0	0	0	0	0	45,273	45,273	0	0	0
A8011603	ASHLAND	OH		03/26/2008		151,873	0	0	0	0	0	0	4,506	4,506	0	0	0
A7120708	AVON	OH		02/12/2008		447,640	0	0	0	0	0	0	13,588	13,588	0	0	0
B5071002	AVON	OH		09/29/2015		0	0	0	0	0	0	0	970,249	970,249	0	0	0
A4032306	BATAVIA	OH		06/21/2004		216,749	0	0	0	0	0	0	17,489	17,489	0	0	0
B3022001	BEACHWOOD	OH		05/08/2013		624,093	0	0	0	0	0	0	22,137	22,137	0	0	0
B4062401	BEACHWOOD	OH		09/15/2014		359,239	0	0	0	0	0	0	29,368	29,368	0	0	0
B0081012	BEAVERCREEK	OH		11/03/2010		1,617,586	0	0	0	0	0	0	105,627	105,627	0	0	0
A9073112	BEDFORD	OH		10/28/2009		348,774	0	0	0	0	0	0	16,156	16,156	0	0	0
A4020902	BROOK PARK	OH		03/29/2004		448,694	0	0	0	0	0	0	35,406	35,406	0	0	0
A4020903	BROOK PARK	OH		03/29/2004		211,668	0	0	0	0	0	0	16,708	16,708	0	0	0
A6121801	BROOK PARK	OH		03/15/2007		354,118	0	0	0	0	0	0	11,713	11,713	0	0	0
B1112303	BROOKLYN HEIGHTS	OH		01/31/2012		1,036,541	0	0	0	0	0	0	36,216	36,216	0	0	0
A8093005	BRUNSWICK	OH		11/20/2008		615,688	0	0	0	0	0	0	20,455	20,455	0	0	0
A80930053	BRUNSWICK	OH		09/03/2009		268,464	0	0	0	0	0	0	8,921	8,921	0	0	0
A7080601	BRUNSWICK HILLS	OH		10/19/2007		784,545	0	0	0	0	0	0	23,947	23,947	0	0	0
B4011503	CANTON	OH		04/25/2014		1,643,759	0	0	0	0	0	0	107,221	107,221	0	0	0
A4022702	CENTERVILLE	OH		07/16/2004		321,413	0	0	0	0	0	0	61,864	61,864	0	0	0
A2100106	CINCINNATI	OH		12/31/2006		280,491	0	0	0	0	0	0	27,415	27,415	0	0	0
A3011004	CINCINNATI	OH		04/01/2003		493,092	0	0	0	0	0	0	45,680	45,680	0	0	0
A3042401	CINCINNATI	OH		08/19/2003		159,293	0	0	0	0	0	0	38,768	38,768	0	0	0
A4032308	CINCINNATI	OH		12/31/2006		274,854	0	0	0	0	0	0	22,161	22,161	0	0	0
A6070702	CINCINNATI	OH		09/22/2006		54,993	0	0	0	0	0	0	29,194	29,194	0	0	0
A6070703	CINCINNATI	OH		09/22/2006		174,422	0	0	0	0	0	0	31,693	31,693	0	0	0
A6070704	CINCINNATI	OH		09/26/2006		120,768	0	0	0	0	0	0	28,644	28,644	0	0	0
A7030804	CINCINNATI	OH		05/16/2007		382,652	0	0	0	0	0	0	12,611	12,611	0	0	0
A7031201	CINCINNATI	OH		05/29/2007		543,984	0	0	0	0	0	0	29,427	29,427	0	0	0
A7040301	CINCINNATI	OH		06/20/2007		292,697	0	0	0	0	0	0	15,680	15,680	0	0	0
A7040310	CINCINNATI	OH		08/30/2007		241,464	0	0	0	0	0	0	7,770	7,770	0	0	0
A7040311	CINCINNATI	OH		06/18/2007		228,794	0	0	0	0	0	0	7,580	7,580	0	0	0
A7041701	CINCINNATI	OH		06/28/2007		1,897,427	0	0	0	0	0	0	60,513	60,513	0	0	0
A7080107	CINCINNATI	OH		01/28/2008		298,336	0	0	0	0	0	0	8,671	8,671	0	0	0
A7111201	CINCINNATI	OH		08/22/2008		115,328	0	0	0	0	0	0	28,080	28,080	0	0	0
A9111801	CINCINNATI	OH		01/29/2010		2,225,100	0	0	0	0	0	0	63,522	63,522	0	0	0
B1090703	CINCINNATI	OH		12/13/2011		752,357	0	0	0	0	0	0	17,574	17,574	0	0	0
B2091406	CINCINNATI	OH		11/29/2012		1,329,114	0	0	0	0	0	0	23,285	23,285	0	0	0
B2120601	CINCINNATI	OH		02/11/2013		3,074,660	0	0	0	0	0	0	79,244	79,244	0	0	0
B3012102	CINCINNATI	OH		06/24/2013		907,648	0	0	0	0	0	0	31,188	31,188	0	0	0
B3021501	CINCINNATI	OH		07/17/2013		1,086,967	0	0	0	0	0	0	45,146	45,146	0	0	0
B3030501	CINCINNATI	OH		05/20/2013		570,807	0	0	0	0	0	0	30,917	30,917	0	0	0
B4012101	CINCINNATI	OH		04/23/2014		1,768,790	0	0	0	0	0	0	38,006	38,006	0	0	0
B4051602	CINCINNATI	OH		07/10/2014		1,015,463	0	0	0	0	0	0	32,008	32,008	0	0	0
A6082201	CLEVELAND	OH		12/31/2006		266,306	0	0	0	0	0	0	9,007	9,007	0	0	0
A7092402	CLEVELAND	OH		12/03/2007		263,279	0	0	0	0	0	0	7,918	7,918	0	0	0
A8072102	CLEVELAND	OH		09/25/2008		265,445	0	0	0	0	0	0	9,607	9,607	0	0	0
A9042401	CLEVELAND	OH		06/29/2009		1,982,298	0	0	0	0	0	0	83,238	83,238	0	0	0
A9073109	CLEVELAND	OH		10/27/2009		688,856	0	0	0	0	0	0	31,898	31,898	0	0	0
A9090201	CLEVELAND	OH		12/30/2009		545,060	0	0	0	0	0	0	26,078	26,078	0	0	0
A9111902	CLEVELAND	OH		01/20/2010		498,532	0	0	0	0	0	0	34,011	34,011	0	0	0
B2110716	CLEVELAND	OH		02/26/2013		751,464	0	0	0	0	0	0	42,092	42,092	0	0	0
B3041605	CLEVELAND	OH		07/09/2013		944,554	0	0	0	0	0	0	22,149	22,149	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B3060302	CLEVELAND	OH		08/20/2013		280,338	0	0	0	0	0	0	9,503	9,503	0	0	0
B3060303	CLEVELAND	OH		08/20/2013		252,500	0	0	0	0	0	0	8,565	8,565	0	0	0
B3071102	CLEVELAND	OH		10/03/2013		189,612	0	0	0	0	0	0	4,083	4,083	0	0	0
B4031703	CLEVELAND	OH		05/15/2014		757,211	0	0	0	0	0	0	16,173	16,173	0	0	0
B3041707	CLEVELAND HEIGHTS	OH		07/02/2013		314,353	0	0	0	0	0	0	7,624	7,624	0	0	0
A6081505	COLUMBUS	OH		12/31/2006		211,637	0	0	0	0	0	0	7,120	7,120	0	0	0
A6082204	COLUMBUS	OH		11/01/2006		297,902	0	0	0	0	0	0	16,956	16,956	0	0	0
A8060503	COLUMBUS	OH		08/14/2008		204,454	0	0	0	0	0	0	6,416	6,416	0	0	0
A9051301	COLUMBUS	OH		07/31/2009		1,640,360	0	0	0	0	0	0	51,706	51,706	0	0	0
B3031803	COLUMBUS	OH		05/30/2013		1,532,826	0	0	0	0	0	0	26,563	26,563	0	0	0
B3032603	COLUMBUS	OH		06/25/2013		605,344	0	0	0	0	0	0	20,283	20,283	0	0	0
B3070907	COLUMBUS	OH		10/01/2013		1,066,207	0	0	0	0	0	0	16,164	16,164	0	0	0
B3040502	CORTLAND	OH		07/10/2013		1,710,942	0	0	0	0	0	0	92,748	92,748	0	0	0
A8090202	CUYAHOGA FALLS	OH		11/17/2008		554,870	0	0	0	0	0	0	18,920	18,920	0	0	0
A7080909	DAYTON	OH		10/22/2007		1,030,540	0	0	0	0	0	0	52,245	52,245	0	0	0
A7122705	DAYTON	OH		08/01/2008		205,258	0	0	0	0	0	0	5,796	5,796	0	0	0
A8050702	DAYTON	OH		08/01/2008		463,711	0	0	0	0	0	0	28,062	28,062	0	0	0
B1022302	DAYTON	OH		04/28/2011		319,861	0	0	0	0	0	0	19,837	19,837	0	0	0
B5080302	DAYTON	OH		10/30/2015		0	0	0	0	0	0	0	2,727,877	2,727,877	0	0	0
B4102301	DOVER	OH		01/28/2015		0	0	0	0	0	0	0	2,926,312	2,926,312	0	0	0
A7110503	DUBLIN	OH		05/22/2008		422,288	0	0	0	0	0	0	12,367	12,367	0	0	0
B3111101	DUBLIN	OH		02/14/2014		415,566	0	0	0	0	0	0	12,347	12,347	0	0	0
B4091504	DUBLIN	OH		01/30/2015		0	0	0	0	0	0	0	766,288	766,288	0	0	0
A6103102	EASTLAKE	OH		01/25/2007		1,279,676	0	0	0	0	0	0	57,494	57,494	0	0	0
A5033003	EATON	OH		06/20/2005		870,262	0	0	0	0	0	0	58,167	58,167	0	0	0
A9073114	ELYRIA	OH		10/28/2009		261,544	0	0	0	0	0	0	12,122	12,122	0	0	0
A7090706	EUCLID	OH		11/14/2007		137,872	0	0	0	0	0	0	13,526	13,526	0	0	0
B3070908	EUCLID	OH		10/02/2013		406,503	0	0	0	0	0	0	9,365	9,365	0	0	0
A7082002	FAIRFIELD	OH		02/29/2008		309,373	0	0	0	0	0	0	9,041	9,041	0	0	0
B1090901	FAIRFIELD	OH		01/27/2012		776,433	0	0	0	0	0	0	45,763	45,763	0	0	0
B4012002	FINDLAY	OH		04/28/2014		626,661	0	0	0	0	0	0	19,350	19,350	0	0	0
A6110703	FOSTORIA	OH		03/15/2007		795,754	0	0	0	0	0	0	91,375	91,375	0	0	0
A6062701	GREEN	OH		08/22/2006		810,829	0	0	0	0	0	0	27,367	27,367	0	0	0
A6040301	GROVEPORT	OH		12/31/2006		382,032	0	0	0	0	0	0	13,377	13,377	0	0	0
A4031506	HAMILTON	OH		06/10/2004		272,909	0	0	0	0	0	0	53,844	53,844	0	0	0
A7112005	HAMILTON	OH		01/18/2008		234,646	0	0	0	0	0	0	7,145	7,145	0	0	0
A8061201	HARRISON	OH		08/18/2008		801,475	0	0	0	0	0	0	27,513	27,513	0	0	0
B1040701	HUBER HEIGHTS	OH		06/22/2011		1,161,514	0	0	0	0	0	0	43,169	43,169	0	0	0
B2050802	HUDSON	OH		07/24/2012		1,560,464	0	0	0	0	0	0	38,050	38,050	0	0	0
B3031101	JOHNSTOWN	OH		06/06/2013		302,617	0	0	0	0	0	0	17,103	17,103	0	0	0
A9073108	KENT	OH		10/27/2009		741,164	0	0	0	0	0	0	34,329	34,329	0	0	0
B4050602	KETTERING	OH		06/27/2014		1,130,357	0	0	0	0	0	0	25,751	25,751	0	0	0
B3121804	LAKEWOOD	OH		07/17/2014		287,644	0	0	0	0	0	0	6,974	6,974	0	0	0
A4032311	LANCASTER	OH		06/18/2004		226,097	0	0	0	0	0	0	18,231	18,231	0	0	0
B3031402	LEBANON	OH		06/27/2013		2,221,444	0	0	0	0	0	0	77,285	77,285	0	0	0
A9073107	LORAIN	OH		10/27/2009		741,164	0	0	0	0	0	0	34,329	34,329	0	0	0
B3061702	LOVELAND	OH		09/03/2013		333,185	0	0	0	0	0	0	11,367	11,367	0	0	0
B2100204	LYNDHURST	OH		12/12/2012		245,112	0	0	0	0	0	0	25,844	25,844	0	0	0
A9042406	MACEDONIA	OH		07/14/2009		282,074	0	0	0	0	0	0	23,290	23,290	0	0	0
A6071404	MANSFIELD	OH		12/31/2006		171,131	0	0	0	0	0	0	7,609	7,609	0	0	0
A6071405	MANSFIELD	OH		12/31/2006		118,894	0	0	0	0	0	0	11,881	11,881	0	0	0
A7031202	MANSFIELD	OH		06/05/2007		457,133	0	0	0	0	0	0	24,693	24,693	0	0	0
B2081605	MARION	OH		10/19/2012		451,954	0	0	0	0	0	0	25,553	25,553	0	0	0
B2102307	MARYSVILLE	OH		12/28/2012		2,013,115	0	0	0	0	0	0	72,040	72,040	0	0	0
A8022011	MASON	OH		05/16/2008		474,065	0	0	0	0	0	0	43,866	43,866	0	0	0
B2110903	MAYFIELD HEIGHTS	OH		01/22/2013		845,944	0	0	0	0	0	0	20,547	20,547	0	0	0
A8033102	MEDINA	OH		06/09/2008		1,507,453	0	0	0	0	0	0	69,574	69,574	0	0	0
A80331023	MEDINA	OH		11/07/2008		517,751	0	0	0	0	0	0	23,684	23,684	0	0	0
A6081507	MENTOR	OH		10/24/2006		425,760	0	0	0	0	0	0	13,978	13,978	0	0	0
A6042405	MIDDLEBURG HEIGHTS	OH		12/31/2006		655,768	0	0	0	0	0	0	41,151	41,151	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B0022201	MIDDLEBURG HEIGHTS	OH		05/06/2010		1,287,405	0	0	0	0	0	0	29,610	29,610	0	0	0
A7040309	MIDDLETOWN	OH		08/30/2007		273,801	0	0	0	0	0	0	8,811	8,811	0	0	0
A8012103	MIDDLETOWN	OH		03/20/2008		1,787,754	0	0	0	0	0	0	71,831	71,831	0	0	0
B4122908	MILFORD	OH		02/09/2015		0	0	0	0	0	0	0	1,592,297	1,592,297	0	0	0
A9073110	MILLBURY	OH		10/27/2009		967,861	0	0	0	0	0	0	44,821	44,821	0	0	0
A5030903	MORROW	OH		08/05/2005		598,085	0	0	0	0	0	0	41,143	41,143	0	0	0
B3122605	NEW CONCORD	OH		04/21/2014		1,108,645	0	0	0	0	0	0	23,818	23,818	0	0	0
A7040307	NORTH OLMSTED	OH		07/02/2007		169,750	0	0	0	0	0	0	15,090	15,090	0	0	0
A7040308	NORTH OLMSTED	OH		07/02/2007		152,633	0	0	0	0	0	0	15,953	15,953	0	0	0
B3081301	NORTH OLMSTED	OH		10/23/2013		359,946	0	0	0	0	0	0	6,976	6,976	0	0	0
A9042405	NORWOOD	OH		07/14/2009		282,074	0	0	0	0	0	0	23,290	23,290	0	0	0
A6090508	ONTARIO	OH		11/15/2006		590,898	0	0	0	0	0	0	20,164	20,164	0	0	0
A6062804	PAINESVILLE TOWNSHIP	OH		08/21/2006		627,104	0	0	0	0	0	0	20,673	20,673	0	0	0
A3053004	PARMA	OH		09/03/2003		305,307	0	0	0	0	0	0	74,858	74,858	0	0	0
A7090704	PARMA	OH		11/14/2007		127,834	0	0	0	0	0	0	12,544	12,544	0	0	0
A4051302	PARMA HEIGHTS	OH		08/23/2004		483,710	0	0	0	0	0	0	31,806	31,806	0	0	0
B3032601	PORTSMOUTH	OH		06/25/2013		825,676	0	0	0	0	0	0	27,662	27,662	0	0	0
B1072201	RAVENNA	OH		09/23/2011		777,077	0	0	0	0	0	0	28,343	28,343	0	0	0
A9073111	RICHMOND HEIGHTS	OH		10/28/2009		435,931	0	0	0	0	0	0	20,194	20,194	0	0	0
B1032401	RIVERSIDE	OH		06/09/2011		294,942	0	0	0	0	0	0	7,004	7,004	0	0	0
A8022104	ROCKY RIVER	OH		05/22/2008		460,536	0	0	0	0	0	0	42,405	42,405	0	0	0
A8071005	SANDUSKY	OH		09/30/2008		296,004	0	0	0	0	0	0	19,497	19,497	0	0	0
A8090504	SHAKER HEIGHTS	OH		11/17/2008		300,600	0	0	0	0	0	0	9,997	9,997	0	0	0
B3040501	SHAKER HEIGHTS	OH		06/13/2013		693,750	0	0	0	0	0	0	17,207	17,207	0	0	0
A6081402	SHARONVILLE	OH		10/18/2006		415,132	0	0	0	0	0	0	13,625	13,625	0	0	0
A8012803	SIDNEY	OH		04/11/2008		678,508	0	0	0	0	0	0	27,037	27,037	0	0	0
B3060703	SIDNEY	OH		09/11/2013		1,320,603	0	0	0	0	0	0	68,573	68,573	0	0	0
A4012903	SOLON	OH		04/26/2004		638,228	0	0	0	0	0	0	50,828	50,828	0	0	0
B5081202	SOLON	OH		10/28/2015		0	0	0	0	0	0	0	864,030	864,030	0	0	0
A6070705	SPRINGDALE	OH		09/22/2006		280,434	0	0	0	0	0	0	50,917	50,917	0	0	0
B3122011	STREETSBORO	OH		03/05/2014		1,361,272	0	0	0	0	0	0	28,407	28,407	0	0	0
A6121902	STRONGSVILLE	OH		03/09/2007		478,670	0	0	0	0	0	0	16,016	16,016	0	0	0
B0030903	STRONGSVILLE	OH		05/27/2010		177,204	0	0	0	0	0	0	18,711	18,711	0	0	0
B1120101	STRONGSVILLE	OH		01/27/2012		925,251	0	0	0	0	0	0	31,824	31,824	0	0	0
A4032310	SUNBURY	OH		06/16/2004		269,379	0	0	0	0	0	0	21,738	21,738	0	0	0
A4041502	TALLMADGE	OH		07/14/2004		942,895	0	0	0	0	0	0	33,666	33,666	0	0	0
A7080707	TIPP CITY	OH		10/26/2007		395,918	0	0	0	0	0	0	20,240	20,240	0	0	0
A3052103	TOLEDO	OH		08/21/2003		208,610	0	0	0	0	0	0	51,155	51,155	0	0	0
A9073101	TOLEDO	OH		10/27/2009		806,514	0	0	0	0	0	0	37,346	37,346	0	0	0
A9073102	TOLEDO	OH		10/27/2009		741,164	0	0	0	0	0	0	34,329	34,329	0	0	0
A9073103	TOLEDO	OH		10/27/2009		566,777	0	0	0	0	0	0	26,245	26,245	0	0	0
A9073104	TOLEDO	OH		10/27/2009		632,127	0	0	0	0	0	0	29,274	29,274	0	0	0
A9073105	TOLEDO	OH		10/27/2009		566,777	0	0	0	0	0	0	26,245	26,245	0	0	0
A9073106	TOLEDO	OH		10/27/2009		457,739	0	0	0	0	0	0	21,203	21,203	0	0	0
A5012903	TROY	OH		04/28/2005		244,214	0	0	0	0	0	0	16,859	16,859	0	0	0
A8012804	UNIONTOWN	OH		04/11/2008		761,209	0	0	0	0	0	0	30,343	30,343	0	0	0
B2020903	VALLEY VIEW	OH		03/22/2012		422,115	0	0	0	0	0	0	7,419	7,419	0	0	0
A5090902	VERMILLION	OH		12/02/2005		245,995	0	0	0	0	0	0	34,792	34,792	0	0	0
A8040401	WADSWORTH	OH		07/07/2008		446,127	0	0	0	0	0	0	12,704	12,704	0	0	0
B2110709	WALBRIDGE	OH		01/22/2013		1,156,127	0	0	0	0	0	0	64,221	64,221	0	0	0
A2022001	WEST CHESTER	OH		05/10/2002		506,555	0	0	0	0	0	0	37,786	37,786	0	0	0
B2110707	WEST CHESTER	OH		12/28/2012		895,694	0	0	0	0	0	0	50,186	50,186	0	0	0
A7090705	WESTLAKE	OH		12/28/2007		199,631	0	0	0	0	0	0	19,331	19,331	0	0	0
B3022603	YOUNGSTOWN	OH		05/13/2013		959,045	0	0	0	0	0	0	22,004	22,004	0	0	0
B3011804	ADA	OK		03/25/2013		1,101,085	0	0	0	0	0	0	27,472	27,472	0	0	0
B3011803	ALTUS	OK		03/25/2013		768,755	0	0	0	0	0	0	19,181	19,181	0	0	0
A6011103	ARDMORE	OK		04/04/2006		507,852	0	0	0	0	0	0	66,923	66,923	0	0	0
B3060305	BROKEN ARROW	OK		08/30/2013		473,656	0	0	0	0	0	0	24,803	24,803	0	0	0
B3011805	LAWTON	OK		03/25/2013		892,242	0	0	0	0	0	0	22,265	22,265	0	0	0
B2100201	MIDWEST CITY	OK		12/21/2012		1,119,403	0	0	0	0	0	0	37,199	37,199	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A7050102	MOORE	OK		07/25/2007		220,474	0	0	0	0	0	0	6,980	6,980	0	0	0
A7092004	MUSKOGEE	OK		12/11/2007		252,928	0	0	0	0	0	0	7,508	7,508	0	0	0
A4121303	OKLAHOMA CITY	OK		02/23/2005		432,654	0	0	0	0	0	0	19,336	19,336	0	0	0
A5072103	OKLAHOMA CITY	OK		10/12/2005		731,540	0	0	0	0	0	0	28,962	28,962	0	0	0
A5090903	OKLAHOMA CITY	OK		12/31/2006		127,488	0	0	0	0	0	0	18,455	18,455	0	0	0
A7052202	OKLAHOMA CITY	OK		07/31/2007		799,801	0	0	0	0	0	0	25,314	25,314	0	0	0
A9070601	OKLAHOMA CITY	OK		08/31/2009		299,880	0	0	0	0	0	0	12,693	12,693	0	0	0
B1022205	OKLAHOMA CITY	OK		04/19/2011		380,489	0	0	0	0	0	0	23,260	23,260	0	0	0
B2062902	OKLAHOMA CITY	OK		09/07/2012		1,507,694	0	0	0	0	0	0	53,776	53,776	0	0	0
B2112104	OKLAHOMA CITY	OK		02/01/2013		318,019	0	0	0	0	0	0	11,366	11,366	0	0	0
B2122601	OKLAHOMA CITY	OK		03/12/2013		1,298,311	0	0	0	0	0	0	30,653	30,653	0	0	0
A5012911	STILLWATER	OK		04/29/2005		244,214	0	0	0	0	0	0	16,859	16,859	0	0	0
A5072802	TULSA	OK		09/28/2005		220,117	0	0	0	0	0	0	12,129	12,129	0	0	0
A7070502	TULSA	OK		08/30/2007		347,633	0	0	0	0	0	0	10,782	10,782	0	0	0
A7101602	TULSA	OK		01/17/2008		308,286	0	0	0	0	0	0	15,320	15,320	0	0	0
B1012603	TULSA	OK		03/31/2011		1,254,974	0	0	0	0	0	0	45,653	45,653	0	0	0
B1012604	TULSA	OK		03/31/2011		1,165,287	0	0	0	0	0	0	42,407	42,407	0	0	0
B2042603	TULSA	OK		06/26/2012		337,984	0	0	0	0	0	0	17,956	17,956	0	0	0
B2051701	TULSA	OK		08/15/2012		711,920	0	0	0	0	0	0	25,573	25,573	0	0	0
B3020101	TULSA	OK		04/19/2013		544,207	0	0	0	0	0	0	27,450	27,450	0	0	0
B3103005	TULSA	OK		01/31/2014		1,190,177	0	0	0	0	0	0	25,585	25,585	0	0	0
B2061903	YUKON	OK		09/12/2012		848,498	0	0	0	0	0	0	21,799	21,799	0	0	0
A4051401	ALBANY	OR		07/22/2004		1,061,972	0	0	0	0	0	0	91,311	91,311	0	0	0
A9030503	ALBANY	OR		04/24/2009		1,291,034	0	0	0	0	0	0	29,230	29,230	0	0	0
A9082701	ALOHA	OR		10/15/2009		423,215	0	0	0	0	0	0	29,719	29,719	0	0	0
A6120601	AURORA	OR		01/31/2007		641,637	0	0	0	0	0	0	23,127	23,127	0	0	0
B3020102	BANDON	OR		04/08/2013		773,730	0	0	0	0	0	0	41,893	41,893	0	0	0
B3121701	BANDON	OR		02/14/2014		786,672	0	0	0	0	0	0	24,300	24,300	0	0	0
B3121701-1	BANDON	OR		02/19/2015		0	0	0	0	0	0	0	5,704	5,704	0	0	0
A2093001	BEAVERTON	OR		12/12/2002		407,716	0	0	0	0	0	0	42,272	42,272	0	0	0
A3011702	BEAVERTON	OR		03/28/2003		76,010	0	0	0	0	0	0	2,722	2,722	0	0	0
A3012002	BEAVERTON	OR		03/27/2003		371,048	0	0	0	0	0	0	37,554	37,554	0	0	0
A5121603	BEAVERTON	OR		12/31/2006		250,575	0	0	0	0	0	0	17,487	17,487	0	0	0
A6092101	BEAVERTON	OR		11/27/2006		398,036	0	0	0	0	0	0	13,112	13,112	0	0	0
A60921013	BEAVERTON	OR		12/07/2009		183,213	0	0	0	0	0	0	4,207	4,207	0	0	0
B0032603	BEAVERTON	OR		06/18/2010		670,987	0	0	0	0	0	0	28,374	28,374	0	0	0
B0062502	BEAVERTON	OR		08/13/2010		541,485	0	0	0	0	0	0	22,645	22,645	0	0	0
B1031102	BEAVERTON	OR		04/29/2011		2,161,070	0	0	0	0	0	0	84,713	84,713	0	0	0
B1101201	BEAVERTON	OR		12/21/2011		1,028,209	0	0	0	0	0	0	41,019	41,019	0	0	0
B4052001	BEAVERTON	OR		07/24/2014		1,645,661	0	0	0	0	0	0	36,630	36,630	0	0	0
A3042205	BEND	OR		08/01/2003		312,869	0	0	0	0	0	0	33,292	33,292	0	0	0
A4110108	BEND	OR		01/11/2005		726,245	0	0	0	0	0	0	48,080	48,080	0	0	0
A7072702	BEND	OR		09/27/2007		17,328,864	0	0	0	0	0	0	333,653	333,653	0	0	0
A707270233	BEND	OR		04/12/2010		2,675,636	0	0	0	0	0	0	33,720	33,720	0	0	0
A8032505	BEND	OR		06/12/2008		227,000	0	0	0	0	0	0	6,514	6,514	0	0	0
B0063001	BEND	OR		09/10/2010		556,699	0	0	0	0	0	0	13,441	13,441	0	0	0
B3031312	BEND	OR		07/10/2013		831,205	0	0	0	0	0	0	19,494	19,494	0	0	0
B3031505	BEND	OR		06/14/2013		1,847,674	0	0	0	0	0	0	66,737	66,737	0	0	0
B3031505-1	BEND	OR		09/26/2014		2,159,266	0	0	0	0	0	0	66,263	66,263	0	0	0
A3020602	CANBY	OR		04/22/2003		487,115	0	0	0	0	0	0	131,633	131,633	0	0	0
A30206023	CANBY	OR		08/10/2007		437,263	0	0	0	0	0	0	38,177	38,177	0	0	0
B5040207	CANNON BEACH	OR		05/29/2015		0	0	0	0	0	0	0	3,532,937	3,532,937	0	0	0
B5040208	CANNON BEACH	OR		05/29/2015		0	0	0	0	0	0	0	317,965	317,965	0	0	0
B0041903	CLACKAMAS	OR		06/21/2010		1,594,865	0	0	0	0	0	0	57,359	57,359	0	0	0
B5031703	CLACKAMAS	OR		08/18/2015		0	0	0	0	0	0	0	2,779,044	2,779,044	0	0	0
B0090207	CORVALLIS	OR		11/30/2010		6,752,605	0	0	0	0	0	0	160,706	160,706	0	0	0
B2082703	CORVALLIS	OR		11/09/2012		321,507	0	0	0	0	0	0	34,013	34,013	0	0	0
B3062401	DAMASCUS	OR		09/27/2013		1,989,822	0	0	0	0	0	0	45,336	45,336	0	0	0
B3043006	DURHAM	OR		07/19/2013		998,412	0	0	0	0	0	0	24,612	24,612	0	0	0
A4021201	EUGENE	OR		04/07/2004		358,586	0	0	0	0	0	0	73,138	73,138	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A6081103	EUGENE	OR		09/27/2006		395,486	0	0	0	0	0	0	18,256	18,256	0	0	0
A8022108	EUGENE	OR		05/07/2008		1,165,060	0	0	0	0	0	0	39,033	39,033	0	0	0
A80221083	EUGENE	OR		12/10/2009		761,778	0	0	0	0	0	0	22,706	22,706	0	0	0
B1062201	EUGENE	OR		09/29/2011		811,074	0	0	0	0	0	0	19,777	19,777	0	0	0
B3082003	EUGENE	OR		11/01/2013		421,735	0	0	0	0	0	0	9,662	9,662	0	0	0
B3121203	EUGENE	OR		02/20/2014		427,686	0	0	0	0	0	0	9,140	9,140	0	0	0
B4050502	EUGENE	OR		06/26/2014		7,604,433	0	0	0	0	0	0	137,163	137,163	0	0	0
B4050503	EUGENE	OR		06/26/2014		3,378,556	0	0	0	0	0	0	60,939	60,939	0	0	0
B5050102	EUGENE	OR		08/26/2015		0	0	0	0	0	0	0	249,299	249,299	0	0	0
B3121202	EUGENE	OR		02/19/2014		587,693	0	0	0	0	0	0	12,560	12,560	0	0	0
B2032203	FAIRVIEW	OR		05/23/2012		3,140,093	0	0	0	0	0	0	71,507	71,507	0	0	0
B3061801	GLADSTONE	OR		09/13/2013		446,110	0	0	0	0	0	0	23,166	23,166	0	0	0
B3102401	GLADSTONE	OR		12/16/2013		732,853	0	0	0	0	0	0	36,788	36,788	0	0	0
A5062905	GRANTS PASS	OR		09/30/2005		1,079,173	0	0	0	0	0	0	160,878	160,878	0	0	0
A4071701	GRESHAM	OR		09/29/2004		629,906	0	0	0	0	0	0	41,027	41,027	0	0	0
A4122701	GRESHAM	OR		03/29/2005		134,796	0	0	0	0	0	0	9,717	9,717	0	0	0
A5101203	GRESHAM	OR		12/21/2005		592,898	0	0	0	0	0	0	39,136	39,136	0	0	0
A6020102	GRESHAM	OR		04/26/2006		663,146	0	0	0	0	0	0	58,018	58,018	0	0	0
B0052003	GRESHAM	OR		07/26/2010		499,149	0	0	0	0	0	0	17,801	17,801	0	0	0
B2080301	GRESHAM	OR		10/31/2012		360,986	0	0	0	0	0	0	15,722	15,722	0	0	0
B4050501	GRESHAM	OR		07/14/2014		416,570	0	0	0	0	0	0	12,954	12,954	0	0	0
B5041507	HAPPY VALLEY	OR		07/27/2015		0	0	0	0	0	0	0	1,568,056	1,568,056	0	0	0
A9040301	HILLSBORO	OR		05/12/2009		5,120,742	0	0	0	0	0	0	449,644	449,644	0	0	0
B4010901	HILLSBORO	OR		03/14/2014		549,763	0	0	0	0	0	0	17,554	17,554	0	0	0
B4091503	HILLSBORO	OR		11/25/2014		553,350	0	0	0	0	0	0	12,260	12,260	0	0	0
B4100101	HILLSBORO	OR		11/25/2014		1,750,000	0	0	0	0	0	0	38,779	38,779	0	0	0
B4101501	HILLSBORO	OR		12/17/2014		1,150,000	0	0	0	0	0	0	292,909	292,909	0	0	0
A2060701	HOOD RIVER	OR		09/03/2002		735,071	0	0	0	0	0	0	78,946	78,946	0	0	0
B3122601	HOOD RIVER	OR		04/04/2014		1,559,063	0	0	0	0	0	0	32,914	32,914	0	0	0
A7073003	HUBBARD	OR		09/05/2007		426,668	0	0	0	0	0	0	14,538	14,538	0	0	0
A7041603	INDEPENDENCE	OR		07/10/2007		319,352	0	0	0	0	0	0	10,485	10,485	0	0	0
B3103009	INDEPENDENCE	OR		01/31/2014		178,062	0	0	0	0	0	0	5,838	5,838	0	0	0
A6031701	KEIZER	OR		12/31/2006		126,772	0	0	0	0	0	0	4,579	4,579	0	0	0
A5062904	KLAMATH FALLS	OR		09/30/2005		888,193	0	0	0	0	0	0	131,541	131,541	0	0	0
A6030605	KLAMATH FALLS	OR		12/31/2006		380,947	0	0	0	0	0	0	13,641	13,641	0	0	0
B3081306	KLAMATH FALLS	OR		11/18/2013		1,083,575	0	0	0	0	0	0	34,169	34,169	0	0	0
A2090501	LAKE OSWEGO	OR		11/18/2002		548,660	0	0	0	0	0	0	53,571	53,571	0	0	0
A2090502	LAKE OSWEGO	OR		12/02/2002		98,481	0	0	0	0	0	0	9,615	9,615	0	0	0
A7030801	LAKE OSWEGO	OR		04/12/2007		339,363	0	0	0	0	0	0	37,469	37,469	0	0	0
A7040505	LAKE OSWEGO	OR		05/01/2007		281,157	0	0	0	0	0	0	30,480	30,480	0	0	0
B0022203	LAKE OSWEGO	OR		04/22/2010		952,955	0	0	0	0	0	0	34,522	34,522	0	0	0
B1071101	LAKE OSWEGO	OR		10/07/2011		2,558,157	0	0	0	0	0	0	37,793	37,793	0	0	0
B2052908	LAKE OSWEGO	OR		09/11/2012		1,524,244	0	0	0	0	0	0	28,117	28,117	0	0	0
B4051903	LAKE OSWEGO	OR		07/21/2014		319,168	0	0	0	0	0	0	6,618	6,618	0	0	0
B4120507	LAKE OSWEGO	OR		01/30/2015		0	0	0	0	0	0	0	399,505	399,505	0	0	0
B3022708	LEBANON	OR		04/30/2013		586,065	0	0	0	0	0	0	13,988	13,988	0	0	0
B2040904	MCMINNVILLE	OR		06/29/2012		730,315	0	0	0	0	0	0	17,919	17,919	0	0	0
B3102904	MCMINNVILLE	OR		12/18/2013		455,019	0	0	0	0	0	0	10,367	10,367	0	0	0
B2070301	MEDFORD	OR		09/10/2012		696,216	0	0	0	0	0	0	23,944	23,944	0	0	0
B5030503	MEDFORD	OR		06/01/2015		0	0	0	0	0	0	0	810,046	810,046	0	0	0
B5050801	MEDFORD	OR		07/23/2015		0	0	0	0	0	0	0	792,512	792,512	0	0	0
17434	MILWAUKIE	OR		02/04/1994		29,086	0	0	0	0	0	0	2,621	2,621	0	0	0
B1042703	MILWAUKIE	OR		07/08/2011		277,482	0	0	0	0	0	0	9,777	9,777	0	0	0
B3120902	MILWAUKIE	OR		02/28/2014		452,196	0	0	0	0	0	0	9,497	9,497	0	0	0
B1030703	NEWBERG	OR		05/24/2011		1,127,340	0	0	0	0	0	0	24,534	24,534	0	0	0
15882	NORTH BEND	OR		10/21/1988		133,384	0	0	0	0	0	0	27,934	27,934	0	0	0
A9022708	OREGON CITY	OR		04/30/2009		1,633,604	0	0	0	0	0	0	66,088	66,088	0	0	0
A9120801	OREGON CITY	OR		02/24/2010		332,752	0	0	0	0	0	0	16,295	16,295	0	0	0
A6102302	PENDLETON	OR		12/19/2006		324,010	0	0	0	0	0	0	14,688	14,688	0	0	0
A6110702	PENDLETON	OR		03/01/2007		1,268,654	0	0	0	0	0	0	39,958	39,958	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A8061306	PENDLETON	OR		08/28/2008		117,466	0	0	0	0	0	0	3,108	3,108	0	0	0
A8061307	PENDLETON	OR		08/28/2008		356,986	0	0	0	0	0	0	9,428	9,428	0	0	0
B3053105	PENDLETON	OR		08/09/2013		1,009,988	0	0	0	0	0	0	35,118	35,118	0	0	0
B3053105-1	PENDLETON	OR		09/05/2014		395,804	0	0	0	0	0	0	13,248	13,248	0	0	0
17452	PORTLAND	OR		02/25/1994		15,427	0	0	0	0	0	0	6,656	6,656	0	0	0
A1031901	PORTLAND	OR		05/08/2001		12,346	0	0	0	0	0	0	8,263	8,263	0	0	0
A1111601	PORTLAND	OR		02/07/2002		13,503	0	0	0	0	0	0	5,832	5,832	0	0	0
A2011503	PORTLAND	OR		04/01/2002		17,593	0	0	0	0	0	0	4,814	4,814	0	0	0
A2012102	PORTLAND	OR		04/16/2002		1,481,242	0	0	0	0	0	0	96,751	96,751	0	0	0
A2042503	PORTLAND	OR		06/19/2002		965,604	0	0	0	0	0	0	106,488	106,488	0	0	0
A3012101	PORTLAND	OR		04/01/2003		54,689	0	0	0	0	0	0	16,496	16,496	0	0	0
A3031201	PORTLAND	OR		05/16/2003		1,838,175	0	0	0	0	0	0	143,782	143,782	0	0	0
A3070802	PORTLAND	OR		12/31/2006		283,934	0	0	0	0	0	0	67,784	67,784	0	0	0
A3081202	PORTLAND	OR		10/28/2003		411,479	0	0	0	0	0	0	95,537	95,537	0	0	0
A3091902	PORTLAND	OR		12/05/2003		283,251	0	0	0	0	0	0	62,600	62,600	0	0	0
A3091903	PORTLAND	OR		12/05/2003		95,886	0	0	0	0	0	0	21,149	21,149	0	0	0
A3112602	PORTLAND	OR		12/31/2006		204,591	0	0	0	0	0	0	44,308	44,308	0	0	0
A4072204	PORTLAND	OR		09/22/2004		179,730	0	0	0	0	0	0	32,923	32,923	0	0	0
A5013101	PORTLAND	OR		04/05/2005		116,214	0	0	0	0	0	0	18,777	18,777	0	0	0
A5051701	PORTLAND	OR		07/28/2005		188,771	0	0	0	0	0	0	46,292	46,292	0	0	0
A6051202	PORTLAND	OR		08/31/2006		136,941	0	0	0	0	0	0	82,992	82,992	0	0	0
A6092102	PORTLAND	OR		11/29/2006		190,457	0	0	0	0	0	0	6,983	6,983	0	0	0
A6120402	PORTLAND	OR		02/14/2007		531,542	0	0	0	0	0	0	32,932	32,932	0	0	0
A7012903	PORTLAND	OR		03/09/2007		483,499	0	0	0	0	0	0	15,790	15,790	0	0	0
A7033003	PORTLAND	OR		06/07/2007		754,134	0	0	0	0	0	0	23,470	23,470	0	0	0
A70330033	PORTLAND	OR		08/28/2008		246,597	0	0	0	0	0	0	7,393	7,393	0	0	0
A7090701	PORTLAND	OR		11/30/2007		718,037	0	0	0	0	0	0	22,416	22,416	0	0	0
A7110103	PORTLAND	OR		01/14/2008		413,688	0	0	0	0	0	0	9,084	9,084	0	0	0
A7111502	PORTLAND	OR		07/01/2008		547,423	0	0	0	0	0	0	10,264	10,264	0	0	0
A7112904	PORTLAND	OR		02/06/2008		965,519	0	0	0	0	0	0	29,305	29,305	0	0	0
A7112910	PORTLAND	OR		02/06/2008		1,097,183	0	0	0	0	0	0	33,300	33,300	0	0	0
A8031403	PORTLAND	OR		06/11/2008		339,166	0	0	0	0	0	0	12,104	12,104	0	0	0
A8032802	PORTLAND	OR		06/18/2008		206,789	0	0	0	0	0	0	6,612	6,612	0	0	0
A8041101	PORTLAND	OR		07/07/2008		882,103	0	0	0	0	0	0	26,460	26,460	0	0	0
A8041701	PORTLAND	OR		06/23/2008		886,245	0	0	0	0	0	0	26,096	26,096	0	0	0
A8080603	PORTLAND	OR		09/24/2008		1,533,845	0	0	0	0	0	0	37,384	37,384	0	0	0
A8110404	PORTLAND	OR		12/30/2008		649,338	0	0	0	0	0	0	18,046	18,046	0	0	0
A9011601	PORTLAND	OR		03/30/2009		455,794	0	0	0	0	0	0	16,656	16,656	0	0	0
A9030501	PORTLAND	OR		06/29/2009		2,109,676	0	0	0	0	0	0	91,931	91,931	0	0	0
A9031602	PORTLAND	OR		05/21/2009		208,897	0	0	0	0	0	0	5,211	5,211	0	0	0
B0020501	PORTLAND	OR		03/29/2010		191,677	0	0	0	0	0	0	7,084	7,084	0	0	0
B0020504	PORTLAND	OR		03/30/2010		312,845	0	0	0	0	0	0	12,561	12,561	0	0	0
B0081701	PORTLAND	OR		11/12/2010		838,370	0	0	0	0	0	0	18,770	18,770	0	0	0
B0102101	PORTLAND	OR		01/28/2011		2,728,646	0	0	0	0	0	0	108,627	108,627	0	0	0
B0120601	PORTLAND	OR		01/26/2011		1,518,491	0	0	0	0	0	0	34,550	34,550	0	0	0
B1011101	PORTLAND	OR		03/10/2011		405,448	0	0	0	0	0	0	13,906	13,906	0	0	0
B1061304	PORTLAND	OR		08/25/2011		797,573	0	0	0	0	0	0	19,572	19,572	0	0	0
B1062107	PORTLAND	OR		08/23/2011		2,445,158	0	0	0	0	0	0	59,081	59,081	0	0	0
B1062107-1	PORTLAND	OR		02/27/2015		0	0	0	0	0	0	0	292,500	292,500	0	0	0
B1091403	PORTLAND	OR		11/28/2011		618,132	0	0	0	0	0	0	21,851	21,851	0	0	0
B1112202	PORTLAND	OR		01/27/2012		1,198,271	0	0	0	0	0	0	29,847	29,847	0	0	0
B1112801	PORTLAND	OR		02/01/2012		623,397	0	0	0	0	0	0	21,533	21,533	0	0	0
B1121601	PORTLAND	OR		02/24/2012		471,344	0	0	0	0	0	0	10,108	10,108	0	0	0
B2032903	PORTLAND	OR		06/28/2012		482,730	0	0	0	0	0	0	12,231	12,231	0	0	0
B2040902	PORTLAND	OR		06/29/2012		967,316	0	0	0	0	0	0	23,728	23,728	0	0	0
B2040903	PORTLAND	OR		06/29/2012		377,251	0	0	0	0	0	0	9,255	9,255	0	0	0
B2040905	PORTLAND	OR		06/29/2012		597,315	0	0	0	0	0	0	14,653	14,653	0	0	0
B2050902	PORTLAND	OR		07/16/2012		679,072	0	0	0	0	0	0	16,293	16,293	0	0	0
B2071601	PORTLAND	OR		10/04/2012		843,182	0	0	0	0	0	0	20,852	20,852	0	0	0
B2073003	PORTLAND	OR		10/04/2012		374,750	0	0	0	0	0	0	9,266	9,266	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B2081601	PORTLAND	OR		11/27/2012		1,050,028	0	0	0	0	0	0	25,391	25,391	0	0	0
B2091301	PORTLAND	OR		11/28/2012		533,618	0	0	0	0	0	0	18,857	18,857	0	0	0
B2100208	PORTLAND	OR		12/31/2012		1,745,763	0	0	0	0	0	0	41,961	41,961	0	0	0
B2120603	PORTLAND	OR		03/21/2013		868,261	0	0	0	0	0	0	47,418	47,418	0	0	0
B3012505	PORTLAND	OR		03/28/2013		2,039,399	0	0	0	0	0	0	51,422	51,422	0	0	0
B3022803	PORTLAND	OR		05/06/2013		473,433	0	0	0	0	0	0	16,793	16,793	0	0	0
B3031502	PORTLAND	OR		05/28/2013		429,153	0	0	0	0	0	0	10,358	10,358	0	0	0
B3032705	PORTLAND	OR		06/20/2013		1,698,815	0	0	0	0	0	0	41,421	41,421	0	0	0
B3032706	PORTLAND	OR		06/20/2013		498,780	0	0	0	0	0	0	12,161	12,161	0	0	0
B3041205	PORTLAND	OR		07/11/2013		396,704	0	0	0	0	0	0	9,309	9,309	0	0	0
B3083005	PORTLAND	OR		11/20/2013		545,370	0	0	0	0	0	0	16,532	16,532	0	0	0
B3092302	PORTLAND	OR		03/14/2014		1,843,343	0	0	0	0	0	0	28,393	28,393	0	0	0
B3101801	PORTLAND	OR		01/02/2014		340,219	0	0	0	0	0	0	5,075	5,075	0	0	0
B4011005	PORTLAND	OR		03/19/2014		1,360,595	0	0	0	0	0	0	29,407	29,407	0	0	0
B4051902	PORTLAND	OR		07/21/2014		314,102	0	0	0	0	0	0	6,514	6,514	0	0	0
B4060201	PORTLAND	OR		06/23/2014		3,702,842	0	0	0	0	0	0	169,790	169,790	0	0	0
B4082903	PORTLAND	OR		10/30/2014		509,328	0	0	0	0	0	0	8,259	8,259	0	0	0
B4102402	PORTLAND	OR		12/19/2014		2,700,000	0	0	0	0	0	0	1,382,023	1,382,023	0	0	0
B4120201	PORTLAND	OR		02/12/2015		0	0	0	0	0	0	0	510,685	510,685	0	0	0
B4120908	PORTLAND	OR		02/20/2015		0	0	0	0	0	0	0	700,096	700,096	0	0	0
B5011309	PORTLAND	OR		04/30/2015		0	0	0	0	0	0	0	1,891,843	1,891,843	0	0	0
B5011503	PORTLAND	OR		03/17/2015		0	0	0	0	0	0	0	416,920	416,920	0	0	0
B5012603	PORTLAND	OR		06/02/2015		0	0	0	0	0	0	0	569,451	569,451	0	0	0
B5012802	PORTLAND	OR		03/20/2015		0	0	0	0	0	0	0	652,847	652,847	0	0	0
B5012804	PORTLAND	OR		04/24/2015		0	0	0	0	0	0	0	475,879	475,879	0	0	0
B5020502	PORTLAND	OR		04/15/2015		0	0	0	0	0	0	0	1,420,824	1,420,824	0	0	0
B5022302	PORTLAND	OR		06/01/2015		0	0	0	0	0	0	0	1,359,938	1,359,938	0	0	0
B5031101	PORTLAND	OR		05/29/2015		0	0	0	0	0	0	0	522,169	522,169	0	0	0
B5031202	PORTLAND	OR		06/05/2015		0	0	0	0	0	0	0	215,535	215,535	0	0	0
B5041602	PORTLAND	OR		07/01/2015		0	0	0	0	0	0	0	1,477,397	1,477,397	0	0	0
B5050702	PORTLAND	OR		08/28/2015		0	0	0	0	0	0	0	1,971,314	1,971,314	0	0	0
B5070101	PORTLAND	OR		08/31/2015		0	0	0	0	0	0	0	591,273	591,273	0	0	0
A3101303	REDMOND	OR		12/03/2003		349,764	0	0	0	0	0	0	15,418	15,418	0	0	0
A7102001	REDMOND	OR		11/02/2007		6,296,109	0	0	0	0	0	0	30,943	30,943	0	0	0
B2121208	REDMOND	OR		02/20/2013		617,097	0	0	0	0	0	0	14,662	14,662	0	0	0
B3012506	REDMOND	OR		04/26/2013		854,136	0	0	0	0	0	0	30,871	30,871	0	0	0
B5082001	REEDSPORT	OR		11/12/2015		0	0	0	0	0	0	0	860,000	860,000	0	0	0
A6112201	ROSEBURG	OR		01/29/2007		3,910,844	0	0	0	0	0	0	80,327	80,327	0	0	0
B3090401	ROSEBURG	OR		11/13/2013		866,857	0	0	0	0	0	0	27,338	27,338	0	0	0
A6011603	SALEM	OR		03/15/2006		729,565	0	0	0	0	0	0	37,197	37,197	0	0	0
A60116033	SALEM	OR		04/12/2011		260,137	0	0	0	0	0	0	12,808	12,808	0	0	0
A7092003	SALEM	OR		12/05/2007		307,177	0	0	0	0	0	0	9,235	9,235	0	0	0
A9010801	SALEM	OR		04/09/2009		824,169	0	0	0	0	0	0	62,980	62,980	0	0	0
A9022601	SALEM	OR		04/28/2009		1,212,309	0	0	0	0	0	0	40,018	40,018	0	0	0
B0022503	SALEM	OR		05/28/2010		1,234,785	0	0	0	0	0	0	53,280	53,280	0	0	0
B0032601	SALEM	OR		06/21/2010		411,992	0	0	0	0	0	0	29,210	29,210	0	0	0
B0061001	SALEM	OR		10/12/2010		1,485,397	0	0	0	0	0	0	217,024	217,024	0	0	0
B1013103	SALEM	OR		03/28/2011		1,623,949	0	0	0	0	0	0	39,345	39,345	0	0	0
B3030113	SALEM	OR		06/12/2013		480,826	0	0	0	0	0	0	11,341	11,341	0	0	0
B5032702	SALEM	OR		05/28/2015		0	0	0	0	0	0	0	547,810	547,810	0	0	0
B5070602	SALEM	OR		09/22/2015		0	0	0	0	0	0	0	452,352	452,352	0	0	0
B5030502	SEASIDE	OR		06/01/2015		0	0	0	0	0	0	0	675,339	675,339	0	0	0
A5032102	SHERWOOD	OR		06/06/2005		1,079,959	0	0	0	0	0	0	69,975	69,975	0	0	0
A5032102-1	SHERWOOD	OR		07/07/2015		0	0	0	0	0	0	0	10,063	10,063	0	0	0
B4092301	SHERWOOD	OR		12/01/2014		865,000	0	0	0	0	0	0	431,876	431,876	0	0	0
B5021001	SHERWOOD	OR		04/22/2015		0	0	0	0	0	0	0	828,443	828,443	0	0	0
A8042804	SISTERS	OR		07/08/2008		244,842	0	0	0	0	0	0	7,644	7,644	0	0	0
B2081001	SPRINGFIELD	OR		10/01/2012		734,137	0	0	0	0	0	0	18,153	18,153	0	0	0
A7060101	THE DALLES	OR		08/10/2007		304,004	0	0	0	0	0	0	15,841	15,841	0	0	0
B1120702	THE DALLES	OR		02/16/2012		662,703	0	0	0	0	0	0	23,719	23,719	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B3030111	THE DALLES	OR		05/09/2013		79,042	0	0	0	0	0	0	2,666	2,666	0	0	0
B5031303	THE DALLES	OR		05/29/2015		0	0	0	0	0	0	0	2,613,406	2,613,406	0	0	0
A7022604	TIGARD	OR		04/13/2007		387,146	0	0	0	0	0	0	12,392	12,392	0	0	0
B3103102	TIGARD	OR		12/17/2013		1,726,479	0	0	0	0	0	0	40,683	40,683	0	0	0
B5090102	TIGARD	OR		10/30/2015		0	0	0	0	0	0	0	943,015	943,015	0	0	0
17340	TROUTDALE	OR		11/09/1993		23,796	0	0	0	0	0	0	2,726	2,726	0	0	0
B0063002	TROUTDALE	OR		09/14/2010		218,391	0	0	0	0	0	0	5,729	5,729	0	0	0
978120	TUALATIN	OR		01/16/1998		24,806	0	0	0	0	0	0	2,245	2,245	0	0	0
A2091201	TUALATIN	OR		07/30/2003		1,370,454	0	0	0	0	0	0	353,482	353,482	0	0	0
A4030309	TUALATIN	OR		04/22/2004		594,688	0	0	0	0	0	0	122,325	122,325	0	0	0
A6110601	TUALATIN	OR		01/26/2007		340,453	0	0	0	0	0	0	11,303	11,303	0	0	0
A7090603	TUALATIN	OR		11/19/2007		873,401	0	0	0	0	0	0	26,790	26,790	0	0	0
A7092103	TUALATIN	OR		12/14/2007		1,637,221	0	0	0	0	0	0	31,661	31,661	0	0	0
A8012905	TUALATIN	OR		04/24/2008		786,192	0	0	0	0	0	0	26,869	26,869	0	0	0
B0020505	TUALATIN	OR		03/30/2010		798,814	0	0	0	0	0	0	39,271	39,271	0	0	0
B0070101	TUALATIN	OR		06/12/2013		5,248,698	0	0	0	0	0	0	104,362	104,362	0	0	0
B4033102	TUALATIN	OR		06/13/2014		1,395,682	0	0	0	0	0	0	29,635	29,635	0	0	0
B5021801	TUALATIN	OR		06/05/2015		0	0	0	0	0	0	0	1,241,319	1,241,319	0	0	0
B5090103	TUALATIN	OR		10/30/2015		0	0	0	0	0	0	0	358,928	358,928	0	0	0
B2121801	WARRENTON	OR		02/22/2013		380,273	0	0	0	0	0	0	8,598	8,598	0	0	0
A2091601	WEST LINN	OR		12/31/2006		72,911	0	0	0	0	0	0	22,718	22,718	0	0	0
A7011206	WEST LINN	OR		03/23/2007		1,003,200	0	0	0	0	0	0	22,049	22,049	0	0	0
A7080912	WEST LINN	OR		10/12/2007		3,338,554	0	0	0	0	0	0	73,796	73,796	0	0	0
A8033001	WEST LINN	OR		06/19/2008		248,584	0	0	0	0	0	0	7,321	7,321	0	0	0
A8091504	WEST LINN	OR		10/22/2008		1,345,883	0	0	0	0	0	0	47,624	47,624	0	0	0
A7021603	WILSONVILLE	OR		04/10/2007		629,117	0	0	0	0	0	0	20,641	20,641	0	0	0
B1111801	WILSONVILLE	OR		01/12/2012		1,769,017	0	0	0	0	0	0	65,264	65,264	0	0	0
B3062603	WILSONVILLE	OR		09/27/2013		539,981	0	0	0	0	0	0	12,095	12,095	0	0	0
B5031103	WILSONVILLE	OR		05/29/2015		0	0	0	0	0	0	0	410,347	410,347	0	0	0
A3120304	WOOD VILLAGE	OR		03/10/2004		937,726	0	0	0	0	0	0	30,675	30,675	0	0	0
A31203043	WOOD VILLAGE	OR		05/22/2008		513,121	0	0	0	0	0	0	18,795	18,795	0	0	0
A8040701	WOOD VILLAGE	OR		05/22/2008		376,397	0	0	0	0	0	0	13,782	13,782	0	0	0
B3062508	WOODBURN	OR		09/23/2013		622,971	0	0	0	0	0	0	13,959	13,959	0	0	0
B3062101	ASTON	PA		10/24/2013		1,442,697	0	0	0	0	0	0	47,633	47,633	0	0	0
A1041113	BETHLEHEM	PA		08/01/2001		508,925	0	0	0	0	0	0	60,713	60,713	0	0	0
B1061601	BOOTHWYN	PA		08/25/2011		494,132	0	0	0	0	0	0	62,652	62,652	0	0	0
A4020204	BRADFORD	PA		04/02/2004		523,498	0	0	0	0	0	0	23,352	23,352	0	0	0
B2110708	CAMP HILL	PA		02/26/2013		940,927	0	0	0	0	0	0	51,819	51,819	0	0	0
A7080304	CLIFTON HEIGHTS	PA		10/16/2007		313,099	0	0	0	0	0	0	100,379	100,379	0	0	0
B3010406	ELWYN	PA		06/27/2013		1,121,072	0	0	0	0	0	0	59,170	59,170	0	0	0
A6081701	ERIE	PA		11/16/2006		278,434	0	0	0	0	0	0	15,722	15,722	0	0	0
A6120710	ERIE	PA		02/27/2007		106,478	0	0	0	0	0	0	3,597	3,597	0	0	0
A8022105	ERIE	PA		05/22/2008		308,142	0	0	0	0	0	0	28,376	28,376	0	0	0
A7032703	EXPORT	PA		06/19/2007		390,244	0	0	0	0	0	0	20,910	20,910	0	0	0
B2110706	GIBSONIA	PA		12/28/2012		1,200,757	0	0	0	0	0	0	67,275	67,275	0	0	0
B3093007	JONESTOWN	PA		11/26/2013		874,388	0	0	0	0	0	0	19,354	19,354	0	0	0
A1112901	KING OF PRUSSIA	PA		01/28/2002		1,051,862	0	0	0	0	0	0	89,771	89,771	0	0	0
A3052002	LANCASTER	PA		12/31/2006		365,454	0	0	0	0	0	0	18,970	18,970	0	0	0
A3102001	LANCASTER	PA		12/29/2003		1,219,227	0	0	0	0	0	0	111,244	111,244	0	0	0
A8031010	LIMERICK	PA		08/22/2008		262,728	0	0	0	0	0	0	7,340	7,340	0	0	0
A7080105	MURRYSVILLE	PA		10/19/2007		740,504	0	0	0	0	0	0	22,316	22,316	0	0	0
A6021402	NARBERTH	PA		12/31/2006		348,707	0	0	0	0	0	0	17,154	17,154	0	0	0
A1041102	NAZARETH	PA		08/01/2001		529,496	0	0	0	0	0	0	63,140	63,140	0	0	0
A7030601	NEW CASTLE	PA		05/31/2007		526,700	0	0	0	0	0	0	23,273	23,273	0	0	0
B0061402	NEW HOPE	PA		10/01/2010		1,200,292	0	0	0	0	0	0	27,494	27,494	0	0	0
A8071501	NEWTOWN SQUARE	PA		10/23/2008		1,141,864	0	0	0	0	0	0	35,392	35,392	0	0	0
A3021101	OAKS	PA		05/15/2003		1,519,954	0	0	0	0	0	0	73,415	73,415	0	0	0
A3050903	PHILADELPHIA	PA		08/27/2003		2,090,375	0	0	0	0	0	0	142,823	142,823	0	0	0
A3050904	PHILADELPHIA	PA		08/27/2003		2,463,237	0	0	0	0	0	0	168,267	168,267	0	0	0
B3031904	PHILADELPHIA	PA		05/23/2013		1,750,583	0	0	0	0	0	0	151,981	151,981	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A6020205	PHOENIXVILLE	PA		12/31/2006		209,976	0	0	0	0	0	0	27,662	27,662	0	0	0
A6040701	PHOENIXVILLE	PA		12/31/2006		179,053	0	0	0	0	0	0	22,276	22,276	0	0	0
A7120605	PHOENIXVILLE	PA		02/26/2008		436,023	0	0	0	0	0	0	13,408	13,408	0	0	0
A6021302	PITTSBURGH	PA		12/31/2006		139,220	0	0	0	0	0	0	18,007	18,007	0	0	0
A6100501	PITTSBURGH	PA		01/18/2007		425,567	0	0	0	0	0	0	14,129	14,129	0	0	0
A8021401	PITTSBURGH	PA		04/14/2008		114,467	0	0	0	0	0	0	32,032	32,032	0	0	0
A8022805	PITTSBURGH	PA		06/30/2008		199,517	0	0	0	0	0	0	7,674	7,674	0	0	0
B1063015	PITTSBURGH	PA		09/21/2011		1,440,383	0	0	0	0	0	0	33,196	33,196	0	0	0
A7050903	PLYMOUTH MEETING	PA		07/06/2007		404,209	0	0	0	0	0	0	12,796	12,796	0	0	0
B1111102	POTTSTOWN	PA		12/22/2011		895,371	0	0	0	0	0	0	23,517	23,517	0	0	0
B1111103	POTTSTOWN	PA		12/22/2011		823,270	0	0	0	0	0	0	21,630	21,630	0	0	0
B1111104	POTTSTOWN	PA		12/22/2011		712,411	0	0	0	0	0	0	18,714	18,714	0	0	0
B2010902	PROSPECT PARK	PA		04/27/2012		1,319,581	0	0	0	0	0	0	76,831	76,831	0	0	0
A3072902	RADNOR TOWNSHIP	PA		11/17/2003		426,430	0	0	0	0	0	0	35,867	35,867	0	0	0
B4060402	ROCHESTER BOROUGH	PA		10/14/2014		1,160,511	0	0	0	0	0	0	24,510	24,510	0	0	0
A5041801	SCRANTON	PA		07/08/2005		677,649	0	0	0	0	0	0	103,843	103,843	0	0	0
A5080202	SHARON HILL	PA		09/28/2005		379,927	0	0	0	0	0	0	19,452	19,452	0	0	0
B5042401	SHIPPENSBURG	PA		08/20/2015		0	0	0	0	0	0	0	1,423,279	1,423,279	0	0	0
A2072502	SOMERSET	PA		12/31/2006		557,372	0	0	0	0	0	0	30,994	30,994	0	0	0
A4041306	UPPER DARBY	PA		07/06/2004		806,339	0	0	0	0	0	0	35,392	35,392	0	0	0
A40413063	UPPER DARBY	PA		06/12/2008		1,546,350	0	0	0	0	0	0	65,244	65,244	0	0	0
B1111101	UPPER MERION TOWNSHIP	PA		12/22/2011		1,044,775	0	0	0	0	0	0	27,924	27,924	0	0	0
B3010405	WEST CHESTER	PA		05/23/2013		1,116,253	0	0	0	0	0	0	59,417	59,417	0	0	0
B4102707	WEST CHESTER	PA		02/11/2015		0	0	0	0	0	0	0	964,974	964,974	0	0	0
B1111105	WEST NORRITON TOWNSHIP	PA		12/22/2011		645,036	0	0	0	0	0	0	16,942	16,942	0	0	0
B2091402	YORK	PA		11/01/2012		2,900,304	0	0	0	0	0	0	75,304	75,304	0	0	0
B3061202	AIKEN	SC		09/12/2013		1,659,007	0	0	0	0	0	0	39,101	39,101	0	0	0
A8043001	BLUFFTON	SC		07/10/2008		285,055	0	0	0	0	0	0	8,004	8,004	0	0	0
A4110402	CHARLESTON	SC		01/27/2005		114,413	0	0	0	0	0	0	19,492	19,492	0	0	0
A7091603	CHARLESTON	SC		11/30/2007		484,635	0	0	0	0	0	0	24,340	24,340	0	0	0
A7091605	CHARLESTON	SC		11/30/2007		385,251	0	0	0	0	0	0	19,342	19,342	0	0	0
A7091607	CHARLESTON	SC		11/30/2007		438,163	0	0	0	0	0	0	21,999	21,999	0	0	0
A7091611	CHARLESTON	SC		11/30/2007		431,723	0	0	0	0	0	0	21,682	21,682	0	0	0
A7091614	CHARLESTON	SC		11/30/2007		331,909	0	0	0	0	0	0	16,669	16,669	0	0	0
A7091615	CHARLESTON	SC		11/30/2007		238,910	0	0	0	0	0	0	11,999	11,999	0	0	0
A7091616	CHARLESTON	SC		11/30/2007		265,742	0	0	0	0	0	0	13,352	13,352	0	0	0
A7091619	CHARLESTON	SC		11/30/2007		311,893	0	0	0	0	0	0	15,658	15,658	0	0	0
A7091620	CHARLESTON	SC		11/30/2007		165,927	0	0	0	0	0	0	8,340	8,340	0	0	0
A8022211	CHARLESTON	SC		05/22/2008		795,785	0	0	0	0	0	0	23,921	23,921	0	0	0
A9042403	CHARLESTON	SC		08/28/2009		899,809	0	0	0	0	0	0	20,386	20,386	0	0	0
A9042403-1	CHARLESTON	SC		09/14/2015		0	0	0	0	0	0	0	174,230	174,230	0	0	0
B2032902	CHARLESTON	SC		06/08/2012		1,595,354	0	0	0	0	0	0	57,430	57,430	0	0	0
B2032905	CHARLESTON	SC		06/28/2012		419,470	0	0	0	0	0	0	15,099	15,099	0	0	0
B2032906	CHARLESTON	SC		06/28/2012		419,470	0	0	0	0	0	0	15,099	15,099	0	0	0
A3050604	COLUMBIA	SC		08/13/2003		684,158	0	0	0	0	0	0	27,612	27,612	0	0	0
A7040602	COLUMBIA	SC		06/20/2007		1,221,742	0	0	0	0	0	0	66,527	66,527	0	0	0
A7042305	COLUMBIA	SC		06/29/2007		521,114	0	0	0	0	0	0	17,037	17,037	0	0	0
A8091107	COLUMBIA	SC		11/26/2008		332,289	0	0	0	0	0	0	8,803	8,803	0	0	0
B0080902	COLUMBIA	SC		11/17/2010		544,740	0	0	0	0	0	0	20,707	20,707	0	0	0
B1020705	COLUMBIA	SC		04/08/2011		2,265,004	0	0	0	0	0	0	271,784	271,784	0	0	0
B2073004	COLUMBIA	SC		10/31/2012		997,097	0	0	0	0	0	0	24,259	24,259	0	0	0
B3061211	COLUMBIA	SC		09/13/2013		124,423	0	0	0	0	0	0	2,742	2,742	0	0	0
B4052901	COLUMBIA	SC		10/23/2014		696,094	0	0	0	0	0	0	17,223	17,223	0	0	0
B5022708	COLUMBIA	SC		06/30/2015		0	0	0	0	0	0	0	223,712	223,712	0	0	0
B5092904	COLUMBIA	SC		11/23/2015		0	0	0	0	0	0	0	1,632,000	1,632,000	0	0	0
B3121205	FLORENCE	SC		02/05/2014		161,964	0	0	0	0	0	0	5,070	5,070	0	0	0
A7091602	GOOSE CREEK	SC		11/30/2007		440,953	0	0	0	0	0	0	22,143	22,143	0	0	0
B1030705	GOOSE CREEK	SC		06/30/2011		517,998	0	0	0	0	0	0	11,736	11,736	0	0	0
B3050205	GOOSE CREEK	SC		07/29/2013		821,419	0	0	0	0	0	0	27,329	27,329	0	0	0
A7032301	GREENVILLE	SC		06/07/2007		799,874	0	0	0	0	0	0	26,467	26,467	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A8080406	GREENVILLE	SC		09/25/2008		658,255	0	0	0	0	0	0	18,717	18,717	0	0	0
B0032201	GREENVILLE	SC		05/26/2010		1,353,313	0	0	0	0	0	0	39,055	39,055	0	0	0
B2062202	GREENVILLE	SC		08/20/2012		1,315,352	0	0	0	0	0	0	34,532	34,532	0	0	0
B2062202-1	GREENVILLE	SC		06/17/2015		0	0	0	0	0	0	0	151,146	151,146	0	0	0
B2100303	GREENVILLE	SC		12/31/2012		907,784	0	0	0	0	0	0	21,466	21,466	0	0	0
B2112603	GREENVILLE	SC		01/23/2013		731,587	0	0	0	0	0	0	37,443	37,443	0	0	0
B4111702	GREENVILLE	SC		04/08/2015		0	0	0	0	0	0	0	523,924	523,924	0	0	0
B1021504	HOLLY HILL	SC		04/29/2011		413,128	0	0	0	0	0	0	25,625	25,625	0	0	0
B0120801	IRMO	SC		02/16/2011		591,131	0	0	0	0	0	0	13,576	13,576	0	0	0
A7091617	JOHNS ISLAND	SC		11/30/2007		278,997	0	0	0	0	0	0	14,012	14,012	0	0	0
A7091618	JOHNS ISLAND	SC		11/30/2007		364,805	0	0	0	0	0	0	18,315	18,315	0	0	0
A7091609	LADSON	SC		11/30/2007		444,978	0	0	0	0	0	0	22,341	22,341	0	0	0
B2100505	MANNING	SC		03/19/2013		862,080	0	0	0	0	0	0	14,249	14,249	0	0	0
B3081501	MANNING	SC		11/25/2013		818,781	0	0	0	0	0	0	19,080	19,080	0	0	0
B4102703	MAULDIN	SC		12/19/2014		928,800	0	0	0	0	0	0	480,020	480,020	0	0	0
B5040306	MCCOLL	SC		08/20/2015		0	0	0	0	0	0	0	357,901	357,901	0	0	0
A7091606	MONCKS CORNER	SC		11/30/2007		345,164	0	0	0	0	0	0	17,329	17,329	0	0	0
B5030603	MOUNT PLEASANT	SC		08/31/2015		0	0	0	0	0	0	0	3,746,637	3,746,637	0	0	0
A3050605	MT PLEASANT	SC		08/13/2003		651,074	0	0	0	0	0	0	26,271	26,271	0	0	0
A7091604	MT PLEASANT	SC		11/30/2007		278,997	0	0	0	0	0	0	14,012	14,012	0	0	0
B3011101	MT PLEASANT	SC		03/27/2013		1,392,911	0	0	0	0	0	0	34,557	34,557	0	0	0
A9110601	MURRELLS INLET	SC		01/22/2010		1,951,033	0	0	0	0	0	0	47,775	47,775	0	0	0
B3100403	NEWBERRY	SC		01/30/2014		428,722	0	0	0	0	0	0	21,943	21,943	0	0	0
B4031402	NORTH AUGUSTA	SC		06/26/2014		1,801,637	0	0	0	0	0	0	37,381	37,381	0	0	0
A5020902	NORTH CHARLESTON	SC		03/08/2005		200,227	0	0	0	0	0	0	30,588	30,588	0	0	0
A7091608	NORTH CHARLESTON	SC		11/30/2007		199,199	0	0	0	0	0	0	10,011	10,011	0	0	0
A7101704	NORTH CHARLESTON	SC		01/07/2008		409,291	0	0	0	0	0	0	12,049	12,049	0	0	0
B1072205	NORTH CHARLESTON	SC		09/22/2011		904,825	0	0	0	0	0	0	31,373	31,373	0	0	0
B1072205-1	NORTH CHARLESTON	SC		09/14/2015		0	0	0	0	0	0	0	92,159	92,159	0	0	0
A3071603	PAWLEYS ISLAND	SC		10/09/2003		1,812,249	0	0	0	0	0	0	154,279	154,279	0	0	0
A2061001	ROCK HILL	SC		08/01/2002		240,499	0	0	0	0	0	0	23,698	23,698	0	0	0
A8022205	ROCK HILL	SC		04/21/2008		690,129	0	0	0	0	0	0	20,902	20,902	0	0	0
A3031305	SUMMERVILLE	SC		05/13/2003		416,235	0	0	0	0	0	0	37,949	37,949	0	0	0
A9103002	SUMMERVILLE	SC		01/12/2010		1,558,329	0	0	0	0	0	0	38,709	38,709	0	0	0
A7091610	WALTERBORO	SC		11/30/2007		238,910	0	0	0	0	0	0	11,999	11,999	0	0	0
B4101701	WALTERBORO	SC		03/13/2015		0	0	0	0	0	0	0	1,312,019	1,312,019	0	0	0
B5012103	WELLFORD	SC		03/20/2015		0	0	0	0	0	0	0	994,887	994,887	0	0	0
B2121901	WINNSBORO	SC		04/23/2013		918,667	0	0	0	0	0	0	30,723	30,723	0	0	0
B5082006	GREGORY	SD		10/15/2015		0	0	0	0	0	0	0	379,176	379,176	0	0	0
A6092201	ANTIOCH	TN		12/12/2006		405,920	0	0	0	0	0	0	3,781	3,781	0	0	0
A3062704	ARLINGTON	TN		09/18/2003		373,972	0	0	0	0	0	0	90,005	90,005	0	0	0
A6052607	ATHENS	TN		12/31/2006		121,997	0	0	0	0	0	0	14,727	14,727	0	0	0
A8051601	BARTLETT	TN		08/20/2008		209,682	0	0	0	0	0	0	5,617	5,617	0	0	0
B0061702	BARTLETT	TN		11/08/2010		710,866	0	0	0	0	0	0	23,917	23,917	0	0	0
A6012303	BRISTOL	TN		12/31/2006		189,555	0	0	0	0	0	0	9,585	9,585	0	0	0
B4061112	BROWNSVILLE	TN		08/21/2014		218,696	0	0	0	0	0	0	18,394	18,394	0	0	0
A8012201	CHATTANOOGA	TN		03/17/2008		313,359	0	0	0	0	0	0	9,563	9,563	0	0	0
B2091401	CHATTANOOGA	TN		12/18/2012		5,740,875	0	0	0	0	0	0	186,065	186,065	0	0	0
B2091401-1	CHATTANOOGA	TN		08/04/2014		1,062,693	0	0	0	0	0	0	34,444	34,444	0	0	0
B2103107	CHATTANOOGA	TN		01/08/2013		776,630	0	0	0	0	0	0	44,239	44,239	0	0	0
B4110603	CHATTANOOGA	TN		12/18/2014		2,400,000	0	0	0	0	0	0	1,248,977	1,248,977	0	0	0
B4110604	CHATTANOOGA	TN		12/18/2014		1,050,000	0	0	0	0	0	0	546,427	546,427	0	0	0
B1083103	CLARKSVILLE	TN		11/23/2011		1,789,875	0	0	0	0	0	0	39,622	39,622	0	0	0
B2060805	CLARKSVILLE	TN		09/07/2012		1,780,759	0	0	0	0	0	0	39,184	39,184	0	0	0
B2070106	CLARKSVILLE	TN		11/09/2012		1,833,017	0	0	0	0	0	0	40,820	40,820	0	0	0
B3042906	CLARKSVILLE	TN		07/08/2013		1,883,280	0	0	0	0	0	0	39,989	39,989	0	0	0
B3101805	CLARKSVILLE	TN		01/24/2014		1,083,866	0	0	0	0	0	0	211,911	211,911	0	0	0
A6060201	CLINTON	TN		12/31/2006		127,904	0	0	0	0	0	0	15,432	15,432	0	0	0
A8012202	CORDOVA	TN		03/31/2008		268,104	0	0	0	0	0	0	8,080	8,080	0	0	0
B0061709	CORDOVA	TN		11/08/2010		930,741	0	0	0	0	0	0	31,312	31,312	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A7080101	COVINGTON	TN		10/19/2007		282,889	0	0	0	0	0	0	8,739	8,739	0	0	0
A6032702	CROSSVILLE	TN		12/31/2006		747,874	0	0	0	0	0	0	94,105	94,105	0	0	0
B5051303	DYERSBURG	TN		07/31/2015		0	0	0	0	0	0	0	294,816	294,816	0	0	0
A5091603	FAIRVIEW	TN		12/31/2006		1,007,939	0	0	0	0	0	0	17,831	17,831	0	0	0
B2060804	FAIRVIEW	TN		08/30/2012		1,837,598	0	0	0	0	0	0	41,654	41,654	0	0	0
A8040801	FRANKLIN	TN		06/05/2008		932,695	0	0	0	0	0	0	27,101	27,101	0	0	0
B1053001	FRANKLIN	TN		08/09/2011		1,441,579	0	0	0	0	0	0	32,205	32,205	0	0	0
B3052003	FRANKLIN	TN		07/11/2013		6,826,950	0	0	0	0	0	0	40,312	40,312	0	0	0
B4092401	GALLATIN	TN		01/16/2015		0	0	0	0	0	0	0	1,154,094	1,154,094	0	0	0
B0061719	GERMANTOWN	TN		11/08/2010		782,348	0	0	0	0	0	0	26,325	26,325	0	0	0
A6060202	HENDERSON	TN		08/10/2006		441,582	0	0	0	0	0	0	53,477	53,477	0	0	0
B3091901	HERMITAGE	TN		12/10/2013		996,146	0	0	0	0	0	0	21,168	21,168	0	0	0
A6021005	JACKSON	TN		12/31/2006		906,718	0	0	0	0	0	0	16,761	16,761	0	0	0
B4061126	JACKSON	TN		09/25/2014		256,461	0	0	0	0	0	0	12,206	12,206	0	0	0
A5031601	JOHNSON CITY	TN		06/09/2005		547,786	0	0	0	0	0	0	84,895	84,895	0	0	0
A7060601	JOHNSON CITY	TN		08/22/2007		273,000	0	0	0	0	0	0	28,410	28,410	0	0	0
B2103101	JOHNSON CITY	TN		12/14/2012		711,892	0	0	0	0	0	0	25,169	25,169	0	0	0
B4022501	JOHNSON CITY	TN		04/25/2014		654,512	0	0	0	0	0	0	15,078	15,078	0	0	0
B4022502	JOHNSON CITY	TN		04/25/2014		906,248	0	0	0	0	0	0	20,876	20,876	0	0	0
B4022503	JOHNSON CITY	TN		04/25/2014		1,812,496	0	0	0	0	0	0	41,753	41,753	0	0	0
B4022504	JOHNSON CITY	TN		04/29/2014		1,560,760	0	0	0	0	0	0	35,955	35,955	0	0	0
B3051501	KINGSPORT	TN		07/30/2013		1,923,804	0	0	0	0	0	0	47,425	47,425	0	0	0
A3031003	KNOXVILLE	TN		05/27/2003		292,264	0	0	0	0	0	0	20,103	20,103	0	0	0
A3031004	KNOXVILLE	TN		05/27/2003		292,264	0	0	0	0	0	0	20,103	20,103	0	0	0
A4091002	KNOXVILLE	TN		12/03/2004		185,287	0	0	0	0	0	0	32,244	32,244	0	0	0
A6090504	KNOXVILLE	TN		11/10/2006		340,554	0	0	0	0	0	0	11,221	11,221	0	0	0
A7072501	KNOXVILLE	TN		10/18/2007		232,440	0	0	0	0	0	0	4,558	4,558	0	0	0
A9040602	KNOXVILLE	TN		06/04/2009		976,446	0	0	0	0	0	0	31,249	31,249	0	0	0
B2110721	KNOXVILLE	TN		12/28/2012		519,239	0	0	0	0	0	0	29,096	29,096	0	0	0
A7061305	LAVERGNE	TN		09/06/2007		698,764	0	0	0	0	0	0	21,229	21,229	0	0	0
A5021401	LENOIR CITY	TN		04/27/2005		76,779	0	0	0	0	0	0	30,561	30,561	0	0	0
A5021402	LENOIR CITY	TN		04/27/2005		85,284	0	0	0	0	0	0	33,960	33,960	0	0	0
A6061201	LENOIR CITY	TN		08/29/2006		2,164,772	0	0	0	0	0	0	31,301	31,301	0	0	0
A60612013	LENOIR CITY	TN		01/15/2010		119,233	0	0	0	0	0	0	1,741	1,741	0	0	0
A4043004	MARYVILLE	TN		07/21/2004		538,160	0	0	0	0	0	0	40,625	40,625	0	0	0
A7082404	MARYVILLE	TN		11/20/2007		256,116	0	0	0	0	0	0	7,858	7,858	0	0	0
B4061113	MEDINA	TN		08/21/2014		116,957	0	0	0	0	0	0	9,836	9,836	0	0	0
A3090504	MEMPHIS	TN		12/31/2006		218,409	0	0	0	0	0	0	46,018	46,018	0	0	0
A6011801	MEMPHIS	TN		12/31/2006		92,567	0	0	0	0	0	0	5,787	5,787	0	0	0
A6113001	MEMPHIS	TN		02/08/2007		466,764	0	0	0	0	0	0	15,740	15,740	0	0	0
A8012310	MEMPHIS	TN		04/01/2008		455,501	0	0	0	0	0	0	13,792	13,792	0	0	0
A9091809	MEMPHIS	TN		12/08/2009		1,652,875	0	0	0	0	0	0	113,309	113,309	0	0	0
A9101201	MEMPHIS	TN		12/16/2009		1,092,660	0	0	0	0	0	0	26,566	26,566	0	0	0
B0061703	MEMPHIS	TN		11/08/2010		733,792	0	0	0	0	0	0	24,690	24,690	0	0	0
B0061704	MEMPHIS	TN		11/08/2010		1,137,566	0	0	0	0	0	0	38,272	38,272	0	0	0
B0061705	MEMPHIS	TN		11/08/2010		989,173	0	0	0	0	0	0	33,285	33,285	0	0	0
B0061706	MEMPHIS	TN		11/08/2010		1,020,646	0	0	0	0	0	0	34,344	34,344	0	0	0
B0061707	MEMPHIS	TN		11/08/2010		1,155,558	0	0	0	0	0	0	38,875	38,875	0	0	0
B0061708	MEMPHIS	TN		11/08/2010		908,237	0	0	0	0	0	0	30,563	30,563	0	0	0
B0061710	MEMPHIS	TN		11/08/2010		903,725	0	0	0	0	0	0	30,416	30,416	0	0	0
B0061712	MEMPHIS	TN		11/08/2010		1,110,550	0	0	0	0	0	0	37,376	37,376	0	0	0
B0061713	MEMPHIS	TN		11/08/2010		1,092,614	0	0	0	0	0	0	36,756	36,756	0	0	0
B0061714	MEMPHIS	TN		11/08/2010		1,151,046	0	0	0	0	0	0	38,729	38,729	0	0	0
B0061715	MEMPHIS	TN		11/08/2010		885,733	0	0	0	0	0	0	29,813	29,813	0	0	0
B0061716	MEMPHIS	TN		11/08/2010		1,587,200	0	0	0	0	0	0	53,399	53,399	0	0	0
B0061717	MEMPHIS	TN		11/08/2010		975,693	0	0	0	0	0	0	32,828	32,828	0	0	0
B0061718	MEMPHIS	TN		11/08/2010		1,025,157	0	0	0	0	0	0	34,491	34,491	0	0	0
B0061720	MEMPHIS	TN		11/08/2010		1,173,550	0	0	0	0	0	0	39,479	39,479	0	0	0
B0061721	MEMPHIS	TN		11/08/2010		800,340	0	0	0	0	0	0	26,928	26,928	0	0	0
B0061722	MEMPHIS	TN		11/08/2010		998,142	0	0	0	0	0	0	33,595	33,595	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B0061723	MEMPHIS	TN		11/08/2010		1,061,142	0	0	0	0	0	0	35,697	35,697	0	0	0
B0082603	MEMPHIS	TN		12/09/2010		922,546	0	0	0	0	0	0	91,017	91,017	0	0	0
B1070501	MEMPHIS	TN		09/22/2011		843,165	0	0	0	0	0	0	51,632	51,632	0	0	0
B1090101	MEMPHIS	TN		11/29/2011		613,470	0	0	0	0	0	0	15,007	15,007	0	0	0
B2041209	MEMPHIS	TN		08/31/2012		709,921	0	0	0	0	0	0	40,186	40,186	0	0	0
B2100801	MEMPHIS	TN		02/26/2013		2,434,303	0	0	0	0	0	0	137,505	137,505	0	0	0
B2100801-1	MEMPHIS	TN		12/22/2014		833,430	0	0	0	0	0	0	41,991	41,991	0	0	0
B2110713	MEMPHIS	TN		01/22/2013		669,690	0	0	0	0	0	0	37,201	37,201	0	0	0
A3062705	MT JULIET	TN		09/23/2003		1,421,014	0	0	0	0	0	0	77,142	77,142	0	0	0
B1040806	MURFREESBORO	TN		06/29/2011		1,480,005	0	0	0	0	0	0	33,528	33,528	0	0	0
B2032801	MURFREESBORO	TN		05/17/2012		515,574	0	0	0	0	0	0	12,518	12,518	0	0	0
B4012801	MURFREESBORO	TN		03/10/2014		266,258	0	0	0	0	0	0	8,501	8,501	0	0	0
B4091102	MURFREESBORO	TN		11/10/2014		663,750	0	0	0	0	0	0	20,954	20,954	0	0	0
A5080501	NASHVILLE	TN		11/07/2005		316,247	0	0	0	0	0	0	15,570	15,570	0	0	0
A7121706	NASHVILLE	TN		02/29/2008		314,110	0	0	0	0	0	0	9,412	9,412	0	0	0
A7121706-1	NASHVILLE	TN		05/22/2015		0	0	0	0	0	0	0	450,192	450,192	0	0	0
A8022102	NASHVILLE	TN		05/22/2008		230,778	0	0	0	0	0	0	11,048	11,048	0	0	0
B2110502	NASHVILLE	TN		01/11/2013		79,376	0	0	0	0	0	0	4,446	4,446	0	0	0
B4121501	NASHVILLE	TN		03/20/2015		0	0	0	0	0	0	0	421,509	421,509	0	0	0
B5012101	NASHVILLE	TN		03/27/2015		0	0	0	0	0	0	0	2,855,281	2,855,281	0	0	0
B4121102	PLEASANT VIEW	TN		04/09/2015		0	0	0	0	0	0	0	609,071	609,071	0	0	0
B3083002	PORTLAND	TN		12/20/2013		965,245	0	0	0	0	0	0	296,195	296,195	0	0	0
A3052901	SAVANNAH	TN		09/10/2003		1,305,671	0	0	0	0	0	0	56,423	56,423	0	0	0
B4061114	SAVANNAH	TN		08/21/2014		121,514	0	0	0	0	0	0	10,221	10,221	0	0	0
A6092903	SEVIERVILLE	TN		12/05/2006		302,955	0	0	0	0	0	0	10,018	10,018	0	0	0
B4092901	SMYRNA	TN		10/29/2014		893,650	0	0	0	0	0	0	18,203	18,203	0	0	0
A6062705	SPRING HILL	TN		08/14/2006		515,343	0	0	0	0	0	0	17,000	17,000	0	0	0
A7032106	TULLAHOMA	TN		06/15/2007		525,229	0	0	0	0	0	0	28,369	28,369	0	0	0
A7102205	ABILENE	TX		02/28/2008		139,896	0	0	0	0	0	0	3,878	3,878	0	0	0
A8081204	ABILENE	TX		10/23/2008		1,678,034	0	0	0	0	0	0	44,944	44,944	0	0	0
A8082505	ABILENE	TX		11/14/2008		958,682	0	0	0	0	0	0	25,062	25,062	0	0	0
A9021303	ADDISON	TX		04/07/2009		404,159	0	0	0	0	0	0	13,517	13,517	0	0	0
A7092105	ALVIN	TX		12/06/2007		288,027	0	0	0	0	0	0	10,183	10,183	0	0	0
B2050206	ALVIN	TX		06/28/2012		1,127,486	0	0	0	0	0	0	67,101	67,101	0	0	0
B5050602	ALVIN	TX		07/13/2015		0	0	0	0	0	0	0	601,802	601,802	0	0	0
B3011807	AMARILLO	TX		03/25/2013		895,472	0	0	0	0	0	0	22,347	22,347	0	0	0
B4111302	ANDREWS	TX		02/27/2015		0	0	0	0	0	0	0	1,442,193	1,442,193	0	0	0
B2041902	ANGLETON	TX		06/19/2012		789,374	0	0	0	0	0	0	19,058	19,058	0	0	0
A4030308	ARLINGTON	TX		05/14/2004		711,343	0	0	0	0	0	0	61,763	61,763	0	0	0
A4030403	ARLINGTON	TX		03/29/2004		261,598	0	0	0	0	0	0	54,391	54,391	0	0	0
A4042602	ARLINGTON	TX		12/31/2006		207,510	0	0	0	0	0	0	40,477	40,477	0	0	0
A4081805	ARLINGTON	TX		11/02/2004		267,072	0	0	0	0	0	0	47,238	47,238	0	0	0
A5020401	ARLINGTON	TX		04/07/2005		1,008,388	0	0	0	0	0	0	43,821	43,821	0	0	0
A7110504	ARLINGTON	TX		01/15/2008		447,629	0	0	0	0	0	0	13,519	13,519	0	0	0
A8022103	ARLINGTON	TX		05/16/2008		346,805	0	0	0	0	0	0	10,290	10,290	0	0	0
A9040801	ARLINGTON	TX		05/29/2009		259,366	0	0	0	0	0	0	6,559	6,559	0	0	0
A9080501	ARLINGTON	TX		09/30/2009		167,860	0	0	0	0	0	0	3,617	3,617	0	0	0
A9122102	ARLINGTON	TX		02/16/2010		1,254,171	0	0	0	0	0	0	56,910	56,910	0	0	0
B0061004	ARLINGTON	TX		08/20/2010		602,374	0	0	0	0	0	0	14,433	14,433	0	0	0
B2121905	ARLINGTON	TX		02/27/2013		714,844	0	0	0	0	0	0	17,552	17,552	0	0	0
B2121906	ARLINGTON	TX		02/27/2013		406,721	0	0	0	0	0	0	9,987	9,987	0	0	0
B3012403	ARLINGTON	TX		05/17/2013		1,285,923	0	0	0	0	0	0	32,058	32,058	0	0	0
B3062005	ARLINGTON	TX		09/13/2013		1,314,657	0	0	0	0	0	0	204,192	204,192	0	0	0
B3062105	ARLINGTON	TX		09/09/2013		1,172,631	0	0	0	0	0	0	27,635	27,635	0	0	0
B4013102	ARLINGTON	TX		05/01/2014		883,577	0	0	0	0	0	0	18,545	18,545	0	0	0
B4031803	ARLINGTON	TX		06/13/2014		626,720	0	0	0	0	0	0	17,588	17,588	0	0	0
A6092501	ATASCOCITA	TX		11/20/2006		380,736	0	0	0	0	0	0	21,505	21,505	0	0	0
A2020401	AUSTIN	TX		04/18/2002		100,980	0	0	0	0	0	0	39,468	39,468	0	0	0
A2092004	AUSTIN	TX		11/15/2002		418,299	0	0	0	0	0	0	130,530	130,530	0	0	0
A3042501	AUSTIN	TX		07/14/2003		196,156	0	0	0	0	0	0	49,068	49,068	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A4051702	AUSTIN	TX		08/13/2004		118,706	0	0	0	0	0	0	66,354	66,354	0	0	0
A4101907	AUSTIN	TX		12/16/2004		178,125	0	0	0	0	0	0	83,064	83,064	0	0	0
A6041102	AUSTIN	TX		12/31/2006		284,540	0	0	0	0	0	0	16,911	16,911	0	0	0
A6041104	AUSTIN	TX		12/31/2006		479,020	0	0	0	0	0	0	28,459	28,459	0	0	0
A6071402	AUSTIN	TX		12/31/2006		747,822	0	0	0	0	0	0	45,354	45,354	0	0	0
A6092802	AUSTIN	TX		12/14/2006		251,921	0	0	0	0	0	0	8,534	8,534	0	0	0
A6112002	AUSTIN	TX		01/26/2007		214,287	0	0	0	0	0	0	7,203	7,203	0	0	0
A7041703	AUSTIN	TX		07/10/2007		463,038	0	0	0	0	0	0	14,651	14,651	0	0	0
A7042003	AUSTIN	TX		07/13/2007		383,724	0	0	0	0	0	0	12,302	12,302	0	0	0
A7060702	AUSTIN	TX		08/27/2007		197,568	0	0	0	0	0	0	20,277	20,277	0	0	0
A7072706	AUSTIN	TX		10/10/2007		461,858	0	0	0	0	0	0	11,796	11,796	0	0	0
A7090401	AUSTIN	TX		11/19/2007		649,912	0	0	0	0	0	0	37,045	37,045	0	0	0
A7091102	AUSTIN	TX		12/13/2007		1,030,681	0	0	0	0	0	0	26,014	26,014	0	0	0
A7092110	AUSTIN	TX		12/10/2007		359,991	0	0	0	0	0	0	10,873	10,873	0	0	0
A7100302	AUSTIN	TX		12/10/2007		202,634	0	0	0	0	0	0	6,010	6,010	0	0	0
A8041804	AUSTIN	TX		07/16/2008		196,817	0	0	0	0	0	0	5,603	5,603	0	0	0
A8052802	AUSTIN	TX		07/23/2008		281,406	0	0	0	0	0	0	10,099	10,099	0	0	0
A8080802	AUSTIN	TX		10/15/2008		2,546,574	0	0	0	0	0	0	71,629	71,629	0	0	0
A8082003	AUSTIN	TX		10/23/2008		905,807	0	0	0	0	0	0	20,167	20,167	0	0	0
A8091203	AUSTIN	TX		11/18/2008		1,201,618	0	0	0	0	0	0	39,921	39,921	0	0	0
A9040705	AUSTIN	TX		07/10/2009		615,220	0	0	0	0	0	0	24,694	24,694	0	0	0
B0052102	AUSTIN	TX		07/28/2010		134,980	0	0	0	0	0	0	19,432	19,432	0	0	0
B0090209	AUSTIN	TX		12/03/2010		1,085,394	0	0	0	0	0	0	26,448	26,448	0	0	0
B1021702	AUSTIN	TX		05/09/2011		1,229,468	0	0	0	0	0	0	43,509	43,509	0	0	0
B1090201	AUSTIN	TX		11/18/2011		484,779	0	0	0	0	0	0	29,348	29,348	0	0	0
B2101802	AUSTIN	TX		12/20/2012		987,871	0	0	0	0	0	0	46,381	46,381	0	0	0
B2110602	AUSTIN	TX		01/30/2013		1,073,065	0	0	0	0	0	0	37,392	37,392	0	0	0
B2121702	AUSTIN	TX		03/12/2013		731,580	0	0	0	0	0	0	18,455	18,455	0	0	0
B3010802	AUSTIN	TX		04/03/2013		1,064,969	0	0	0	0	0	0	18,940	18,940	0	0	0
B3012803	AUSTIN	TX		03/29/2013		318,360	0	0	0	0	0	0	17,987	17,987	0	0	0
B3032201	AUSTIN	TX		06/03/2013		1,000,263	0	0	0	0	0	0	34,372	34,372	0	0	0
B3070802	AUSTIN	TX		09/19/2013		514,133	0	0	0	0	0	0	16,230	16,230	0	0	0
B4013002	AUSTIN	TX		04/30/2014		302,290	0	0	0	0	0	0	6,609	6,609	0	0	0
B4021204	AUSTIN	TX		04/30/2014		504,040	0	0	0	0	0	0	10,640	10,640	0	0	0
B4031004	AUSTIN	TX		05/30/2014		2,119,378	0	0	0	0	0	0	46,885	46,885	0	0	0
B4070302	AUSTIN	TX		10/30/2014		2,143,188	0	0	0	0	0	0	46,908	46,908	0	0	0
B4070703	AUSTIN	TX		09/24/2014		725,504	0	0	0	0	0	0	15,410	15,410	0	0	0
B4090802	AUSTIN	TX		11/10/2014		424,800	0	0	0	0	0	0	8,603	8,603	0	0	0
B4112001	AUSTIN	TX		03/10/2015		0	0	0	0	0	0	0	945,990	945,990	0	0	0
B5022706	AUSTIN	TX		06/17/2015		0	0	0	0	0	0	0	664,768	664,768	0	0	0
B5022707	AUSTIN	TX		07/13/2015		0	0	0	0	0	0	0	634,570	634,570	0	0	0
B5031102	AUSTIN	TX		05/26/2015		0	0	0	0	0	0	0	347,140	347,140	0	0	0
B5040103	AUSTIN	TX		11/10/2015		0	0	0	0	0	0	0	4,352,000	4,352,000	0	0	0
B5041303	AUSTIN	TX		06/25/2015		0	0	0	0	0	0	0	933,977	933,977	0	0	0
B5050503	AUSTIN	TX		07/22/2015		0	0	0	0	0	0	0	234,451	234,451	0	0	0
B5051201	AUSTIN	TX		08/14/2015		0	0	0	0	0	0	0	1,105,186	1,105,186	0	0	0
B5051302	AUSTIN	TX		06/19/2015		0	0	0	0	0	0	0	1,830,910	1,830,910	0	0	0
B5061001	AUSTIN	TX		08/28/2015		0	0	0	0	0	0	0	464,179	464,179	0	0	0
B5071601	AUSTIN	TX		09/24/2015		0	0	0	0	0	0	0	2,068,193	2,068,193	0	0	0
A6090703	AZLE	TX		11/22/2006		394,788	0	0	0	0	0	0	13,160	13,160	0	0	0
B2072703	AZLE	TX		10/04/2012		398,955	0	0	0	0	0	0	9,705	9,705	0	0	0
B5012304	BASTROP	TX		04/17/2015		0	0	0	0	0	0	0	390,195	390,195	0	0	0
A7092005	BAYTOWN	TX		12/12/2007		1,091,582	0	0	0	0	0	0	33,773	33,773	0	0	0
A8052901	BAYTOWN	TX		08/15/2008		607,015	0	0	0	0	0	0	27,751	27,751	0	0	0
B3022201	BAYTOWN	TX		05/06/2013		577,768	0	0	0	0	0	0	14,405	14,405	0	0	0
B3022702	BAYTOWN	TX		05/07/2013		346,230	0	0	0	0	0	0	12,589	12,589	0	0	0
B0032604	BEAUMONT	TX		06/08/2010		1,036,674	0	0	0	0	0	0	37,280	37,280	0	0	0
B0070901	BEAUMONT	TX		09/14/2010		680,271	0	0	0	0	0	0	45,054	45,054	0	0	0
B1072101	BEAUMONT	TX		09/26/2011		677,846	0	0	0	0	0	0	84,053	84,053	0	0	0
B4120907	BEAUMONT	TX		02/26/2015		0	0	0	0	0	0	0	1,917,605	1,917,605	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A7120414	BEDFORD	TX		01/22/2008		290,254	0	0	0	0	0	0	8,878	8,878	0	0	0
A7020206	BELLAIRE	TX		04/27/2007		244,547	0	0	0	0	0	0	10,598	10,598	0	0	0
B3051710	BELTON	TX		08/15/2013		849,996	0	0	0	0	0	0	20,842	20,842	0	0	0
A5082303	BOERNE	TX		11/30/2005		412,844	0	0	0	0	0	0	58,951	58,951	0	0	0
B0011903	BOERNE	TX		03/12/2010		389,696	0	0	0	0	0	0	11,403	11,403	0	0	0
B2053102	BOERNE	TX		09/12/2012		487,065	0	0	0	0	0	0	11,357	11,357	0	0	0
A5081004	BROWNSVILLE	TX		11/03/2005		473,052	0	0	0	0	0	0	67,772	67,772	0	0	0
A5081007	BROWNSVILLE	TX		11/03/2005		1,292,631	0	0	0	0	0	0	185,149	185,149	0	0	0
A5091602	BUDA	TX		12/16/2005		203,949	0	0	0	0	0	0	28,748	28,748	0	0	0
A4031801	BURLESON	TX		06/18/2004		350,529	0	0	0	0	0	0	30,292	30,292	0	0	0
A7030704	BURLESON	TX		04/30/2007		453,800	0	0	0	0	0	0	9,596	9,596	0	0	0
B5052203	CARRIZO SPRINGS	TX		07/21/2015		0	0	0	0	0	0	0	378,924	378,924	0	0	0
A6031601	CARROLLTON	TX		12/31/2006		305,917	0	0	0	0	0	0	11,078	11,078	0	0	0
B0082401	CARROLLTON	TX		11/01/2010		995,223	0	0	0	0	0	0	24,053	24,053	0	0	0
B3090302	CARROLLTON	TX		12/11/2013		3,089,260	0	0	0	0	0	0	100,629	100,629	0	0	0
B0061002	CEDAR HILL	TX		08/20/2010		290,090	0	0	0	0	0	0	6,848	6,848	0	0	0
A5032801	CEDAR PARK	TX		06/22/2005		302,270	0	0	0	0	0	0	46,716	46,716	0	0	0
A5121303	CEDAR PARK	TX		12/31/2006		287,874	0	0	0	0	0	0	10,593	10,593	0	0	0
A7013103	CHAPEL HILL	TX		04/20/2007		205,407	0	0	0	0	0	0	6,417	6,417	0	0	0
B3071501	CLUTE	TX		09/24/2013		803,114	0	0	0	0	0	0	43,212	43,212	0	0	0
B2050801	COLLEGE STATION	TX		07/03/2012		746,953	0	0	0	0	0	0	27,022	27,022	0	0	0
A9030412	CONROE	TX		05/21/2009		715,303	0	0	0	0	0	0	18,088	18,088	0	0	0
A9042307	CONROE	TX		06/25/2009		1,860,541	0	0	0	0	0	0	45,370	45,370	0	0	0
A9042308	CONROE	TX		06/25/2009		2,987,109	0	0	0	0	0	0	72,841	72,841	0	0	0
A9042803	CONROE	TX		08/25/2009		109,138	0	0	0	0	0	0	2,436	2,436	0	0	0
B1020410	CONROE	TX		04/28/2011		1,192,339	0	0	0	0	0	0	28,697	28,697	0	0	0
B1081002	CONROE	TX		10/24/2011		991,436	0	0	0	0	0	0	21,847	21,847	0	0	0
B1111702	CONROE	TX		01/18/2012		1,135,818	0	0	0	0	0	0	39,522	39,522	0	0	0
B2071202	CONROE	TX		10/05/2012		315,383	0	0	0	0	0	0	10,899	10,899	0	0	0
B3011701	CONROE	TX		02/27/2013		702,065	0	0	0	0	0	0	23,580	23,580	0	0	0
B3102102	CONROE	TX		01/14/2014		1,150,516	0	0	0	0	0	0	25,167	25,167	0	0	0
B4041102	CONROE	TX		06/03/2014		745,042	0	0	0	0	0	0	22,698	22,698	0	0	0
B4042403	CONROE	TX		07/31/2014		808,345	0	0	0	0	0	0	17,372	17,372	0	0	0
B4100202	CONROE	TX		12/11/2014		1,200,000	0	0	0	0	0	0	620,391	620,391	0	0	0
A4041402	CORPUS CHRISTI	TX		07/13/2004		292,436	0	0	0	0	0	0	56,147	56,147	0	0	0
A5081005	CORPUS CHRISTI	TX		12/31/2006		1,243,109	0	0	0	0	0	0	181,034	181,034	0	0	0
A6071301	CORPUS CHRISTI	TX		09/28/2006		412,624	0	0	0	0	0	0	13,332	13,332	0	0	0
A8012307	CORPUS CHRISTI	TX		03/14/2008		341,494	0	0	0	0	0	0	10,555	10,555	0	0	0
A8090403	CORPUS CHRISTI	TX		11/24/2008		1,745,753	0	0	0	0	0	0	46,887	46,887	0	0	0
B0082503	CORPUS CHRISTI	TX		11/22/2010		430,835	0	0	0	0	0	0	10,734	10,734	0	0	0
B1092102	CORPUS CHRISTI	TX		12/16/2011		774,557	0	0	0	0	0	0	18,812	18,812	0	0	0
B3032202	CORPUS CHRISTI	TX		06/26/2013		966,987	0	0	0	0	0	0	22,807	22,807	0	0	0
B3082301	CORPUS CHRISTI	TX		11/15/2013		1,640,103	0	0	0	0	0	0	35,676	35,676	0	0	0
B5061801	CORPUS CHRISTI	TX		08/27/2015		0	0	0	0	0	0	0	1,096,164	1,096,164	0	0	0
A3012404	CYPRESS	TX		04/21/2003		244,931	0	0	0	0	0	0	22,622	22,622	0	0	0
A7080103	CYPRESS	TX		10/23/2007		135,383	0	0	0	0	0	0	24,227	24,227	0	0	0
B0031001	CYPRESS	TX		05/20/2010		1,924,328	0	0	0	0	0	0	47,817	47,817	0	0	0
B0061105	CYPRESS	TX		08/02/2010		930,597	0	0	0	0	0	0	35,859	35,859	0	0	0
B2021501	CYPRESS	TX		04/09/2012		763,971	0	0	0	0	0	0	44,841	44,841	0	0	0
B2071301	CYPRESS	TX		09/27/2012		653,513	0	0	0	0	0	0	22,471	22,471	0	0	0
B2091302	CYPRESS	TX		11/20/2012		492,811	0	0	0	0	0	0	17,332	17,332	0	0	0
B4080502	CYPRESS	TX		09/30/2014		933,713	0	0	0	0	0	0	22,050	22,050	0	0	0
B5080702	CYPRESS	TX		10/30/2015		0	0	0	0	0	0	0	1,364,258	1,364,258	0	0	0
A2121701	DALLAS	TX		02/07/2003		371,856	0	0	0	0	0	0	35,060	35,060	0	0	0
A3061602	DALLAS	TX		08/21/2003		431,543	0	0	0	0	0	0	21,060	21,060	0	0	0
A3112607	DALLAS	TX		02/17/2004		368,778	0	0	0	0	0	0	32,529	32,529	0	0	0
A4091003	DALLAS	TX		11/17/2004		251,341	0	0	0	0	0	0	44,573	44,573	0	0	0
A5021001	DALLAS	TX		04/04/2005		438,713	0	0	0	0	0	0	17,489	17,489	0	0	0
A5101305	DALLAS	TX		12/31/2006		267,793	0	0	0	0	0	0	17,303	17,303	0	0	0
A6012601	DALLAS	TX		12/31/2006		129,115	0	0	0	0	0	0	8,130	8,130	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6061203	DALLAS	TX		12/11/2006		388,810	0	0	0	0	0	0	12,400	12,400	0	0	0
A7101101	DALLAS	TX		01/31/2008		224,337	0	0	0	0	0	0	6,693	6,693	0	0	0
A8013001	DALLAS	TX		03/31/2008		547,826	0	0	0	0	0	0	16,930	16,930	0	0	0
A8042802	DALLAS	TX		07/02/2008		837,699	0	0	0	0	0	0	23,584	23,584	0	0	0
A8061204	DALLAS	TX		08/15/2008		958,774	0	0	0	0	0	0	16,620	16,620	0	0	0
A8081405	DALLAS	TX		10/01/2008		291,881	0	0	0	0	0	0	67,637	67,637	0	0	0
A8082006	DALLAS	TX		09/30/2008		493,524	0	0	0	0	0	0	13,464	13,464	0	0	0
A9021001	DALLAS	TX		03/31/2009		1,413,635	0	0	0	0	0	0	56,039	56,039	0	0	0
A9102002	DALLAS	TX		12/30/2009		366,193	0	0	0	0	0	0	14,641	14,641	0	0	0
A9113001	DALLAS	TX		12/30/2009		1,035,292	0	0	0	0	0	0	23,017	23,017	0	0	0
A9113002	DALLAS	TX		12/30/2009		941,174	0	0	0	0	0	0	20,927	20,927	0	0	0
B0042702	DALLAS	TX		07/01/2010		882,213	0	0	0	0	0	0	23,139	23,139	0	0	0
B0122201	DALLAS	TX		04/01/2011		1,132,483	0	0	0	0	0	0	25,621	25,621	0	0	0
B1011105	DALLAS	TX		03/08/2011		1,183,150	0	0	0	0	0	0	28,670	28,670	0	0	0
B1021401	DALLAS	TX		05/05/2011		992,366	0	0	0	0	0	0	29,302	29,302	0	0	0
B1021807	DALLAS	TX		05/11/2011		373,547	0	0	0	0	0	0	8,796	8,796	0	0	0
B1081101	DALLAS	TX		11/16/2011		909,543	0	0	0	0	0	0	33,282	33,282	0	0	0
B1092101	DALLAS	TX		11/18/2011		2,282,162	0	0	0	0	0	0	56,670	56,670	0	0	0
B1121402	DALLAS	TX		02/28/2012		3,021,774	0	0	0	0	0	0	72,453	72,453	0	0	0
B2022704	DALLAS	TX		05/11/2012		587,162	0	0	0	0	0	0	15,958	15,958	0	0	0
B2032901	DALLAS	TX		11/16/2012		2,168,051	0	0	0	0	0	0	67,472	67,472	0	0	0
B2040906	DALLAS	TX		09/13/2012		1,544,861	0	0	0	0	0	0	35,426	35,426	0	0	0
B2042004	DALLAS	TX		06/27/2012		619,644	0	0	0	0	0	0	15,203	15,203	0	0	0
B2050203	DALLAS	TX		06/15/2012		379,152	0	0	0	0	0	0	9,756	9,756	0	0	0
B2052404	DALLAS	TX		08/31/2012		960,966	0	0	0	0	0	0	24,045	24,045	0	0	0
B2070203	DALLAS	TX		08/31/2012		2,748,184	0	0	0	0	0	0	50,955	50,955	0	0	0
B3020501	DALLAS	TX		04/26/2013		991,094	0	0	0	0	0	0	25,259	25,259	0	0	0
B3030702	DALLAS	TX		06/10/2013		751,285	0	0	0	0	0	0	17,725	17,725	0	0	0
B3032503	DALLAS	TX		06/17/2013		1,465,018	0	0	0	0	0	0	34,555	34,555	0	0	0
B3051702	DALLAS	TX		08/29/2013		1,632,423	0	0	0	0	0	0	37,413	37,413	0	0	0
B3051705	DALLAS	TX		08/29/2013		616,624	0	0	0	0	0	0	14,133	14,133	0	0	0
B3051705-1	DALLAS	TX		05/15/2015		0	0	0	0	0	0	0	477,378	477,378	0	0	0
B3051706	DALLAS	TX		07/25/2013		1,285,268	0	0	0	0	0	0	29,632	29,632	0	0	0
B3071202	DALLAS	TX		10/31/2013		1,277,350	0	0	0	0	0	0	25,183	25,183	0	0	0
B3071203	DALLAS	TX		09/25/2013		732,638	0	0	0	0	0	0	15,859	15,859	0	0	0
B3071803	DALLAS	TX		09/30/2013		850,291	0	0	0	0	0	0	21,427	21,427	0	0	0
B3110501	DALLAS	TX		01/22/2014		328,447	0	0	0	0	0	0	7,701	7,701	0	0	0
B4012404	DALLAS	TX		04/22/2014		277,623	0	0	0	0	0	0	5,173	5,173	0	0	0
B5021101	DALLAS	TX		06/01/2015		0	0	0	0	0	0	0	602,666	602,666	0	0	0
B5050510	DALLAS	TX		08/11/2015		0	0	0	0	0	0	0	360,479	360,479	0	0	0
B3031504	DEER PARK	TX		05/30/2013		1,417,806	0	0	0	0	0	0	35,350	35,350	0	0	0
B5020202	DEER PARK	TX		05/15/2015		0	0	0	0	0	0	0	591,551	591,551	0	0	0
A9113005	DENTON	TX		12/30/2009		607,033	0	0	0	0	0	0	13,500	13,500	0	0	0
B2101103	DENTON	TX		12/20/2012		478,866	0	0	0	0	0	0	11,701	11,701	0	0	0
B0043001	DESOTO	TX		06/24/2010		225,362	0	0	0	0	0	0	9,395	9,395	0	0	0
A7050101	DICKINSON	TX		07/27/2007		484,635	0	0	0	0	0	0	15,072	15,072	0	0	0
B3021203	DICKINSON	TX		04/29/2013		1,132,663	0	0	0	0	0	0	27,478	27,478	0	0	0
A4122201	DRIPPING SPRINGS	TX		03/03/2005		589,790	0	0	0	0	0	0	42,501	42,501	0	0	0
B3021201	DRIPPING SPRINGS	TX		04/17/2013		680,182	0	0	0	0	0	0	17,337	17,337	0	0	0
A5081006	EDINBURG	TX		11/03/2005		1,156,841	0	0	0	0	0	0	165,718	165,718	0	0	0
A8091501	EDINBURG	TX		11/19/2008		410,853	0	0	0	0	0	0	10,743	10,743	0	0	0
A3112001	EL PASO	TX		01/28/2004		465,942	0	0	0	0	0	0	101,073	101,073	0	0	0
A3112002	EL PASO	TX		12/31/2006		266,452	0	0	0	0	0	0	57,793	57,793	0	0	0
A3112003	EL PASO	TX		01/28/2004		790,791	0	0	0	0	0	0	171,505	171,505	0	0	0
A3112004	EL PASO	TX		01/28/2004		537,738	0	0	0	0	0	0	116,624	116,624	0	0	0
A4021304	EL PASO	TX		04/15/2004		342,993	0	0	0	0	0	0	70,096	70,096	0	0	0
A4032608	EL PASO	TX		06/14/2004		388,222	0	0	0	0	0	0	76,227	76,227	0	0	0
A4052113	EL PASO	TX		08/27/2004		762,976	0	0	0	0	0	0	57,282	57,282	0	0	0
A4060102	EL PASO	TX		08/19/2004		747,928	0	0	0	0	0	0	56,172	56,172	0	0	0
A4072102	EL PASO	TX		08/31/2004		364,117	0	0	0	0	0	0	27,003	27,003	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A5042201	EL PASO	TX		08/30/2005		767,004	0	0	0	0	0	0	41,329	41,329	0	0	0
A5042205	EL PASO	TX		08/30/2005		204,540	0	0	0	0	0	0	11,020	11,020	0	0	0
A5071801	EL PASO	TX		12/31/2006		695,505	0	0	0	0	0	0	47,176	47,176	0	0	0
A5102001	EL PASO	TX		12/31/2006		227,908	0	0	0	0	0	0	14,794	14,794	0	0	0
A5102002	EL PASO	TX		12/31/2006		170,967	0	0	0	0	0	0	11,090	11,090	0	0	0
A6122301	EL PASO	TX		03/29/2007		537,771	0	0	0	0	0	0	17,139	17,139	0	0	0
A7062703	EL PASO	TX		08/29/2007		767,812	0	0	0	0	0	0	28,246	28,246	0	0	0
A9040101	EL PASO	TX		06/09/2009		310,292	0	0	0	0	0	0	15,852	15,852	0	0	0
A9040701	EL PASO	TX		06/26/2009		1,100,867	0	0	0	0	0	0	67,630	67,630	0	0	0
B0020904	EL PASO	TX		03/31/2010		576,379	0	0	0	0	0	0	16,550	16,550	0	0	0
B0060202	EL PASO	TX		08/05/2010		399,579	0	0	0	0	0	0	26,935	26,935	0	0	0
B0121601	EL PASO	TX		02/28/2011		1,251,277	0	0	0	0	0	0	45,891	45,891	0	0	0
B1011302	EL PASO	TX		03/25/2011		2,378,884	0	0	0	0	0	0	85,586	85,586	0	0	0
B1020301	EL PASO	TX		04/13/2011		392,870	0	0	0	0	0	0	24,538	24,538	0	0	0
B1020702	EL PASO	TX		04/13/2011		157,010	0	0	0	0	0	0	9,808	9,808	0	0	0
B1020706	EL PASO	TX		04/13/2011		450,363	0	0	0	0	0	0	28,129	28,129	0	0	0
B1030102	EL PASO	TX		05/26/2011		912,389	0	0	0	0	0	0	55,594	55,594	0	0	0
B1041502	EL PASO	TX		06/24/2011		601,926	0	0	0	0	0	0	36,573	36,573	0	0	0
B2022807	EL PASO	TX		04/13/2012		295,977	0	0	0	0	0	0	6,898	6,898	0	0	0
B2031603	EL PASO	TX		05/23/2012		617,354	0	0	0	0	0	0	35,904	35,904	0	0	0
B2042003	EL PASO	TX		08/01/2012		2,107,631	0	0	0	0	0	0	35,298	35,298	0	0	0
B2060503	EL PASO	TX		08/02/2012		512,902	0	0	0	0	0	0	31,063	31,063	0	0	0
B2061304	EL PASO	TX		08/24/2012		1,945,973	0	0	0	0	0	0	112,884	112,884	0	0	0
B2092804	EL PASO	TX		01/30/2013		359,587	0	0	0	0	0	0	12,471	12,471	0	0	0
B2112601	EL PASO	TX		02/27/2013		254,988	0	0	0	0	0	0	20,161	20,161	0	0	0
B3042901	EL PASO	TX		07/17/2013		745,879	0	0	0	0	0	0	25,459	25,459	0	0	0
B3051410	EL PASO	TX		08/28/2013		570,404	0	0	0	0	0	0	13,750	13,750	0	0	0
B3082601	EL PASO	TX		11/21/2013		596,699	0	0	0	0	0	0	18,088	18,088	0	0	0
B4030707	EL PASO	TX		11/14/2014		264,442	0	0	0	0	0	0	14,939	14,939	0	0	0
B2091306	EULESS	TX		12/19/2012		425,701	0	0	0	0	0	0	9,576	9,576	0	0	0
A4060103	FABENS	TX		08/27/2004		340,031	0	0	0	0	0	0	25,679	25,679	0	0	0
A4040101	FORT WORTH	TX		06/17/2004		199,214	0	0	0	0	0	0	39,223	39,223	0	0	0
A4040102	FORT WORTH	TX		06/17/2004		159,405	0	0	0	0	0	0	31,374	31,374	0	0	0
A4041201	FORT WORTH	TX		08/02/2004		409,047	0	0	0	0	0	0	77,156	77,156	0	0	0
A5021603	FORT WORTH	TX		04/12/2005		607,365	0	0	0	0	0	0	97,873	97,873	0	0	0
A5092603	FORT WORTH	TX		11/30/2005		361,213	0	0	0	0	0	0	23,923	23,923	0	0	0
A5092604	FORT WORTH	TX		12/16/2005		647,715	0	0	0	0	0	0	24,956	24,956	0	0	0
A6030905	FORT WORTH	TX		12/31/2006		94,391	0	0	0	0	0	0	5,668	5,668	0	0	0
A6091504	FORT WORTH	TX		01/10/2007		720,250	0	0	0	0	0	0	23,623	23,623	0	0	0
A7062502	FORT WORTH	TX		08/16/2007		1,162,068	0	0	0	0	0	0	42,752	42,752	0	0	0
A7072609	FORT WORTH	TX		09/19/2007		219,396	0	0	0	0	0	0	6,508	6,508	0	0	0
A8082804	FORT WORTH	TX		10/07/2008		316,027	0	0	0	0	0	0	8,493	8,493	0	0	0
B0061003	FORT WORTH	TX		08/20/2010		749,851	0	0	0	0	0	0	17,698	17,698	0	0	0
B0090703	FORT WORTH	TX		11/12/2010		579,977	0	0	0	0	0	0	12,986	12,986	0	0	0
B1072103	FORT WORTH	TX		11/09/2011		1,523,155	0	0	0	0	0	0	37,237	37,237	0	0	0
B3042602	FORT WORTH	TX		07/11/2013		1,128,492	0	0	0	0	0	0	61,176	61,176	0	0	0
B3110801	FORT WORTH	TX		04/23/2014		1,253,045	0	0	0	0	0	0	29,882	29,882	0	0	0
B4111404	FORT WORTH	TX		02/05/2015		0	0	0	0	0	0	0	935,087	935,087	0	0	0
B5012002	FORT WORTH	TX		05/15/2015		0	0	0	0	0	0	0	743,948	743,948	0	0	0
A6010502	FRIENDSWOOD	TX		12/31/2006		196,887	0	0	0	0	0	0	12,423	12,423	0	0	0
B1011102	FRISCO	TX		03/23/2011		4,201,577	0	0	0	0	0	0	184,128	184,128	0	0	0
B1021806	FRISCO	TX		05/09/2011		1,270,088	0	0	0	0	0	0	29,898	29,898	0	0	0
B1061401	FRISCO	TX		08/12/2011		1,088,736	0	0	0	0	0	0	40,288	40,288	0	0	0
B1072102	FRISCO	TX		10/03/2011		1,391,829	0	0	0	0	0	0	34,786	34,786	0	0	0
B2101806	FRISCO	TX		12/21/2012		374,555	0	0	0	0	0	0	12,292	12,292	0	0	0
B2022901	GALVESTON	TX		06/27/2012		404,267	0	0	0	0	0	0	24,444	24,444	0	0	0
B5063002	GALVESTON	TX		08/14/2015		0	0	0	0	0	0	0	287,350	287,350	0	0	0
A7070601	GARLAND	TX		09/19/2007		829,793	0	0	0	0	0	0	25,208	25,208	0	0	0
A7082102	GARLAND	TX		10/29/2007		258,276	0	0	0	0	0	0	5,063	5,063	0	0	0
A7092704	GARLAND	TX		11/07/2007		416,918	0	0	0	0	0	0	12,466	12,466	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8082005	GARLAND	TX		09/30/2008		591,092	0	0	0	0	0	0	16,123	16,123	0	0	0
B2072702	GARLAND	TX		11/09/2012		1,044,137	0	0	0	0	0	0	59,500	59,500	0	0	0
B2082202	GARLAND	TX		10/29/2012		930,889	0	0	0	0	0	0	22,649	22,649	0	0	0
B5040204	GARLAND	TX		06/26/2015		0	0	0	0	0	0	0	180,643	180,643	0	0	0
B5050505	GARLAND	TX		09/01/2015		0	0	0	0	0	0	0	1,191,957	1,191,957	0	0	0
A7062704	GEORGETOWN	TX		10/19/2007		1,038,198	0	0	0	0	0	0	30,901	30,901	0	0	0
B4090301	GEORGETOWN	TX		11/21/2014		323,910	0	0	0	0	0	0	7,053	7,053	0	0	0
B5081902	GEORGETOWN	TX		10/29/2015		0	0	0	0	0	0	0	373,540	373,540	0	0	0
A3071702	GRAND PRAIRIE	TX		10/06/2003		150,797	0	0	0	0	0	0	35,041	35,041	0	0	0
A4042601	GRAND PRAIRIE	TX		06/11/2004		343,888	0	0	0	0	0	0	67,055	67,055	0	0	0
A8052301	GRAND PRAIRIE	TX		07/23/2008		499,337	0	0	0	0	0	0	13,838	13,838	0	0	0
A8060502	GRAND PRAIRIE	TX		08/14/2008		257,064	0	0	0	0	0	0	6,974	6,974	0	0	0
A8082002	GRAND PRAIRIE	TX		09/30/2008		350,050	0	0	0	0	0	0	9,552	9,552	0	0	0
A9113004	GRAND PRAIRIE	TX		12/30/2009		832,971	0	0	0	0	0	0	18,515	18,515	0	0	0
B2121907	GRAND PRAIRIE	TX		02/27/2013		727,178	0	0	0	0	0	0	17,849	17,849	0	0	0
B3120603	GRAND PRAIRIE	TX		02/14/2014		814,562	0	0	0	0	0	0	18,656	18,656	0	0	0
B3121704	GRAND PRAIRIE	TX		03/25/2014		989,522	0	0	0	0	0	0	21,389	21,389	0	0	0
B4041801	GRAND PRAIRIE	TX		06/30/2014		830,954	0	0	0	0	0	0	19,944	19,944	0	0	0
B5050103	GRAND PRAIRIE	TX		07/27/2015		0	0	0	0	0	0	0	1,143,271	1,143,271	0	0	0
A6021401	GRAPEVINE	TX		12/31/2006		409,289	0	0	0	0	0	0	14,823	14,823	0	0	0
B5030401	GRAPEVINE	TX		05/15/2015		0	0	0	0	0	0	0	583,376	583,376	0	0	0
A8090401	GREENVILLE	TX		11/14/2008		905,439	0	0	0	0	0	0	23,666	23,666	0	0	0
A8020809	HARKER HEIGHTS	TX		04/18/2008		345,065	0	0	0	0	0	0	10,451	10,451	0	0	0
B1011702	HARLINGEN	TX		03/22/2011		1,415,905	0	0	0	0	0	0	50,365	50,365	0	0	0
B5042301	HASLET	TX		06/19/2015		0	0	0	0	0	0	0	287,468	287,468	0	0	0
B5060402	HIDALGO	TX		08/20/2015		0	0	0	0	0	0	0	167,607	167,607	0	0	0
A8051501	HILLSBORO	TX		07/14/2008		231,230	0	0	0	0	0	0	8,513	8,513	0	0	0
A3012306	HOUSTON	TX		04/21/2003		520,753	0	0	0	0	0	0	48,099	48,099	0	0	0
A3031404	HOUSTON	TX		06/05/2003		337,294	0	0	0	0	0	0	33,444	33,444	0	0	0
A3061606	HOUSTON	TX		09/04/2003		341,920	0	0	0	0	0	0	82,142	82,142	0	0	0
A3062401	HOUSTON	TX		09/10/2003		278,367	0	0	0	0	0	0	66,455	66,455	0	0	0
A3070804	HOUSTON	TX		09/29/2003		208,727	0	0	0	0	0	0	49,847	49,847	0	0	0
A4011202	HOUSTON	TX		03/30/2004		527,113	0	0	0	0	0	0	109,583	109,583	0	0	0
A4011203	HOUSTON	TX		03/30/2004		419,450	0	0	0	0	0	0	87,386	87,386	0	0	0
A4022001	HOUSTON	TX		05/13/2004		222,306	0	0	0	0	0	0	44,484	44,484	0	0	0
A4030201	HOUSTON	TX		04/21/2004		493,204	0	0	0	0	0	0	100,790	100,790	0	0	0
A4030301	HOUSTON	TX		05/03/2004		1,331,677	0	0	0	0	0	0	67,908	67,908	0	0	0
A4032603	HOUSTON	TX		06/17/2004		548,774	0	0	0	0	0	0	108,003	108,003	0	0	0
A4040107	HOUSTON	TX		06/22/2004		436,937	0	0	0	0	0	0	86,009	86,009	0	0	0
A4042418	HOUSTON	TX		07/01/2004		507,018	0	0	0	0	0	0	21,167	21,167	0	0	0
A4052502	HOUSTON	TX		08/19/2004		624,262	0	0	0	0	0	0	45,727	45,727	0	0	0
A4090904	HOUSTON	TX		11/08/2004		349,027	0	0	0	0	0	0	14,967	14,967	0	0	0
A4102305	HOUSTON	TX		01/31/2005		556,520	0	0	0	0	0	0	23,220	23,220	0	0	0
A4121601	HOUSTON	TX		04/27/2005		308,831	0	0	0	0	0	0	49,623	49,623	0	0	0
A5021601	HOUSTON	TX		05/05/2005		372,388	0	0	0	0	0	0	59,110	59,110	0	0	0
A5022403	HOUSTON	TX		05/20/2005		264,258	0	0	0	0	0	0	41,952	41,952	0	0	0
A5022404	HOUSTON	TX		05/20/2005		240,220	0	0	0	0	0	0	38,140	38,140	0	0	0
A5072101	HOUSTON	TX		09/29/2005		287,726	0	0	0	0	0	0	42,885	42,885	0	0	0
A5080506	HOUSTON	TX		11/14/2005		255,537	0	0	0	0	0	0	37,209	37,209	0	0	0
A5083105	HOUSTON	TX		12/31/2006		496,730	0	0	0	0	0	0	33,120	33,120	0	0	0
A5090906	HOUSTON	TX		12/07/2005		511,773	0	0	0	0	0	0	33,771	33,771	0	0	0
A5091205	HOUSTON	TX		11/29/2005		311,255	0	0	0	0	0	0	44,893	44,893	0	0	0
A5102602	HOUSTON	TX		12/31/2006		215,821	0	0	0	0	0	0	29,923	29,923	0	0	0
A51026023	HOUSTON	TX		06/30/2011		222,602	0	0	0	0	0	0	13,426	13,426	0	0	0
A5102603	HOUSTON	TX		01/24/2006		317,348	0	0	0	0	0	0	44,010	44,010	0	0	0
A5102607	HOUSTON	TX		12/31/2006		250,267	0	0	0	0	0	0	16,123	16,123	0	0	0
A6021303	HOUSTON	TX		12/31/2006		111,693	0	0	0	0	0	0	6,858	6,858	0	0	0
A6061902	HOUSTON	TX		09/06/2006		674,745	0	0	0	0	0	0	38,887	38,887	0	0	0
A6062601	HOUSTON	TX		09/14/2006		1,905,295	0	0	0	0	0	0	227,171	227,171	0	0	0
A6090801	HOUSTON	TX		11/17/2006		476,239	0	0	0	0	0	0	16,056	16,056	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A6091202	HOUSTON	TX		11/30/2006		415,080	0	0	0	0	0	0	13,670	13,670	0	0	0
A6111701	HOUSTON	TX		01/22/2007		667,981	0	0	0	0	0	0	75,976	75,976	0	0	0
A7020207	HOUSTON	TX		04/27/2007		407,528	0	0	0	0	0	0	13,209	13,209	0	0	0
A7022801	HOUSTON	TX		04/12/2007		699,637	0	0	0	0	0	0	25,857	25,857	0	0	0
A7030603	HOUSTON	TX		05/11/2007		342,386	0	0	0	0	0	0	37,283	37,283	0	0	0
A7041901	HOUSTON	TX		06/26/2007		421,982	0	0	0	0	0	0	44,525	44,525	0	0	0
A7052403	HOUSTON	TX		07/23/2007		238,391	0	0	0	0	0	0	7,454	7,454	0	0	0
A7071802	HOUSTON	TX		09/28/2007		398,763	0	0	0	0	0	0	202,309	202,309	0	0	0
A7080706	HOUSTON	TX		10/23/2007		189,300	0	0	0	0	0	0	5,781	5,781	0	0	0
A7082104	HOUSTON	TX		01/14/2008		283,083	0	0	0	0	0	0	5,434	5,434	0	0	0
A7092104	HOUSTON	TX		12/06/2007		376,861	0	0	0	0	0	0	15,224	15,224	0	0	0
A7101103	HOUSTON	TX		12/20/2007		500,631	0	0	0	0	0	0	14,849	14,849	0	0	0
A7102403	HOUSTON	TX		01/09/2008		239,753	0	0	0	0	0	0	7,148	7,148	0	0	0
A7103109	HOUSTON	TX		01/15/2008		374,599	0	0	0	0	0	0	36,479	36,479	0	0	0
A7112007	HOUSTON	TX		01/23/2008		312,407	0	0	0	0	0	0	12,641	12,641	0	0	0
A7121903	HOUSTON	TX		02/12/2008		134,221	0	0	0	0	0	0	18,005	18,005	0	0	0
A8012401	HOUSTON	TX		05/05/2008		992,117	0	0	0	0	0	0	32,281	32,281	0	0	0
A8022903	HOUSTON	TX		05/20/2008		228,431	0	0	0	0	0	0	11,136	11,136	0	0	0
A8031201	HOUSTON	TX		04/24/2008		636,848	0	0	0	0	0	0	19,537	19,537	0	0	0
A8031902	HOUSTON	TX		05/05/2008		325,544	0	0	0	0	0	0	9,455	9,455	0	0	0
A8052305	HOUSTON	TX		07/24/2008		334,583	0	0	0	0	0	0	9,530	9,530	0	0	0
A8061301	HOUSTON	TX		09/17/2008		2,245,791	0	0	0	0	0	0	65,041	65,041	0	0	0
A8071801	HOUSTON	TX		09/29/2008		198,748	0	0	0	0	0	0	28,688	28,688	0	0	0
A8080602	HOUSTON	TX		09/09/2008		1,167,463	0	0	0	0	0	0	52,877	52,877	0	0	0
A8091101	HOUSTON	TX		11/21/2008		1,112,138	0	0	0	0	0	0	58,891	58,891	0	0	0
A8091802	HOUSTON	TX		11/25/2008		990,742	0	0	0	0	0	0	25,488	25,488	0	0	0
A8092904	HOUSTON	TX		11/25/2008		316,357	0	0	0	0	0	0	10,789	10,789	0	0	0
A8112101	HOUSTON	TX		01/30/2009		531,542	0	0	0	0	0	0	17,429	17,429	0	0	0
A8112603	HOUSTON	TX		02/24/2009		278,220	0	0	0	0	0	0	6,812	6,812	0	0	0
A9020301	HOUSTON	TX		03/31/2009		1,432,930	0	0	0	0	0	0	34,295	34,295	0	0	0
A9030411	HOUSTON	TX		04/29/2009		813,481	0	0	0	0	0	0	20,732	20,732	0	0	0
A9031307	HOUSTON	TX		06/03/2009		168,339	0	0	0	0	0	0	6,957	6,957	0	0	0
A9042303	HOUSTON	TX		06/25/2009		566,682	0	0	0	0	0	0	13,822	13,822	0	0	0
A9042304	HOUSTON	TX		06/25/2009		976,327	0	0	0	0	0	0	23,816	23,816	0	0	0
A9042305	HOUSTON	TX		06/26/2009		1,601,078	0	0	0	0	0	0	39,046	39,046	0	0	0
A9042310	HOUSTON	TX		06/26/2009		2,475,038	0	0	0	0	0	0	60,353	60,353	0	0	0
A9042311	HOUSTON	TX		06/25/2009		3,243,174	0	0	0	0	0	0	79,078	79,078	0	0	0
A9042311-1	HOUSTON	TX		02/19/2014		1,417,706	0	0	0	0	0	0	44,377	44,377	0	0	0
B0021001	HOUSTON	TX		03/31/2010		1,266,899	0	0	0	0	0	0	46,312	46,312	0	0	0
B0022604	HOUSTON	TX		04/30/2010		813,551	0	0	0	0	0	0	60,429	60,429	0	0	0
B0030103	HOUSTON	TX		05/24/2010		2,603,980	0	0	0	0	0	0	72,189	72,189	0	0	0
B0081202	HOUSTON	TX		10/29/2010		329,369	0	0	0	0	0	0	13,165	13,165	0	0	0
B0082602	HOUSTON	TX		12/10/2010		2,175,128	0	0	0	0	0	0	214,587	214,587	0	0	0
B0092901	HOUSTON	TX		12/30/2010		679,182	0	0	0	0	0	0	21,403	21,403	0	0	0
B1012404	HOUSTON	TX		03/29/2011		1,781,070	0	0	0	0	0	0	114,831	114,831	0	0	0
B1013101	HOUSTON	TX		04/14/2011		714,875	0	0	0	0	0	0	24,021	24,021	0	0	0
B1021006	HOUSTON	TX		04/19/2011		2,003,981	0	0	0	0	0	0	47,488	47,488	0	0	0
B1021701	HOUSTON	TX		05/09/2011		1,301,761	0	0	0	0	0	0	46,077	46,077	0	0	0
B1031501	HOUSTON	TX		05/17/2011		631,292	0	0	0	0	0	0	13,959	13,959	0	0	0
B1032202	HOUSTON	TX		06/30/2011		1,250,098	0	0	0	0	0	0	44,394	44,394	0	0	0
B1041505	HOUSTON	TX		07/01/2011		657,781	0	0	0	0	0	0	83,065	83,065	0	0	0
B1042801	HOUSTON	TX		06/30/2011		1,007,726	0	0	0	0	0	0	23,554	23,554	0	0	0
B1042802	HOUSTON	TX		07/11/2011		1,306,998	0	0	0	0	0	0	46,570	46,570	0	0	0
B1053102	HOUSTON	TX		07/22/2011		1,003,295	0	0	0	0	0	0	34,941	34,941	0	0	0
B1060204	HOUSTON	TX		08/04/2011		463,166	0	0	0	0	0	0	11,373	11,373	0	0	0
B1071103	HOUSTON	TX		09/29/2011		656,341	0	0	0	0	0	0	39,289	39,289	0	0	0
B1080301	HOUSTON	TX		11/08/2011		2,205,004	0	0	0	0	0	0	52,228	52,228	0	0	0
B1081501	HOUSTON	TX		11/01/2011		985,377	0	0	0	0	0	0	36,056	36,056	0	0	0
B1081502	HOUSTON	TX		11/01/2011		1,539,667	0	0	0	0	0	0	56,332	56,332	0	0	0
B1081701	HOUSTON	TX		10/31/2011		778,752	0	0	0	0	0	0	28,391	28,391	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				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
B1121502	HOUSTON	TX		02/15/2012		1,059,666	0	0	0	0	0	0	63,350	63,350	0	0	0
B1122901	HOUSTON	TX		02/21/2012		641,267	0	0	0	0	0	0	23,217	23,217	0	0	0
B2041004	HOUSTON	TX		06/29/2012		662,829	0	0	0	0	0	0	22,744	22,744	0	0	0
B2041901	HOUSTON	TX		06/22/2012		1,353,218	0	0	0	0	0	0	32,668	32,668	0	0	0
B2042301	HOUSTON	TX		07/25/2012		1,161,642	0	0	0	0	0	0	28,784	28,784	0	0	0
B2042401	HOUSTON	TX		05/30/2012		1,141,680	0	0	0	0	0	0	43,910	43,910	0	0	0
B2050211	HOUSTON	TX		07/11/2012		709,113	0	0	0	0	0	0	25,963	25,963	0	0	0
B2060401	HOUSTON	TX		09/19/2012		2,589,317	0	0	0	0	0	0	67,575	67,575	0	0	0
B2060504	HOUSTON	TX		09/27/2012		593,983	0	0	0	0	0	0	20,518	20,518	0	0	0
B2061303	HOUSTON	TX		09/28/2012		4,619,322	0	0	0	0	0	0	113,057	113,057	0	0	0
B2070204	HOUSTON	TX		09/25/2012		1,119,102	0	0	0	0	0	0	26,096	26,096	0	0	0
B2070603	HOUSTON	TX		09/19/2012		920,630	0	0	0	0	0	0	24,035	24,035	0	0	0
B2070604	HOUSTON	TX		09/19/2012		1,841,281	0	0	0	0	0	0	48,059	48,059	0	0	0
B2080901	HOUSTON	TX		10/15/2012		1,065,580	0	0	0	0	0	0	25,098	25,098	0	0	0
B2090401	HOUSTON	TX		10/29/2012		908,355	0	0	0	0	0	0	52,209	52,209	0	0	0
B2101101	HOUSTON	TX		12/21/2012		955,508	0	0	0	0	0	0	24,512	24,512	0	0	0
B2101701	HOUSTON	TX		12/19/2012		992,253	0	0	0	0	0	0	44,334	44,334	0	0	0
B2112101	HOUSTON	TX		02/26/2013		576,213	0	0	0	0	0	0	14,614	14,614	0	0	0
B2122801	HOUSTON	TX		02/21/2013		1,232,495	0	0	0	0	0	0	30,259	30,259	0	0	0
B3012301	HOUSTON	TX		03/27/2013		1,274,303	0	0	0	0	0	0	45,794	45,794	0	0	0
B3022503	HOUSTON	TX		06/10/2013		1,145,413	0	0	0	0	0	0	38,327	38,327	0	0	0
B3022701	HOUSTON	TX		04/25/2013		593,803	0	0	0	0	0	0	32,990	32,990	0	0	0
B3030403	HOUSTON	TX		05/21/2013		893,906	0	0	0	0	0	0	91,018	91,018	0	0	0
B3032007	HOUSTON	TX		06/28/2013		1,406,382	0	0	0	0	0	0	106,862	106,862	0	0	0
B3042903	HOUSTON	TX		07/11/2013		1,086,377	0	0	0	0	0	0	26,786	26,786	0	0	0
B3050601	HOUSTON	TX		07/16/2013		695,909	0	0	0	0	0	0	24,973	24,973	0	0	0
B3051001	HOUSTON	TX		08/12/2013		696,677	0	0	0	0	0	0	17,076	17,076	0	0	0
B3051301	HOUSTON	TX		08/15/2013		1,608,349	0	0	0	0	0	0	57,351	57,351	0	0	0
B3112204	HOUSTON	TX		02/21/2014		536,469	0	0	0	0	0	0	11,869	11,869	0	0	0
B3112205	HOUSTON	TX		02/27/2014		455,043	0	0	0	0	0	0	41,039	41,039	0	0	0
B3120502	HOUSTON	TX		02/28/2014		1,088,525	0	0	0	0	0	0	21,673	21,673	0	0	0
B3122001	HOUSTON	TX		03/11/2014		818,541	0	0	0	0	0	0	27,189	27,189	0	0	0
B4021402	HOUSTON	TX		05/01/2014		555,073	0	0	0	0	0	0	12,284	12,284	0	0	0
B4030704	HOUSTON	TX		05/29/2014		706,595	0	0	0	0	0	0	15,362	15,362	0	0	0
B4030705	HOUSTON	TX		05/29/2014		2,018,844	0	0	0	0	0	0	43,889	43,889	0	0	0
B4070201	HOUSTON	TX		09/09/2014		298,898	0	0	0	0	0	0	8,681	8,681	0	0	0
B4092202	HOUSTON	TX		12/03/2014		1,410,000	0	0	0	0	0	0	734,948	734,948	0	0	0
B4120906	HOUSTON	TX		02/09/2015		0	0	0	0	0	0	0	1,916,493	1,916,493	0	0	0
B4120909	HOUSTON	TX		02/11/2015		0	0	0	0	0	0	0	731,786	731,786	0	0	0
B4121901	HOUSTON	TX		02/27/2015		0	0	0	0	0	0	0	2,557,310	2,557,310	0	0	0
B5020203	HOUSTON	TX		04/23/2015		0	0	0	0	0	0	0	999,630	999,630	0	0	0
B5021301	HOUSTON	TX		04/14/2015		0	0	0	0	0	0	0	897,759	897,759	0	0	0
B5033101	HOUSTON	TX		06/12/2015		0	0	0	0	0	0	0	681,899	681,899	0	0	0
B5033102	HOUSTON	TX		06/10/2015		0	0	0	0	0	0	0	553,063	553,063	0	0	0
B5040201	HOUSTON	TX		06/11/2015		0	0	0	0	0	0	0	2,013,292	2,013,292	0	0	0
B5040202	HOUSTON	TX		06/15/2015		0	0	0	0	0	0	0	1,447,519	1,447,519	0	0	0
B5041001	HOUSTON	TX		06/19/2015		0	0	0	0	0	0	0	204,798	204,798	0	0	0
B5042703	HOUSTON	TX		06/25/2015		0	0	0	0	0	0	0	506,303	506,303	0	0	0
B5042801	HOUSTON	TX		07/10/2015		0	0	0	0	0	0	0	774,385	774,385	0	0	0
B5072201	HOUSTON	TX		09/02/2015		0	0	0	0	0	0	0	300,351	300,351	0	0	0
B5072703	HOUSTON	TX		10/05/2015		0	0	0	0	0	0	0	438,496	438,496	0	0	0
B5082603	HOUSTON	TX		11/13/2015		0	0	0	0	0	0	0	645,000	645,000	0	0	0
B5083101	HOUSTON	TX		11/10/2015		0	0	0	0	0	0	0	516,000	516,000	0	0	0
B5092902	HOUSTON	TX		11/18/2015		0	0	0	0	0	0	0	1,290,000	1,290,000	0	0	0
A6081001	HUMBLE	TX		10/30/2006		713,407	0	0	0	0	0	0	23,690	23,690	0	0	0
A8022208	HUMBLE	TX		04/22/2008		243,459	0	0	0	0	0	0	7,188	7,188	0	0	0
A8031903	HUMBLE	TX		06/13/2008		174,440	0	0	0	0	0	0	15,786	15,786	0	0	0
B0081101	HUMBLE	TX		10/26/2010		362,238	0	0	0	0	0	0	8,427	8,427	0	0	0
B3112002	HUMBLE	TX		02/11/2014		287,746	0	0	0	0	0	0	9,128	9,128	0	0	0
B4022801	HUMBLE	TX		05/02/2014		996,863	0	0	0	0	0	0	48,042	48,042	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A3111903	HUNTSVILLE	TX		03/22/2004		719,866	0	0	0	0	0	0	61,398	61,398	0	0	0
B4041503	HUNTSVILLE	TX		05/29/2014		265,312	0	0	0	0	0	0	5,092	5,092	0	0	0
B2101801	HURST	TX		12/20/2012		987,871	0	0	0	0	0	0	46,381	46,381	0	0	0
B4030501	HURST	TX		05/29/2014		806,565	0	0	0	0	0	0	19,463	19,463	0	0	0
B5071603	HUTTO	TX		09/24/2015		0	0	0	0	0	0	0	1,745,037	1,745,037	0	0	0
A3062302	IRVING	TX		09/15/2003		434,304	0	0	0	0	0	0	104,312	104,312	0	0	0
A7090403	IRVING	TX		10/10/2007		477,659	0	0	0	0	0	0	14,765	14,765	0	0	0
B2061402	IRVING	TX		09/12/2012		1,209,721	0	0	0	0	0	0	29,142	29,142	0	0	0
B3041802	IRVING	TX		05/13/2013		1,519,477	0	0	0	0	0	0	36,045	36,045	0	0	0
B4010804	IRVING	TX		04/15/2014		1,153,933	0	0	0	0	0	0	27,460	27,460	0	0	0
B4123101	IRVING	TX		05/01/2015		0	0	0	0	0	0	0	623,866	623,866	0	0	0
A7022103	KATY	TX		04/24/2007		308,008	0	0	0	0	0	0	34,197	34,197	0	0	0
A7032210	KATY	TX		05/30/2007		250,803	0	0	0	0	0	0	27,075	27,075	0	0	0
A8060401	KATY	TX		02/03/2009		910,504	0	0	0	0	0	0	30,840	30,840	0	0	0
A9040104	KATY	TX		06/10/2009		1,204,057	0	0	0	0	0	0	44,248	44,248	0	0	0
B0040801	KATY	TX		05/28/2010		1,048,012	0	0	0	0	0	0	21,741	21,741	0	0	0
B1050403	KATY	TX		07/08/2011		1,648,701	0	0	0	0	0	0	37,679	37,679	0	0	0
B3041002	KATY	TX		07/23/2013		344,317	0	0	0	0	0	0	12,358	12,358	0	0	0
B3050203	KATY	TX		07/25/2013		1,257,427	0	0	0	0	0	0	30,484	30,484	0	0	0
B3101001	KATY	TX		01/14/2014		1,346,521	0	0	0	0	0	0	29,962	29,962	0	0	0
B3120901	KATY	TX		02/18/2014		471,806	0	0	0	0	0	0	24,623	24,623	0	0	0
B4030702	KATY	TX		05/19/2014		1,059,688	0	0	0	0	0	0	23,446	23,446	0	0	0
B5021003	KATY	TX		03/19/2015		0	0	0	0	0	0	0	1,086,542	1,086,542	0	0	0
B5080501	KATY	TX		10/14/2015		0	0	0	0	0	0	0	488,121	488,121	0	0	0
A8011605	KELLER	TX		04/15/2008		555,987	0	0	0	0	0	0	16,197	16,197	0	0	0
B2052205	KELLER	TX		07/31/2012		1,070,906	0	0	0	0	0	0	26,113	26,113	0	0	0
B2091703	KELLER	TX		12/07/2012		701,722	0	0	0	0	0	0	16,870	16,870	0	0	0
B2101805	KELLER	TX		12/21/2012		384,682	0	0	0	0	0	0	12,622	12,622	0	0	0
A5091207	KERRVILLE	TX		12/31/2006		195,700	0	0	0	0	0	0	28,232	28,232	0	0	0
A5120201	KERRVILLE	TX		03/03/2006		314,423	0	0	0	0	0	0	20,056	20,056	0	0	0
B2050212	KERRVILLE	TX		07/31/2012		1,404,291	0	0	0	0	0	0	50,792	50,792	0	0	0
A6042502	KILLEEN	TX		12/31/2006		260,870	0	0	0	0	0	0	9,189	9,189	0	0	0
B2031501	KILLEEN	TX		05/30/2012		1,328,703	0	0	0	0	0	0	30,756	30,756	0	0	0
A2091604	KINGWOOD	TX		11/25/2002		347,682	0	0	0	0	0	0	108,334	108,334	0	0	0
A7032806	KINGWOOD	TX		06/25/2007		214,455	0	0	0	0	0	0	7,010	7,010	0	0	0
B3101601	KINGWOOD	TX		01/07/2014		1,107,884	0	0	0	0	0	0	21,420	21,420	0	0	0
A8041801	KYLE	TX		06/30/2008		372,362	0	0	0	0	0	0	10,790	10,790	0	0	0
B2091102	KYLE	TX		10/29/2012		547,189	0	0	0	0	0	0	13,976	13,976	0	0	0
A6042803	LA PORTE	TX		07/26/2006		2,483,123	0	0	0	0	0	0	115,647	115,647	0	0	0
B0070902	LA PORTE	TX		09/15/2010		1,250,639	0	0	0	0	0	0	30,656	30,656	0	0	0
B1051001	LA PORTE	TX		08/02/2011		693,625	0	0	0	0	0	0	14,773	14,773	0	0	0
B3041703	LA PORTE	TX		07/03/2013		337,341	0	0	0	0	0	0	15,491	15,491	0	0	0
A4031902	LAKE DALLAS	TX		06/08/2004		558,513	0	0	0	0	0	0	45,538	45,538	0	0	0
A6082102	LAKE JACKSON	TX		10/04/2006		340,798	0	0	0	0	0	0	11,454	11,454	0	0	0
B4021403	LAKE JACKSON	TX		04/11/2014		1,208,888	0	0	0	0	0	0	26,898	26,898	0	0	0
B5091401	LAKE JACKSON	TX		11/18/2015		0	0	0	0	0	0	0	1,161,000	1,161,000	0	0	0
B3081601	LAKEWAY	TX		10/30/2013		941,991	0	0	0	0	0	0	29,911	29,911	0	0	0
A5051002	LANCASTER	TX		08/19/2005		218,242	0	0	0	0	0	0	14,210	14,210	0	0	0
A7101102	LANCASTER	TX		12/19/2007		372,996	0	0	0	0	0	0	11,214	11,214	0	0	0
A9021003	LANCASTER	TX		03/31/2009		1,702,743	0	0	0	0	0	0	67,511	67,511	0	0	0
B3060702	LANCASTER	TX		08/30/2013		470,222	0	0	0	0	0	0	24,625	24,625	0	0	0
A7011708	LAREDO	TX		04/16/2007		610,060	0	0	0	0	0	0	20,259	20,259	0	0	0
A8070102	LAREDO	TX		10/01/2008		706,944	0	0	0	0	0	0	12,081	12,081	0	0	0
B0030902	LAREDO	TX		05/20/2010		1,445,893	0	0	0	0	0	0	41,776	41,776	0	0	0
B1021004	LAREDO	TX		04/25/2011		1,033,452	0	0	0	0	0	0	25,258	25,258	0	0	0
B1101702	LAREDO	TX		01/31/2012		595,294	0	0	0	0	0	0	14,144	14,144	0	0	0
B1101703	LAREDO	TX		01/31/2012		850,434	0	0	0	0	0	0	20,200	20,200	0	0	0
B4122909	LAREDO	TX		02/20/2015		0	0	0	0	0	0	0	404,003	404,003	0	0	0
B4011701	LEAGUE CITY	TX		03/24/2014		453,416	0	0	0	0	0	0	9,973	9,973	0	0	0
B4042301	LEAGUE CITY	TX		06/27/2014		1,884,793	0	0	0	0	0	0	40,877	40,877	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8093004	LEWISVILLE	TX		11/25/2008		492,609	0	0	0	0	0	0	12,539	12,539	0	0	0
A9113003	LEWISVILLE	TX		12/30/2009		823,510	0	0	0	0	0	0	18,308	18,308	0	0	0
B5030205	LEWISVILLE	TX		04/17/2015		0	0	0	0	0	0	0	710,412	710,412	0	0	0
A8082504	LONGVIEW	TX		11/14/2008		924,438	0	0	0	0	0	0	24,168	24,168	0	0	0
B3031403	LONGVIEW	TX		06/27/2013		966,445	0	0	0	0	0	0	23,177	23,177	0	0	0
A4072103	LUBBOCK	TX		08/30/2004		327,957	0	0	0	0	0	0	24,338	24,338	0	0	0
B3011806	LUBBOCK	TX		03/25/2013		832,113	0	0	0	0	0	0	20,764	20,764	0	0	0
B5032401	MADISONVILLE	TX		06/12/2015		0	0	0	0	0	0	0	659,222	659,222	0	0	0
A4081902	MAGNOLIA	TX		11/18/2004		863,121	0	0	0	0	0	0	13,211	13,211	0	0	0
B2101602	MAGNOLIA	TX		12/04/2012		167,375	0	0	0	0	0	0	4,224	4,224	0	0	0
B5021302	MAGNOLIA	TX		04/15/2015		0	0	0	0	0	0	0	804,464	804,464	0	0	0
B5070801	MAGNOLIA	TX		09/10/2015		0	0	0	0	0	0	0	807,858	807,858	0	0	0
B1011901	MANSFIELD	TX		02/28/2011		1,135,095	0	0	0	0	0	0	27,276	27,276	0	0	0
B4090404	MANSFIELD	TX		10/16/2014		821,534	0	0	0	0	0	0	18,633	18,633	0	0	0
B4090405	MARSHALL	TX		10/17/2014		747,345	0	0	0	0	0	0	16,067	16,067	0	0	0
B4010902	MATHIS	TX		03/19/2014		445,265	0	0	0	0	0	0	22,636	22,636	0	0	0
B3051403	MCALLEN	TX		08/28/2013		814,993	0	0	0	0	0	0	19,653	19,653	0	0	0
B3051404	MCALLEN	TX		08/28/2013		354,340	0	0	0	0	0	0	8,549	8,549	0	0	0
B3051405	MCALLEN	TX		08/28/2013		1,169,344	0	0	0	0	0	0	28,193	28,193	0	0	0
B3051406	MCALLEN	TX		08/28/2013		779,559	0	0	0	0	0	0	18,798	18,798	0	0	0
B3051407	MCALLEN	TX		08/28/2013		545,697	0	0	0	0	0	0	13,154	13,154	0	0	0
B3051408	MCALLEN	TX		08/28/2013		252,294	0	0	0	0	0	0	6,083	6,083	0	0	0
B3051409	MCALLEN	TX		08/28/2013		503,169	0	0	0	0	0	0	12,134	12,134	0	0	0
B3051411	MCALLEN	TX		08/28/2013		184,252	0	0	0	0	0	0	4,449	4,449	0	0	0
B3051412	MCALLEN	TX		08/28/2013		282,768	0	0	0	0	0	0	6,818	6,818	0	0	0
B3051413	MCALLEN	TX		08/28/2013		283,472	0	0	0	0	0	0	6,839	6,839	0	0	0
B3051414	MCALLEN	TX		08/28/2013		531,521	0	0	0	0	0	0	12,814	12,814	0	0	0
B3103105	MCALLEN	TX		01/23/2014		383,727	0	0	0	0	0	0	8,106	8,106	0	0	0
B3103106	MCALLEN	TX		01/23/2014		307,672	0	0	0	0	0	0	6,501	6,501	0	0	0
B3103107	MCALLEN	TX		01/23/2014		345,696	0	0	0	0	0	0	7,308	7,308	0	0	0
B3103108	MCALLEN	TX		01/23/2014		1,548,736	0	0	0	0	0	0	32,716	32,716	0	0	0
A2101402	MCKINNEY	TX		01/29/2003		114,081	0	0	0	0	0	0	33,561	33,561	0	0	0
A4050603	MCKINNEY	TX		07/23/2004		289,279	0	0	0	0	0	0	55,276	55,276	0	0	0
A6030601	MCKINNEY	TX		12/31/2006		494,962	0	0	0	0	0	0	18,068	18,068	0	0	0
A7102407	MCKINNEY	TX		12/11/2007		409,459	0	0	0	0	0	0	12,785	12,785	0	0	0
B4010805	MCKINNEY	TX		03/31/2014		619,206	0	0	0	0	0	0	12,251	12,251	0	0	0
B4080701	MCKINNEY	TX		11/26/2014		920,400	0	0	0	0	0	0	20,030	20,030	0	0	0
B4110302	MCKINNEY	TX		12/11/2014		4,000,000	0	0	0	0	0	0	2,082,642	2,082,642	0	0	0
B5010905	MCKINNEY	TX		04/23/2015		0	0	0	0	0	0	0	496,349	496,349	0	0	0
B0111102	MESQUITE	TX		01/21/2011		1,055,167	0	0	0	0	0	0	30,989	30,989	0	0	0
B1020107	MESQUITE	TX		03/31/2011		900,367	0	0	0	0	0	0	21,483	21,483	0	0	0
B3062605	MESQUITE	TX		09/30/2013		2,309,170	0	0	0	0	0	0	52,611	52,611	0	0	0
A8060201	MIDLAND	TX		08/22/2008		287,493	0	0	0	0	0	0	7,695	7,695	0	0	0
B1042701	MIDLAND	TX		07/29/2011		1,725,063	0	0	0	0	0	0	41,966	41,966	0	0	0
B1042701-1	MIDLAND	TX		05/15/2015		0	0	0	0	0	0	0	54,636	54,636	0	0	0
B3042201	MIDLAND	TX		07/02/2013		893,683	0	0	0	0	0	0	22,030	22,030	0	0	0
B5082604	MILLSAP	TX		11/10/2015		0	0	0	0	0	0	0	1,204,000	1,204,000	0	0	0
A5081002	MISSION	TX		12/31/2006		651,551	0	0	0	0	0	0	94,893	94,893	0	0	0
B0041503	MISSION	TX		06/04/2010		1,283,821	0	0	0	0	0	0	35,069	35,069	0	0	0
A5060101	MISSOURI CITY	TX		08/25/2005		837,677	0	0	0	0	0	0	127,371	127,371	0	0	0
B2080201	MISSOURI CITY	TX		10/04/2012		280,693	0	0	0	0	0	0	10,064	10,064	0	0	0
B2080302	MISSOURI CITY	TX		10/04/2012		716,184	0	0	0	0	0	0	25,673	25,673	0	0	0
B2080303	MISSOURI CITY	TX		10/04/2012		553,402	0	0	0	0	0	0	19,845	19,845	0	0	0
A7020202	NEW BRAUNFELS	TX		04/30/2007		359,192	0	0	0	0	0	0	11,496	11,496	0	0	0
B0072102	NEW BRAUNFELS	TX		10/07/2010		1,268,120	0	0	0	0	0	0	46,004	46,004	0	0	0
B0061106	NEW CANEY	TX		08/31/2010		1,783,965	0	0	0	0	0	0	47,844	47,844	0	0	0
A5062302	NORTH RICHLAND HILLS	TX		08/03/2005		227,662	0	0	0	0	0	0	6,342	6,342	0	0	0
A8012405	NORTH RICHLAND HILLS	TX		03/26/2008		253,555	0	0	0	0	0	0	7,542	7,542	0	0	0
B1040706	NORTH RICHLAND HILLS	TX		06/30/2011		3,059,281	0	0	0	0	0	0	103,745	103,745	0	0	0
B1122101	NORTH RICHLAND HILLS	TX		03/29/2012		1,350,474	0	0	0	0	0	0	34,834	34,834	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A7031902	ODESSA	TX		05/31/2007		235,309	0	0	0	0	0	0	16,486	16,486	0	0	0
B2091203	ODESSA	TX		04/30/2013		1,737,113	0	0	0	0	0	0	42,153	42,153	0	0	0
B5062201	ORANGE	TX		10/16/2015		0	0	0	0	0	0	0	1,948,904	1,948,904	0	0	0
B2092801	PALESTINE	TX		11/13/2012		1,147,328	0	0	0	0	0	0	28,202	28,202	0	0	0
A5091304	PANTEGO	TX		12/31/2006		719,729	0	0	0	0	0	0	38,362	38,362	0	0	0
B0120903	PARIS	TX		02/28/2011		751,489	0	0	0	0	0	0	16,202	16,202	0	0	0
A9050101	PASADENA	TX		07/20/2009		972,875	0	0	0	0	0	0	48,855	48,855	0	0	0
B0122801	PASADENA	TX		02/17/2011		1,650,986	0	0	0	0	0	0	61,233	61,233	0	0	0
B1012005	PASADENA	TX		03/24/2011		850,707	0	0	0	0	0	0	53,292	53,292	0	0	0
B1041301	PASADENA	TX		07/13/2011		1,206,467	0	0	0	0	0	0	42,504	42,504	0	0	0
B1041511	PASADENA	TX		06/20/2011		535,843	0	0	0	0	0	0	32,328	32,328	0	0	0
B3061402	PASADENA	TX		09/05/2013		1,799,935	0	0	0	0	0	0	56,000	56,000	0	0	0
B4101601	PASADENA	TX		12/19/2014		1,500,000	0	0	0	0	0	0	781,569	781,569	0	0	0
B4082902	PEARLAND	TX		12/19/2014		2,900,000	0	0	0	0	0	0	1,492,845	1,492,845	0	0	0
B4101003	PEARLAND	TX		12/05/2014		1,180,000	0	0	0	0	0	0	616,003	616,003	0	0	0
B5062901	PEARLAND	TX		10/29/2015		0	0	0	0	0	0	0	714,840	714,840	0	0	0
B2032201	PENITAS	TX		06/12/2012		827,705	0	0	0	0	0	0	28,747	28,747	0	0	0
B0032510	PFLUGERVILLE	TX		06/03/2010		137,719	0	0	0	0	0	0	5,118	5,118	0	0	0
B0081702	PFLUGERVILLE	TX		11/12/2010		366,577	0	0	0	0	0	0	8,601	8,601	0	0	0
A5081003	PHARR	TX		11/03/2005		341,253	0	0	0	0	0	0	48,880	48,880	0	0	0
A3031101	PLANO	TX		05/16/2003		291,212	0	0	0	0	0	0	26,545	26,545	0	0	0
A4081804	PLANO	TX		10/28/2004		430,162	0	0	0	0	0	0	77,568	77,568	0	0	0
A5051802	PLANO	TX		09/14/2005		954,858	0	0	0	0	0	0	64,546	64,546	0	0	0
A8082703	PLANO	TX		11/05/2008		2,178,351	0	0	0	0	0	0	70,510	70,510	0	0	0
A8090203	PLANO	TX		10/08/2008		985,755	0	0	0	0	0	0	34,879	34,879	0	0	0
B1031602	PLANO	TX		06/29/2011		2,167,170	0	0	0	0	0	0	53,890	53,890	0	0	0
B1041402	PLANO	TX		06/23/2011		997,169	0	0	0	0	0	0	20,800	20,800	0	0	0
B5090101	PLANO	TX		11/09/2015		0	0	0	0	0	0	0	290,250	290,250	0	0	0
B5092305	PLANO	TX		11/30/2015		0	0	0	0	0	0	0	505,250	505,250	0	0	0
A3011602	PLEASANTON	TX		03/25/2003		1,115,050	0	0	0	0	0	0	103,741	103,741	0	0	0
A9120201	PORT ARTHUR	TX		02/17/2010		514,027	0	0	0	0	0	0	18,770	18,770	0	0	0
B2021403	PORT ARTHUR	TX		04/25/2012		261,545	0	0	0	0	0	0	15,843	15,843	0	0	0
B4021201	PORTER	TX		04/10/2014		730,369	0	0	0	0	0	0	16,252	16,252	0	0	0
A4081803	RICHARDSON	TX		11/02/2004		200,325	0	0	0	0	0	0	35,426	35,426	0	0	0
B2102502	RICHMOND	TX		01/22/2013		402,523	0	0	0	0	0	0	13,960	13,960	0	0	0
B3070501	RICHMOND	TX		09/20/2013		881,849	0	0	0	0	0	0	20,437	20,437	0	0	0
B3102103	RICHMOND	TX		12/20/2013		306,116	0	0	0	0	0	0	16,229	16,229	0	0	0
B5061802	Richwood	TX		08/27/2015		0	0	0	0	0	0	0	1,004,049	1,004,049	0	0	0
B2040201	ROANOKE	TX		05/31/2012		1,289,403	0	0	0	0	0	0	30,822	30,822	0	0	0
B5022705	ROANOKE	TX		05/29/2015		0	0	0	0	0	0	0	672,023	672,023	0	0	0
B5012803	ROCKPORT	TX		04/16/2015		0	0	0	0	0	0	0	615,014	615,014	0	0	0
A8082507	ROCKWALL	TX		11/14/2008		817,952	0	0	0	0	0	0	21,376	21,376	0	0	0
A7011706	ROSENBERG	TX		04/19/2007		477,852	0	0	0	0	0	0	15,860	15,860	0	0	0
B2071605	ROSENBERG	TX		10/02/2012		250,187	0	0	0	0	0	0	8,968	8,968	0	0	0
B3012402	ROSENBERG	TX		04/25/2013		391,966	0	0	0	0	0	0	8,896	8,896	0	0	0
A6032902	ROUND ROCK	TX		12/31/2006		214,112	0	0	0	0	0	0	7,371	7,371	0	0	0
A6121805	ROUND ROCK	TX		02/16/2007		417,034	0	0	0	0	0	0	13,895	13,895	0	0	0
A7080201	ROUND ROCK	TX		09/27/2007		217,771	0	0	0	0	0	0	6,710	6,710	0	0	0
A8091702	ROUND ROCK	TX		11/20/2008		1,298,113	0	0	0	0	0	0	34,867	34,867	0	0	0
A9042702	ROUND ROCK	TX		07/17/2009		602,937	0	0	0	0	0	0	22,783	22,783	0	0	0
B0020901	ROUND ROCK	TX		03/29/2010		2,282,219	0	0	0	0	0	0	68,190	68,190	0	0	0
B2040502	ROUND ROCK	TX		06/21/2012		536,612	0	0	0	0	0	0	12,549	12,549	0	0	0
B2091004	ROUND ROCK	TX		11/28/2012		626,478	0	0	0	0	0	0	35,702	35,702	0	0	0
B3010203	ROUND ROCK	TX		03/21/2013		460,599	0	0	0	0	0	0	11,057	11,057	0	0	0
B3051401	ROUND ROCK	TX		08/21/2013		351,543	0	0	0	0	0	0	5,871	5,871	0	0	0
B3102101	ROUND ROCK	TX		01/24/2014		3,450,287	0	0	0	0	0	0	103,158	103,158	0	0	0
B4101009	ROUND ROCK	TX		01/07/2015		0	0	0	0	0	0	0	404,637	404,637	0	0	0
B4122910	ROUND ROCK	TX		03/10/2015		0	0	0	0	0	0	0	524,212	524,212	0	0	0
B5032301	ROUND ROCK	TX		05/18/2015		0	0	0	0	0	0	0	565,482	565,482	0	0	0
A9050402	ROWLETT	TX		06/29/2009		608,536	0	0	0	0	0	0	30,796	30,796	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A8091202	SACHSE	TX		11/20/2008		534,894	0	0	0	0	0	0	14,173	14,173	0	0	0
A6082901	SAGINAW	TX		10/23/2006		819,195	0	0	0	0	0	0	20,518	20,518	0	0	0
A7011707	SAN ANGELO	TX		04/09/2007		1,038,861	0	0	0	0	0	0	34,488	34,488	0	0	0
A8060202	SAN ANGELO	TX		08/19/2008		287,493	0	0	0	0	0	0	7,695	7,695	0	0	0
A2120302	SAN ANTONIO	TX		02/14/2003		92,247	0	0	0	0	0	0	26,266	26,266	0	0	0
A3072201	SAN ANTONIO	TX		12/31/2006		531,384	0	0	0	0	0	0	44,744	44,744	0	0	0
A4021906	SAN ANTONIO	TX		04/28/2004		262,635	0	0	0	0	0	0	53,547	53,547	0	0	0
A4041401	SAN ANTONIO	TX		08/04/2004		343,446	0	0	0	0	0	0	66,211	66,211	0	0	0
A4041601	SAN ANTONIO	TX		06/15/2004		405,977	0	0	0	0	0	0	81,975	81,975	0	0	0
A4042303	SAN ANTONIO	TX		12/31/2006		669,985	0	0	0	0	0	0	51,512	51,512	0	0	0
A4062901	SAN ANTONIO	TX		12/31/2006		372,221	0	0	0	0	0	0	27,964	27,964	0	0	0
A40629013	SAN ANTONIO	TX		12/31/2006		611,944	0	0	0	0	0	0	20,249	20,249	0	0	0
A4091402	SAN ANTONIO	TX		11/29/2004		1,562,247	0	0	0	0	0	0	116,166	116,166	0	0	0
A4091403	SAN ANTONIO	TX		11/29/2004		863,135	0	0	0	0	0	0	64,183	64,183	0	0	0
A5030103	SAN ANTONIO	TX		05/13/2005		498,436	0	0	0	0	0	0	34,696	34,696	0	0	0
A5052404	SAN ANTONIO	TX		07/12/2005		436,632	0	0	0	0	0	0	18,361	18,361	0	0	0
A5071503	SAN ANTONIO	TX		09/26/2005		197,088	0	0	0	0	0	0	29,295	29,295	0	0	0
A5110902	SAN ANTONIO	TX		01/17/2006		719,918	0	0	0	0	0	0	45,727	45,727	0	0	0
A6010601	SAN ANTONIO	TX		12/31/2006		664,684	0	0	0	0	0	0	41,947	41,947	0	0	0
A6013102	SAN ANTONIO	TX		12/31/2006		193,960	0	0	0	0	0	0	7,160	7,160	0	0	0
A6030302	SAN ANTONIO	TX		12/31/2006		360,803	0	0	0	0	0	0	17,915	17,915	0	0	0
A6041101	SAN ANTONIO	TX		12/31/2006		124,158	0	0	0	0	0	0	7,268	7,268	0	0	0
A6063002	SAN ANTONIO	TX		08/21/2006		833,033	0	0	0	0	0	0	33,591	33,591	0	0	0
A6073101	SAN ANTONIO	TX		10/04/2006		237,077	0	0	0	0	0	0	28,067	28,067	0	0	0
A6110609	SAN ANTONIO	TX		12/20/2006		280,595	0	0	0	0	0	0	85,422	85,422	0	0	0
A6110610	SAN ANTONIO	TX		12/20/2006		330,462	0	0	0	0	0	0	46,252	46,252	0	0	0
A6112803	SAN ANTONIO	TX		04/30/2007		837,409	0	0	0	0	0	0	66,669	66,669	0	0	0
A7010401	SAN ANTONIO	TX		03/02/2007		284,900	0	0	0	0	0	0	31,634	31,634	0	0	0
A7021301	SAN ANTONIO	TX		04/24/2007		333,971	0	0	0	0	0	0	11,222	11,222	0	0	0
A7022102	SAN ANTONIO	TX		05/04/2007		682,566	0	0	0	0	0	0	22,756	22,756	0	0	0
A7040903	SAN ANTONIO	TX		06/11/2007		266,908	0	0	0	0	0	0	28,664	28,664	0	0	0
A7072703	SAN ANTONIO	TX		09/20/2007		863,102	0	0	0	0	0	0	26,218	26,218	0	0	0
A7090404	SAN ANTONIO	TX		11/13/2007		2,305,582	0	0	0	0	0	0	44,875	44,875	0	0	0
A7121202	SAN ANTONIO	TX		01/31/2008		420,656	0	0	0	0	0	0	12,544	12,544	0	0	0
A8011001	SAN ANTONIO	TX		03/07/2008		349,176	0	0	0	0	0	0	10,655	10,655	0	0	0
A8021204	SAN ANTONIO	TX		07/01/2008		672,570	0	0	0	0	0	0	60,705	60,705	0	0	0
A8022703	SAN ANTONIO	TX		05/09/2008		269,911	0	0	0	0	0	0	8,113	8,113	0	0	0
A8033101	SAN ANTONIO	TX		06/19/2008		167,665	0	0	0	0	0	0	7,954	7,954	0	0	0
A9032303	SAN ANTONIO	TX		05/21/2009		720,299	0	0	0	0	0	0	23,622	23,622	0	0	0
B0030501	SAN ANTONIO	TX		05/10/2010		1,150,112	0	0	0	0	0	0	33,756	33,756	0	0	0
B0051101	SAN ANTONIO	TX		06/16/2010		1,584,271	0	0	0	0	0	0	107,633	107,633	0	0	0
B0080607	SAN ANTONIO	TX		10/25/2010		157,255	0	0	0	0	0	0	10,880	10,880	0	0	0
B1012602	SAN ANTONIO	TX		03/25/2011		1,535,080	0	0	0	0	0	0	36,074	36,074	0	0	0
B1030803	SAN ANTONIO	TX		04/28/2011		636,387	0	0	0	0	0	0	14,859	14,859	0	0	0
B1041501	SAN ANTONIO	TX		06/16/2011		1,607,615	0	0	0	0	0	0	36,997	36,997	0	0	0
B1060901	SAN ANTONIO	TX		08/10/2011		874,749	0	0	0	0	0	0	21,814	21,814	0	0	0
B1100103	SAN ANTONIO	TX		11/17/2011		1,310,113	0	0	0	0	0	0	32,539	32,539	0	0	0
B1101902	SAN ANTONIO	TX		01/30/2012		1,176,415	0	0	0	0	0	0	69,337	69,337	0	0	0
B2020101	SAN ANTONIO	TX		03/27/2012		1,314,827	0	0	0	0	0	0	49,518	49,518	0	0	0
B2022808	SAN ANTONIO	TX		05/08/2012		1,248,640	0	0	0	0	0	0	31,440	31,440	0	0	0
B2022809	SAN ANTONIO	TX		05/08/2012		1,469,012	0	0	0	0	0	0	36,978	36,978	0	0	0
B2030702	SAN ANTONIO	TX		06/19/2012		477,242	0	0	0	0	0	0	12,463	12,463	0	0	0
B2040503	SAN ANTONIO	TX		06/21/2012		375,969	0	0	0	0	0	0	8,648	8,648	0	0	0
B2041101	SAN ANTONIO	TX		06/06/2012		524,241	0	0	0	0	0	0	13,054	13,054	0	0	0
B2042402	SAN ANTONIO	TX		07/11/2012		204,109	0	0	0	0	0	0	4,741	4,741	0	0	0
B2060801	SAN ANTONIO	TX		08/14/2012		755,027	0	0	0	0	0	0	18,295	18,295	0	0	0
B2061403	SAN ANTONIO	TX		09/25/2012		1,999,978	0	0	0	0	0	0	49,755	49,755	0	0	0
B2082702	SAN ANTONIO	TX		10/30/2012		2,062,925	0	0	0	0	0	0	49,382	49,382	0	0	0
B2092802	SAN ANTONIO	TX		11/20/2012		730,907	0	0	0	0	0	0	41,644	41,644	0	0	0
B2092803	SAN ANTONIO	TX		11/20/2012		279,501	0	0	0	0	0	0	15,409	15,409	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B2101809	SAN ANTONIO	TX		12/21/2012		323,935	0	0	0	0	0	0	10,633	10,633	0	0	0
B2101810	SAN ANTONIO	TX		12/21/2012		253,079	0	0	0	0	0	0	8,304	8,304	0	0	0
B3021102	SAN ANTONIO	TX		05/03/2013		604,117	0	0	0	0	0	0	14,579	14,579	0	0	0
B3021103	SAN ANTONIO	TX		05/03/2013		1,111,848	0	0	0	0	0	0	27,266	27,266	0	0	0
B3022801	SAN ANTONIO	TX		05/13/2013		270,206	0	0	0	0	0	0	6,629	6,629	0	0	0
B3022802	SAN ANTONIO	TX		05/13/2013		559,269	0	0	0	0	0	0	13,717	13,717	0	0	0
B3031301	SAN ANTONIO	TX		05/23/2013		409,098	0	0	0	0	0	0	10,039	10,039	0	0	0
B3032901	SAN ANTONIO	TX		06/10/2013		1,125,664	0	0	0	0	0	0	27,450	27,450	0	0	0
B3040101	SAN ANTONIO	TX		05/31/2013		1,490,446	0	0	0	0	0	0	80,725	80,725	0	0	0
B3050104	SAN ANTONIO	TX		07/18/2013		585,199	0	0	0	0	0	0	14,427	14,427	0	0	0
B3052005	SAN ANTONIO	TX		08/07/2013		589,509	0	0	0	0	0	0	14,213	14,213	0	0	0
B3070201	SAN ANTONIO	TX		09/23/2013		568,805	0	0	0	0	0	0	29,272	29,272	0	0	0
B3070202	SAN ANTONIO	TX		09/24/2013		415,271	0	0	0	0	0	0	21,377	21,377	0	0	0
B3100301	SAN ANTONIO	TX		11/26/2013		519,545	0	0	0	0	0	0	25,822	25,822	0	0	0
B4050704	SAN ANTONIO	TX		07/15/2014		925,602	0	0	0	0	0	0	20,245	20,245	0	0	0
B4080401	SAN ANTONIO	TX		11/20/2014		559,320	0	0	0	0	0	0	12,173	12,173	0	0	0
B4080402	SAN ANTONIO	TX		11/17/2014		217,710	0	0	0	0	0	0	4,741	4,741	0	0	0
B4102203	SAN ANTONIO	TX		12/11/2014		2,600,000	0	0	0	0	0	0	1,344,648	1,344,648	0	0	0
B5080701	SAN ANTONIO	TX		10/20/2015		0	0	0	0	0	0	0	1,786,464	1,786,464	0	0	0
B0041502	SAN JUAN	TX		06/04/2010		1,076,750	0	0	0	0	0	0	29,414	29,414	0	0	0
B0061005	SAN MARCOS	TX		08/20/2010		225,825	0	0	0	0	0	0	5,410	5,410	0	0	0
B5072002	SAN MARCOS	TX		09/11/2015		0	0	0	0	0	0	0	1,292,345	1,292,345	0	0	0
B0081601	SAN SABA	TX		10/26/2010		1,055,833	0	0	0	0	0	0	41,532	41,532	0	0	0
B1052304	SCHERTZ	TX		08/18/2011		4,235,164	0	0	0	0	0	0	144,591	144,591	0	0	0
A6120603	SEGUIN	TX		03/29/2007		413,688	0	0	0	0	0	0	14,006	14,006	0	0	0
A9021204	SEGUIN	TX		04/16/2009		381,638	0	0	0	0	0	0	15,899	15,899	0	0	0
B4111301	SEMINOLE	TX		02/27/2015		0	0	0	0	0	0	0	1,034,521	1,034,521	0	0	0
B3102301	SHENANDOAH	TX		01/14/2014		913,664	0	0	0	0	0	0	28,481	28,481	0	0	0
A9042001	SHERMAN	TX		07/01/2009		460,646	0	0	0	0	0	0	17,761	17,761	0	0	0
A8093009	SOUTH HOUSTON	TX		11/24/2008		702,741	0	0	0	0	0	0	36,551	36,551	0	0	0
B1101101	SOUTHLAKE	TX		11/22/2011		846,186	0	0	0	0	0	0	20,691	20,691	0	0	0
B2021503	SOUTHLAKE	TX		03/29/2012		556,526	0	0	0	0	0	0	33,491	33,491	0	0	0
B2021504	SOUTHLAKE	TX		03/29/2012		660,882	0	0	0	0	0	0	39,767	39,767	0	0	0
A5022203	SPRING	TX		05/19/2005		174,137	0	0	0	0	0	0	27,655	27,655	0	0	0
A5100503	SPRING	TX		12/31/2006		384,310	0	0	0	0	0	0	5,847	5,847	0	0	0
A7012301	SPRING	TX		06/21/2007		332,478	0	0	0	0	0	0	18,259	18,259	0	0	0
A7040202	SPRING	TX		06/29/2007		1,138,404	0	0	0	0	0	0	23,734	23,734	0	0	0
A7050301	SPRING	TX		07/20/2007		275,610	0	0	0	0	0	0	8,722	8,722	0	0	0
A7052107	SPRING	TX		07/25/2007		861,925	0	0	0	0	0	0	36,684	36,684	0	0	0
A7100801	SPRING	TX		12/31/2007		186,963	0	0	0	0	0	0	5,546	5,546	0	0	0
A8010201	SPRING	TX		03/10/2008		560,931	0	0	0	0	0	0	16,895	16,895	0	0	0
A8020701	SPRING	TX		04/22/2008		826,172	0	0	0	0	0	0	28,213	28,213	0	0	0
A8022206	SPRING	TX		05/12/2008		702,148	0	0	0	0	0	0	30,213	30,213	0	0	0
A8033105	SPRING	TX		06/17/2008		1,037,238	0	0	0	0	0	0	32,768	32,768	0	0	0
A8090312	SPRING	TX		11/19/2008		987,414	0	0	0	0	0	0	43,920	43,920	0	0	0
B1031401	SPRING	TX		05/05/2011		638,828	0	0	0	0	0	0	13,902	13,902	0	0	0
B1062401	SPRING	TX		08/26/2011		998,916	0	0	0	0	0	0	24,897	24,897	0	0	0
B1081801	SPRING	TX		10/31/2011		1,631,203	0	0	0	0	0	0	38,294	38,294	0	0	0
B1082201	SPRING	TX		10/31/2011		839,179	0	0	0	0	0	0	30,937	30,937	0	0	0
B2050210	SPRING	TX		06/28/2012		901,304	0	0	0	0	0	0	22,112	22,112	0	0	0
B2091901	SPRING	TX		11/28/2012		863,744	0	0	0	0	0	0	21,926	21,926	0	0	0
B3010301	SPRING	TX		03/21/2013		557,718	0	0	0	0	0	0	30,720	30,720	0	0	0
B3011602	SPRING	TX		03/08/2013		1,213,697	0	0	0	0	0	0	41,387	41,387	0	0	0
B4102202	SPRING	TX		02/03/2015		0	0	0	0	0	0	0	2,035,917	2,035,917	0	0	0
B4111001	SPRING	TX		02/06/2015		0	0	0	0	0	0	0	445,595	445,595	0	0	0
B5020903	SPRING	TX		03/18/2015		0	0	0	0	0	0	0	930,276	930,276	0	0	0
B5020904	SPRING	TX		03/18/2015		0	0	0	0	0	0	0	1,320,939	1,320,939	0	0	0
A7092102	SPRING BRANCH	TX		11/19/2007		720,552	0	0	0	0	0	0	22,103	22,103	0	0	0
A6091201	STAFFORD	TX		11/17/2006		230,487	0	0	0	0	0	0	7,687	7,687	0	0	0
A7021605	STAFFORD	TX		04/25/2007		494,690	0	0	0	0	0	0	15,833	15,833	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
A7060103	STAFFORD	TX		08/15/2007		393,601	0	0	0	0	0	0	20,689	20,689	0	0	0
A8060402	STAFFORD	TX		08/18/2008		225,802	0	0	0	0	0	0	8,155	8,155	0	0	0
A9042309	STAFFORD	TX		06/25/2009		3,209,012	0	0	0	0	0	0	78,251	78,251	0	0	0
B4091101	STAFFORD	TX		12/05/2014		1,150,000	0	0	0	0	0	0	594,546	594,546	0	0	0
A4031006	SUGAR LAND	TX		05/25/2004		392,058	0	0	0	0	0	0	78,814	78,814	0	0	0
B1062001	SUGAR LAND	TX		09/26/2011		1,014,906	0	0	0	0	0	0	23,990	23,990	0	0	0
B0062805	SUNNYVALE	TX		10/07/2010		230,193	0	0	0	0	0	0	5,886	5,886	0	0	0
B2032701	SUNNYVALE	TX		06/13/2012		529,105	0	0	0	0	0	0	13,189	13,189	0	0	0
B1011201	TEXAS CITY	TX		03/31/2011		1,276,073	0	0	0	0	0	0	79,934	79,934	0	0	0
A6061501	THE COLONY	TX		09/29/2006		422,077	0	0	0	0	0	0	14,298	14,298	0	0	0
A3051303	THE WOODLANDS	TX		07/30/2003		391,209	0	0	0	0	0	0	34,534	34,534	0	0	0
A6100602	THE WOODLANDS	TX		12/06/2006		598,897	0	0	0	0	0	0	69,413	69,413	0	0	0
A5080502	TOMBALL	TX		11/10/2005		514,448	0	0	0	0	0	0	19,332	19,332	0	0	0
A7021901	TOMBALL	TX		05/03/2007		242,867	0	0	0	0	0	0	13,134	13,134	0	0	0
A7032004	TOMBALL	TX		06/05/2007		323,896	0	0	0	0	0	0	17,356	17,356	0	0	0
A8091103	TOMBALL	TX		12/04/2008		399,644	0	0	0	0	0	0	55,366	55,366	0	0	0
B1081505	TOMBALL	TX		11/14/2011		822,173	0	0	0	0	0	0	29,739	29,739	0	0	0
B2021401	TOMBALL	TX		04/24/2012		307,901	0	0	0	0	0	0	10,595	10,595	0	0	0
B4111402	TOMBALL	TX		01/28/2015		0	0	0	0	0	0	0	533,745	533,745	0	0	0
B4121803	TOMBALL	TX		03/12/2015		0	0	0	0	0	0	0	365,718	365,718	0	0	0
A8082506	TYLER	TX		11/14/2008		393,282	0	0	0	0	0	0	10,710	10,710	0	0	0
B1101001	TYLER	TX		01/27/2012		605,687	0	0	0	0	0	0	9,693	9,693	0	0	0
B5050604	TYLER	TX		07/28/2015		0	0	0	0	0	0	0	617,469	617,469	0	0	0
B3081902	UNIVERSAL CITY	TX		10/22/2013		333,848	0	0	0	0	0	0	7,307	7,307	0	0	0
A9050102	UVALDE	TX		07/20/2009		778,417	0	0	0	0	0	0	18,259	18,259	0	0	0
B1041503	VICTORIA	TX		06/30/2011		377,257	0	0	0	0	0	0	23,105	23,105	0	0	0
B2031403	VICTORIA	TX		05/24/2012		1,771,596	0	0	0	0	0	0	41,012	41,012	0	0	0
B2062903	VICTORIA	TX		09/28/2012		718,126	0	0	0	0	0	0	24,704	24,704	0	0	0
B3070203	VICTORIA	TX		09/25/2013		281,882	0	0	0	0	0	0	14,510	14,510	0	0	0
A3082901	WACO	TX		11/17/2003		333,154	0	0	0	0	0	0	74,949	74,949	0	0	0
A7031905	WACO	TX		05/17/2007		655,894	0	0	0	0	0	0	21,091	21,091	0	0	0
B1102001	WACO	TX		12/29/2011		512,400	0	0	0	0	0	0	11,143	11,143	0	0	0
A7013007	WEATHERFORD	TX		04/05/2007		503,403	0	0	0	0	0	0	16,718	16,718	0	0	0
A8111401	WEATHERFORD	TX		01/22/2009		703,051	0	0	0	0	0	0	29,824	29,824	0	0	0
B0082501	WEATHERFORD	TX		10/28/2010		609,347	0	0	0	0	0	0	24,399	24,399	0	0	0
A7022006	WEBSTER	TX		05/09/2007		450,389	0	0	0	0	0	0	14,659	14,659	0	0	0
B2050701	WEBSTER	TX		08/01/2012		4,271,914	0	0	0	0	0	0	157,145	157,145	0	0	0
B3092501	WEBSTER	TX		11/25/2013		1,092,567	0	0	0	0	0	0	24,601	24,601	0	0	0
B0041501	WESLACO	TX		06/04/2010		1,283,821	0	0	0	0	0	0	35,069	35,069	0	0	0
B2122002	WESLACO	TX		03/08/2013		1,221,774	0	0	0	0	0	0	66,715	66,715	0	0	0
A6120401	WESTWORTH VILLAGE	TX		02/27/2007		2,031,013	0	0	0	0	0	0	69,298	69,298	0	0	0
A4091701	WHITE SETTLEMENT	TX		11/22/2004		435,572	0	0	0	0	0	0	34,444	34,444	0	0	0
A6030904	WHITE SETTLEMENT	TX		12/31/2006		428,508	0	0	0	0	0	0	26,302	26,302	0	0	0
A8030701	WICHITA FALLS	TX		05/19/2008		225,810	0	0	0	0	0	0	6,444	6,444	0	0	0
B2091305	WICHITA FALLS	TX		12/19/2012		343,291	0	0	0	0	0	0	7,732	7,732	0	0	0
B4022401	WICHITA FALLS	TX		05/30/2014		1,225,726	0	0	0	0	0	0	28,080	28,080	0	0	0
B5022301	WICHITA FALLS	TX		03/24/2015		0	0	0	0	0	0	0	4,194,741	4,194,741	0	0	0
A2051307	AMERICAN FORK	UT		08/01/2002		1,660,877	0	0	0	0	0	0	96,422	96,422	0	0	0
A8042101	AMERICAN FORK	UT		07/11/2008		546,062	0	0	0	0	0	0	15,453	15,453	0	0	0
B2052201	AMERICAN FORK	UT		08/23/2012		883,837	0	0	0	0	0	0	32,516	32,516	0	0	0
A7111901	BOUNTIFUL	UT		01/14/2008		210,517	0	0	0	0	0	0	14,146	14,146	0	0	0
A9111702	BOUNTIFUL	UT		01/15/2010		375,835	0	0	0	0	0	0	13,561	13,561	0	0	0
B5042201	BRIGHAM CITY	UT		07/16/2015		0	0	0	0	0	0	0	444,469	444,469	0	0	0
B4121503	CEDAR CITY	UT		01/30/2015		0	0	0	0	0	0	0	545,320	545,320	0	0	0
A8052902	CENTERVILLE	UT		08/27/2008		249,069	0	0	0	0	0	0	11,494	11,494	0	0	0
A2090605	CLEARFIELD	UT		11/25/2002		138,530	0	0	0	0	0	0	43,164	43,164	0	0	0
A3071802	CLEARFIELD	UT		10/03/2003		230,348	0	0	0	0	0	0	53,743	53,743	0	0	0
A7082802	CLEARFIELD	UT		10/26/2007		304,109	0	0	0	0	0	0	9,164	9,164	0	0	0
A9113007	CLEARFIELD	UT		02/11/2010		303,907	0	0	0	0	0	0	11,223	11,223	0	0	0
B5031203	CLEARFIELD	UT		04/28/2015		0	0	0	0	0	0	0	1,490,628	1,490,628	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B5050802	CLEARFIELD	UT		07/29/2015		0	0	0	0	0	0	0	296,170	296,170	0	0	0
B5050804	CLEARFIELD	UT		07/29/2015		0	0	0	0	0	0	0	558,092	558,092	0	0	0
A8090405	CLINTON	UT		11/12/2008		908,740	0	0	0	0	0	0	30,194	30,194	0	0	0
B5042202	CLINTON	UT		07/01/2015		0	0	0	0	0	0	0	919,316	919,316	0	0	0
A7121303	DRAPER	UT		03/13/2008		281,128	0	0	0	0	0	0	8,360	8,360	0	0	0
A3011503	FARMINGTON	UT		03/14/2003		450,632	0	0	0	0	0	0	39,030	39,030	0	0	0
A6120604	FARMINGTON	UT		02/15/2007		916,018	0	0	0	0	0	0	53,994	53,994	0	0	0
A6101006	HEBER	UT		12/13/2006		79,702	0	0	0	0	0	0	36,973	36,973	0	0	0
A3061101	HOLLADAY	UT		08/14/2003		164,782	0	0	0	0	0	0	24,592	24,592	0	0	0
A6101202	HURRICANE	UT		12/28/2006		165,761	0	0	0	0	0	0	7,376	7,376	0	0	0
A7120709	HYDE PARK	UT		02/21/2008		223,814	0	0	0	0	0	0	6,760	6,760	0	0	0
A7120710	HYDE PARK	UT		02/21/2008		210,637	0	0	0	0	0	0	6,364	6,364	0	0	0
A7120711	HYDE PARK	UT		02/21/2008		188,032	0	0	0	0	0	0	5,642	5,642	0	0	0
A6101005	KAYSVILLE	UT		12/28/2006		712,046	0	0	0	0	0	0	24,102	24,102	0	0	0
A6101107	KAYSVILLE	UT		12/13/2006		430,619	0	0	0	0	0	0	24,078	24,078	0	0	0
A7102303	KAYSVILLE	UT		01/17/2008		139,603	0	0	0	0	0	0	13,600	13,600	0	0	0
A6030703	LAYTON	UT		12/31/2006		338,285	0	0	0	0	0	0	16,485	16,485	0	0	0
A6042104	LAYTON	UT		12/31/2006		248,321	0	0	0	0	0	0	8,822	8,822	0	0	0
A7072608	LAYTON	UT		10/03/2007		206,017	0	0	0	0	0	0	6,289	6,289	0	0	0
A8052903	LAYTON	UT		08/22/2008		248,432	0	0	0	0	0	0	11,574	11,574	0	0	0
B2021302	LAYTON	UT		03/28/2012		941,728	0	0	0	0	0	0	22,801	22,801	0	0	0
A6013103	LEHI	UT		12/31/2006		157,374	0	0	0	0	0	0	9,836	9,836	0	0	0
B1112502	LEHI	UT		02/29/2012		933,373	0	0	0	0	0	0	23,474	23,474	0	0	0
A5041502	LINDON	UT		06/30/2005		277,532	0	0	0	0	0	0	15,116	15,116	0	0	0
A7120418	LINDON	UT		03/27/2008		350,971	0	0	0	0	0	0	10,708	10,708	0	0	0
A8021301	LINDON	UT		04/15/2008		321,253	0	0	0	0	0	0	9,480	9,480	0	0	0
A6032302	LOGAN	UT		12/31/2006		199,115	0	0	0	0	0	0	6,995	6,995	0	0	0
A7091001	LOGAN	UT		11/20/2007		221,559	0	0	0	0	0	0	6,629	6,629	0	0	0
A7122103	LOGAN	UT		03/12/2008		400,335	0	0	0	0	0	0	12,061	12,061	0	0	0
A8081905	LOGAN	UT		10/24/2008		415,185	0	0	0	0	0	0	11,395	11,395	0	0	0
B0071503	LOGAN	UT		09/29/2010		750,740	0	0	0	0	0	0	28,085	28,085	0	0	0
B3062104	LOGAN	UT		09/30/2013		1,479,313	0	0	0	0	0	0	105,569	105,569	0	0	0
A4072602	MIDVALE	UT		09/30/2004		365,708	0	0	0	0	0	0	66,779	66,779	0	0	0
A7122003	MIDVALE	UT		02/08/2008		680,909	0	0	0	0	0	0	19,124	19,124	0	0	0
B1083010	MIDVALE	UT		01/31/2012		653,500	0	0	0	0	0	0	22,470	22,470	0	0	0
A4030915	MONTICELLO	UT		06/30/2004		404,502	0	0	0	0	0	0	79,610	79,610	0	0	0
B3070806	MURRAY	UT		10/02/2013		394,711	0	0	0	0	0	0	8,790	8,790	0	0	0
B3103004	MURRAY	UT		12/17/2013		1,047,486	0	0	0	0	0	0	23,447	23,447	0	0	0
B4011002	MURRAY	UT		02/28/2014		579,750	0	0	0	0	0	0	12,606	12,606	0	0	0
B4042804	MURRAY	UT		07/15/2014		840,774	0	0	0	0	0	0	20,416	20,416	0	0	0
A7053003	NORTH SALT LAKE	UT		07/17/2007		197,897	0	0	0	0	0	0	6,345	6,345	0	0	0
A7060701	NORTH SALT LAKE	UT		08/22/2007		480,381	0	0	0	0	0	0	14,537	14,537	0	0	0
A7110601	NORTH SALT LAKE	UT		01/29/2008		179,592	0	0	0	0	0	0	5,428	5,428	0	0	0
A8021405	NORTH SALT LAKE	UT		04/17/2008		492,459	0	0	0	0	0	0	15,106	15,106	0	0	0
A6032803	OGDEN	UT		12/31/2006		94,520	0	0	0	0	0	0	5,659	5,659	0	0	0
A6032804	OGDEN	UT		12/31/2006		146,812	0	0	0	0	0	0	7,027	7,027	0	0	0
A7010302	OGDEN	UT		03/21/2007		440,396	0	0	0	0	0	0	17,798	17,798	0	0	0
A7013104	OGDEN	UT		03/30/2007		195,675	0	0	0	0	0	0	6,557	6,557	0	0	0
A7032211	OGDEN	UT		05/24/2007		241,366	0	0	0	0	0	0	12,398	12,398	0	0	0
A7060705	OGDEN	UT		08/09/2007		231,432	0	0	0	0	0	0	12,167	12,167	0	0	0
A8022017	OGDEN	UT		05/30/2008		219,819	0	0	0	0	0	0	6,522	6,522	0	0	0
B3021101	OGDEN	UT		04/22/2013		1,023,474	0	0	0	0	0	0	37,919	37,919	0	0	0
B5050509	OGDEN	UT		09/01/2015		0	0	0	0	0	0	0	1,502,902	1,502,902	0	0	0
A5091505	OREM	UT		12/31/2006		246,493	0	0	0	0	0	0	14,334	14,334	0	0	0
A7031503	OREM	UT		05/04/2007		333,390	0	0	0	0	0	0	14,608	14,608	0	0	0
B3010801	OREM	UT		03/07/2013		519,657	0	0	0	0	0	0	12,068	12,068	0	0	0
B4073102	OREM	UT		10/17/2014		394,548	0	0	0	0	0	0	8,640	8,640	0	0	0
B5022003	OREM	UT		03/31/2015		0	0	0	0	0	0	0	976,088	976,088	0	0	0
B5041407	OREM	UT		06/26/2015		0	0	0	0	0	0	0	671,748	671,748	0	0	0
A5042002	PAYSON	UT		07/22/2005		338,872	0	0	0	0	0	0	23,342	23,342	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B3041904	PAYSON	UT		07/11/2013		279,275	0	0	0	0	0	0	6,885	6,885	0	0	0
B3110605	PAYSON	UT		03/27/2014		6,744,202	0	0	0	0	0	0	2,220,057	2,220,057	0	0	0
A6051204	PROVIDENCE	UT		12/31/2006		281,116	0	0	0	0	0	0	9,458	9,458	0	0	0
A4060801	PROVO	UT		08/20/2004		661,605	0	0	0	0	0	0	48,471	48,471	0	0	0
B3052006	PROVO	UT		08/20/2013		664,689	0	0	0	0	0	0	23,410	23,410	0	0	0
B3052007	PROVO	UT		08/20/2013		489,771	0	0	0	0	0	0	17,249	17,249	0	0	0
B4111401	RICHFIELD	UT		04/01/2015		0	0	0	0	0	0	0	780,031	780,031	0	0	0
A9092504	RIVERTON	UT		11/10/2009		400,430	0	0	0	0	0	0	12,990	12,990	0	0	0
B1082204	RIVERTON	UT		09/30/2011		930,324	0	0	0	0	0	0	21,993	21,993	0	0	0
A6032806	ROY	UT		12/31/2006		174,764	0	0	0	0	0	0	8,368	8,368	0	0	0
A7082803	ROY	UT		10/26/2007		448,770	0	0	0	0	0	0	13,529	13,529	0	0	0
A8081404	ROY	UT		10/27/2008		394,016	0	0	0	0	0	0	10,526	10,526	0	0	0
A9111701	ROY	UT		01/22/2010		514,291	0	0	0	0	0	0	18,560	18,560	0	0	0
A3030302	SALT LAKE CITY	UT		06/09/2003		168,101	0	0	0	0	0	0	25,826	25,826	0	0	0
A3102901	SALT LAKE CITY	UT		01/09/2004		100,927	0	0	0	0	0	0	23,687	23,687	0	0	0
A4042204	SALT LAKE CITY	UT		07/13/2004		357,894	0	0	0	0	0	0	69,640	69,640	0	0	0
A5040402	SALT LAKE CITY	UT		05/31/2005		168,932	0	0	0	0	0	0	11,607	11,607	0	0	0
A6071902	SALT LAKE CITY	UT		12/31/2006		635,057	0	0	0	0	0	0	21,337	21,337	0	0	0
A6102704	SALT LAKE CITY	UT		01/22/2007		381,910	0	0	0	0	0	0	12,835	12,835	0	0	0
A7040205	SALT LAKE CITY	UT		07/12/2007		205,171	0	0	0	0	0	0	10,994	10,994	0	0	0
A7040206	SALT LAKE CITY	UT		07/12/2007		185,625	0	0	0	0	0	0	9,946	9,946	0	0	0
A7071602	SALT LAKE CITY	UT		10/24/2007		407,224	0	0	0	0	0	0	20,646	20,646	0	0	0
A7072606	SALT LAKE CITY	UT		10/10/2007		647,188	0	0	0	0	0	0	19,554	19,554	0	0	0
A7100901	SALT LAKE CITY	UT		12/20/2007		332,293	0	0	0	0	0	0	32,635	32,635	0	0	0
A7111902	SALT LAKE CITY	UT		01/24/2008		195,345	0	0	0	0	0	0	5,979	5,979	0	0	0
A7112006	SALT LAKE CITY	UT		02/05/2008		583,350	0	0	0	0	0	0	17,478	17,478	0	0	0
A8011703	SALT LAKE CITY	UT		04/18/2008		441,376	0	0	0	0	0	0	15,955	15,955	0	0	0
A8021505	SALT LAKE CITY	UT		04/28/2008		407,245	0	0	0	0	0	0	14,722	14,722	0	0	0
A8021902	SALT LAKE CITY	UT		05/07/2008		620,922	0	0	0	0	0	0	18,667	18,667	0	0	0
A8022013	SALT LAKE CITY	UT		06/02/2008		365,509	0	0	0	0	0	0	13,204	13,204	0	0	0
A8082206	SALT LAKE CITY	UT		10/27/2008		207,456	0	0	0	0	0	0	5,542	5,542	0	0	0
A8082503	SALT LAKE CITY	UT		10/01/2008		397,992	0	0	0	0	0	0	9,931	9,931	0	0	0
B1032504	SALT LAKE CITY	UT		07/29/2011		310,728	0	0	0	0	0	0	19,835	19,835	0	0	0
B1110803	SALT LAKE CITY	UT		12/29/2011		565,463	0	0	0	0	0	0	13,311	13,311	0	0	0
B2041203	SALT LAKE CITY	UT		06/22/2012		421,688	0	0	0	0	0	0	10,680	10,680	0	0	0
B2110503	SALT LAKE CITY	UT		12/27/2012		325,121	0	0	0	0	0	0	17,915	17,915	0	0	0
B3040102	SALT LAKE CITY	UT		06/13/2013		536,170	0	0	0	0	0	0	19,126	19,126	0	0	0
B3052008	SALT LAKE CITY	UT		08/28/2013		840,545	0	0	0	0	0	0	28,864	28,864	0	0	0
B3062403	SALT LAKE CITY	UT		08/28/2013		709,743	0	0	0	0	0	0	16,271	16,271	0	0	0
B4030301	SALT LAKE CITY	UT		05/28/2014		252,052	0	0	0	0	0	0	6,082	6,082	0	0	0
B4121804	SALT LAKE CITY	UT		05/11/2015		0	0	0	0	0	0	0	291,361	291,361	0	0	0
B5051903	SALT LAKE CITY	UT		07/22/2015		0	0	0	0	0	0	0	951,014	951,014	0	0	0
A4031003	SANDY	UT		06/04/2004		610,177	0	0	0	0	0	0	48,479	48,479	0	0	0
A5030304	SANDY	UT		05/17/2005		170,410	0	0	0	0	0	0	12,599	12,599	0	0	0
A7052304	SANDY	UT		08/07/2007		448,608	0	0	0	0	0	0	14,085	14,085	0	0	0
A7092114	SANDY	UT		12/19/2007		354,567	0	0	0	0	0	0	10,799	10,799	0	0	0
B1032505	SOUTH JORDAN	UT		05/25/2011		1,333,212	0	0	0	0	0	0	38,532	38,532	0	0	0
B2032202	SOUTH JORDAN	UT		06/15/2012		847,302	0	0	0	0	0	0	19,805	19,805	0	0	0
B3031311	SOUTH JORDAN	UT		05/30/2013		531,713	0	0	0	0	0	0	19,332	19,332	0	0	0
B2031604	SPANISH FORK	UT		06/11/2012		1,001,735	0	0	0	0	0	0	23,797	23,797	0	0	0
B2060102	SPRINGVILLE	UT		07/30/2012		1,031,129	0	0	0	0	0	0	25,143	25,143	0	0	0
B5021901	SPRINGVILLE	UT		05/27/2015		0	0	0	0	0	0	0	1,776,661	1,776,661	0	0	0
A5081901	ST GEORGE	UT		12/15/2005		459,821	0	0	0	0	0	0	16,768	16,768	0	0	0
A7092502	ST GEORGE	UT		12/03/2007		320,827	0	0	0	0	0	0	9,522	9,522	0	0	0
99042901	TAYLORSVILLE	UT		07/22/1999		382,037	0	0	0	0	0	0	70,910	70,910	0	0	0
A3041501	TAYLORSVILLE	UT		07/11/2003		272,955	0	0	0	0	0	0	41,085	41,085	0	0	0
A8082901	TAYLORSVILLE	UT		10/24/2008		224,427	0	0	0	0	0	0	6,242	6,242	0	0	0
B1112302	TAYLORSVILLE	UT		02/07/2012		1,150,271	0	0	0	0	0	0	27,155	27,155	0	0	0
B3062601	TAYLORSVILLE	UT		09/10/2013		494,721	0	0	0	0	0	0	11,270	11,270	0	0	0
B5032503	TAYLORSVILLE	UT		07/10/2015		0	0	0	0	0	0	0	634,195	634,195	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
A7052502	TOOELE	UT		08/15/2007		971,939	0	0	0	0	0	0	19,647	19,647	0	0	0
A7102304	TOOELE	UT		04/30/2008		397,894	0	0	0	0	0	0	11,302	11,302	0	0	0
B2062205	VERNAL	UT		09/28/2012		2,856,489	0	0	0	0	0	0	105,613	105,613	0	0	0
B2062206	VERNAL	UT		09/28/2012		977,211	0	0	0	0	0	0	36,136	36,136	0	0	0
A8081403	WEST BOUNTIFUL	UT		10/27/2008		368,879	0	0	0	0	0	0	9,857	9,857	0	0	0
A9120401	WEST BOUNTIFUL	UT		01/27/2010		1,458,780	0	0	0	0	0	0	53,735	53,735	0	0	0
A6032807	WEST HAVEN	UT		12/31/2006		159,677	0	0	0	0	0	0	5,607	5,607	0	0	0
A6100401	WEST JORDAN	UT		12/15/2006		295,984	0	0	0	0	0	0	16,686	16,686	0	0	0
A7081008	WEST JORDAN	UT		10/25/2007		143,445	0	0	0	0	0	0	4,325	4,325	0	0	0
B3051601	WEST JORDAN	UT		08/27/2013		513,540	0	0	0	0	0	0	12,591	12,591	0	0	0
A6031002	WEST POINT	UT		08/04/2006		556,725	0	0	0	0	0	0	33,242	33,242	0	0	0
A6101201	WEST VALLEY	UT		12/28/2006		613,419	0	0	0	0	0	0	20,771	20,771	0	0	0
A7061204	WEST VALLEY	UT		07/31/2007		299,196	0	0	0	0	0	0	9,007	9,007	0	0	0
B0121702	WEST VALLEY	UT		03/09/2011		1,023,387	0	0	0	0	0	0	24,049	24,049	0	0	0
A3021404	WEST VALLEY CITY	UT		04/24/2003		893,032	0	0	0	0	0	0	50,041	50,041	0	0	0
A30214043	WEST VALLEY CITY	UT		02/17/2009		1,227,313	0	0	0	0	0	0	65,521	65,521	0	0	0
A6082104	WEST VALLEY CITY	UT		12/31/2006		358,785	0	0	0	0	0	0	12,205	12,205	0	0	0
A7040506	WEST VALLEY CITY	UT		06/21/2007		741,503	0	0	0	0	0	0	39,722	39,722	0	0	0
A7052104	WEST VALLEY CITY	UT		08/14/2007		919,446	0	0	0	0	0	0	32,235	32,235	0	0	0
A7081007	WEST VALLEY CITY	UT		10/12/2007		181,525	0	0	0	0	0	0	5,515	5,515	0	0	0
A8040202	WEST VALLEY CITY	UT		06/27/2008		512,124	0	0	0	0	0	0	18,500	18,500	0	0	0
B3051602	WEST VALLEY CITY	UT		08/27/2013		463,955	0	0	0	0	0	0	11,377	11,377	0	0	0
A4051402	WOODS CROSS	UT		08/05/2004		199,350	0	0	0	0	0	0	37,134	37,134	0	0	0
A7091204	WOODS CROSS	UT		11/09/2007		261,680	0	0	0	0	0	0	8,029	8,029	0	0	0
A7112002	WOODS CROSS	UT		01/10/2008		229,807	0	0	0	0	0	0	7,036	7,036	0	0	0
B2062103	ANNANDALE	VA		09/28/2012		721,051	0	0	0	0	0	0	42,843	42,843	0	0	0
A5091401	ASHLAND	VA		12/31/2006		237,716	0	0	0	0	0	0	15,971	15,971	0	0	0
A6052201	ASHLAND	VA		08/07/2006		1,253,977	0	0	0	0	0	0	41,835	41,835	0	0	0
B1031802	ASHLAND	VA		05/31/2011		356,750	0	0	0	0	0	0	22,879	22,879	0	0	0
B0071606	CHANTILLY	VA		09/09/2010		1,984,948	0	0	0	0	0	0	43,788	43,788	0	0	0
A3121704	CHESAPEAKE	VA		02/25/2004		401,379	0	0	0	0	0	0	18,217	18,217	0	0	0
A4030901	CHESAPEAKE	VA		05/28/2004		450,361	0	0	0	0	0	0	22,968	22,968	0	0	0
A8030505	CHESAPEAKE	VA		05/22/2008		477,315	0	0	0	0	0	0	14,085	14,085	0	0	0
A8122302	CHESAPEAKE	VA		02/26/2009		532,424	0	0	0	0	0	0	17,802	17,802	0	0	0
B2080902	CHESAPEAKE	VA		10/04/2012		516,645	0	0	0	0	0	0	12,570	12,570	0	0	0
B3022703	CHESAPEAKE	VA		06/28/2013		1,064,640	0	0	0	0	0	0	72,706	72,706	0	0	0
B3022706	CHESAPEAKE	VA		06/28/2013		2,310,274	0	0	0	0	0	0	157,767	157,767	0	0	0
B3101506	CHESTER	VA		12/19/2013		1,300,502	0	0	0	0	0	0	39,667	39,667	0	0	0
B2100503	CHILHOWIE	VA		03/19/2013		1,724,161	0	0	0	0	0	0	28,498	28,498	0	0	0
A8081502	COLONIAL HEIGHTS	VA		10/20/2008		505,635	0	0	0	0	0	0	17,129	17,129	0	0	0
B2041207	CULPEPER	VA		08/16/2012		283,960	0	0	0	0	0	0	16,079	16,079	0	0	0
B3050903	CULPEPER	VA		07/24/2013		410,944	0	0	0	0	0	0	13,498	13,498	0	0	0
B3050903-1	CULPEPER	VA		12/11/2014		325,000	0	0	0	0	0	0	79,782	79,782	0	0	0
B2011801	FAIRFAX	VA		04/02/2012		261,430	0	0	0	0	0	0	4,481	4,481	0	0	0
B4051203	FAIRFAX STATION	VA		07/30/2014		1,859,069	0	0	0	0	0	0	43,612	43,612	0	0	0
B3021104	FALLS CHURCH	VA		04/11/2013		2,078,312	0	0	0	0	0	0	115,466	115,466	0	0	0
A6053103	FREDERICKSBURG	VA		08/15/2006		1,076,701	0	0	0	0	0	0	94,472	94,472	0	0	0
A6090501	FREDERICKSBURG	VA		01/18/2007		1,706,324	0	0	0	0	0	0	94,446	94,446	0	0	0
B4100303	FREDERICKSBURG	VA		12/29/2014		7,040,000	0	0	0	0	0	0	3,620,508	3,620,508	0	0	0
B3102501	GLOUCESTER	VA		02/12/2014		602,864	0	0	0	0	0	0	31,463	31,463	0	0	0
A7042701	GOOCHLAND	VA		07/02/2007		372,845	0	0	0	0	0	0	12,094	12,094	0	0	0
A4050701	GRAFTON	VA		08/04/2004		710,758	0	0	0	0	0	0	98,352	98,352	0	0	0
B2091202	HAMPTON	VA		12/20/2012		1,373,215	0	0	0	0	0	0	30,899	30,899	0	0	0
B3022705	HAMPTON	VA		06/28/2013		1,975,842	0	0	0	0	0	0	69,607	69,607	0	0	0
A6020101	HARRISONBURG	VA		04/25/2006		783,537	0	0	0	0	0	0	48,581	48,581	0	0	0
B3101505	HENRICO	VA		05/19/2014		1,357,816	0	0	0	0	0	0	39,985	39,985	0	0	0
A7022603	KING GEORGE	VA		05/24/2007		2,156,353	0	0	0	0	0	0	68,470	68,470	0	0	0
A2092701	LEESBURG	VA		12/16/2002		329,153	0	0	0	0	0	0	32,027	32,027	0	0	0
A7030805	LEESBURG	VA		05/18/2007		471,827	0	0	0	0	0	0	15,359	15,359	0	0	0
B4052201	LEESBURG	VA		09/12/2014		145,072	0	0	0	0	0	0	3,253	3,253	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B2021301	LORTON	VA		05/03/2012		776,356	0	0	0	0	0	0	18,263	18,263	0	0	0
A6062104	MANASSAS	VA		12/12/2006		3,852,440	0	0	0	0	0	0	124,320	124,320	0	0	0
A6020202	MANASSAS PARK	VA		12/31/2006		222,281	0	0	0	0	0	0	29,296	29,296	0	0	0
A6122101	MIDLOTHIAN	VA		03/07/2007		424,240	0	0	0	0	0	0	14,374	14,374	0	0	0
B0040507	MIDLOTHIAN	VA		07/21/2010		158,216	0	0	0	0	0	0	4,202	4,202	0	0	0
A4071601	NEWPORT NEWS	VA		11/01/2004		909,542	0	0	0	0	0	0	129,428	129,428	0	0	0
A8050602	NEWPORT NEWS	VA		07/22/2008		595,096	0	0	0	0	0	0	16,492	16,492	0	0	0
A6091301	NORFOLK	VA		11/29/2006		210,652	0	0	0	0	0	0	3,794	3,794	0	0	0
A6091301A	NORFOLK	VA		08/07/2014		20,111	0	0	0	0	0	0	337	337	0	0	0
A8120503	NORFOLK	VA		01/28/2009		1,049,127	0	0	0	0	0	0	33,505	33,505	0	0	0
B3041801	NORFOLK	VA		06/27/2013		817,930	0	0	0	0	0	0	27,749	27,749	0	0	0
B3081503	NORFOLK	VA		12/05/2013		365,806	0	0	0	0	0	0	9,072	9,072	0	0	0
A8021402	PETERSBURG	VA		04/30/2008		673,160	0	0	0	0	0	0	20,382	20,382	0	0	0
A7110902	PORTSMOUTH	VA		01/25/2008		363,700	0	0	0	0	0	0	10,984	10,984	0	0	0
B1092901	PRINCE GEORGE	VA		12/14/2011		1,788,083	0	0	0	0	0	0	40,764	40,764	0	0	0
A8013101	QUINTON	VA		04/30/2008		860,609	0	0	0	0	0	0	26,400	26,400	0	0	0
A3042204	RICHMOND	VA		07/01/2003		247,103	0	0	0	0	0	0	63,527	63,527	0	0	0
A3051905	RICHMOND	VA		12/31/2006		629,305	0	0	0	0	0	0	30,126	30,126	0	0	0
A4082401	RICHMOND	VA		11/05/2004		926,534	0	0	0	0	0	0	38,156	38,156	0	0	0
A5032402	RICHMOND	VA		06/17/2005		1,662,478	0	0	0	0	0	0	91,266	91,266	0	0	0
A5110402	RICHMOND	VA		12/31/2006		224,098	0	0	0	0	0	0	6,075	6,075	0	0	0
A51104023	RICHMOND	VA		12/30/2008		22,184	0	0	0	0	0	0	597	597	0	0	0
A5122701	RICHMOND	VA		12/31/2006		330,523	0	0	0	0	0	0	20,861	20,861	0	0	0
A6013101	RICHMOND	VA		12/31/2006		931,039	0	0	0	0	0	0	33,601	33,601	0	0	0
A60131013	RICHMOND	VA		11/21/2008		855,015	0	0	0	0	0	0	30,020	30,020	0	0	0
A6090503	RICHMOND	VA		12/31/2006		405,188	0	0	0	0	0	0	14,266	14,266	0	0	0
A6102502	RICHMOND	VA		01/10/2007		268,929	0	0	0	0	0	0	14,889	14,889	0	0	0
A7081603	RICHMOND	VA		10/26/2007		440,396	0	0	0	0	0	0	13,452	13,452	0	0	0
A8011801	RICHMOND	VA		03/27/2008		637,890	0	0	0	0	0	0	19,220	19,220	0	0	0
B1012606	RICHMOND	VA		05/31/2011		1,402,467	0	0	0	0	0	0	32,004	32,004	0	0	0
B1020801	RICHMOND	VA		04/20/2011		1,448,665	0	0	0	0	0	0	53,469	53,469	0	0	0
B1031005	RICHMOND	VA		05/26/2011		440,107	0	0	0	0	0	0	10,849	10,849	0	0	0
B1082602	RICHMOND	VA		11/08/2011		1,637,783	0	0	0	0	0	0	36,989	36,989	0	0	0
B3101603	RICHMOND	VA		01/21/2014		1,034,109	0	0	0	0	0	0	22,227	22,227	0	0	0
B5032405	RICHMOND	VA		05/20/2015		0	0	0	0	0	0	0	2,356,125	2,356,125	0	0	0
B5061102	RICHMOND	VA		09/03/2015		0	0	0	0	0	0	0	5,364	5,364	0	0	0
A7110107	ROANOKE	VA		01/17/2008		279,703	0	0	0	0	0	0	14,268	14,268	0	0	0
B5010501	STAFFORD	VA		03/31/2015		0	0	0	0	0	0	0	818,206	818,206	0	0	0
A2112002	STERLING	VA		04/30/2003		449,280	0	0	0	0	0	0	34,603	34,603	0	0	0
A3050606	STERLING	VA		08/13/2003		1,374,455	0	0	0	0	0	0	55,471	55,471	0	0	0
A3050607	STERLING	VA		08/13/2003		497,259	0	0	0	0	0	0	20,071	20,071	0	0	0
B0042704	SUFFOLK	VA		06/29/2010		745,446	0	0	0	0	0	0	20,365	20,365	0	0	0
A7022803	TROY	VA		04/10/2007		328,938	0	0	0	0	0	0	17,680	17,680	0	0	0
A3050608	VIENNA	VA		08/13/2003		512,344	0	0	0	0	0	0	20,677	20,677	0	0	0
B3050902	VIENNA	VA		07/19/2013		1,980,004	0	0	0	0	0	0	65,033	65,033	0	0	0
A4081103	VIRGINIA BEACH	VA		10/28/2004		804,936	0	0	0	0	0	0	60,896	60,896	0	0	0
A4093004	VIRGINIA BEACH	VA		01/31/2005		406,395	0	0	0	0	0	0	27,545	27,545	0	0	0
A5060203	VIRGINIA BEACH	VA		08/12/2005		316,795	0	0	0	0	0	0	48,484	48,484	0	0	0
A5100502	VIRGINIA BEACH	VA		12/31/2006		291,133	0	0	0	0	0	0	15,128	15,128	0	0	0
A5121901	VIRGINIA BEACH	VA		12/31/2006		206,637	0	0	0	0	0	0	12,954	12,954	0	0	0
A6081702	VIRGINIA BEACH	VA		12/31/2006		236,890	0	0	0	0	0	0	13,512	13,512	0	0	0
A6101102	VIRGINIA BEACH	VA		12/20/2006		685,241	0	0	0	0	0	0	39,312	39,312	0	0	0
A7011103	VIRGINIA BEACH	VA		04/06/2007		776,182	0	0	0	0	0	0	45,676	45,676	0	0	0
A7011104	VIRGINIA BEACH	VA		04/06/2007		640,374	0	0	0	0	0	0	34,685	34,685	0	0	0
B2050101	VIRGINIA BEACH	VA		07/19/2012		1,241,409	0	0	0	0	0	0	29,304	29,304	0	0	0
B4040205	VIRGINIA BEACH	VA		07/01/2014		1,142,315	0	0	0	0	0	0	53,657	53,657	0	0	0
B4102801	VIRGINIA BEACH	VA		01/23/2015		0	0	0	0	0	0	0	583,004	583,004	0	0	0
A7083102	WAYNESBORO	VA		10/31/2007		497,216	0	0	0	0	0	0	20,642	20,642	0	0	0
A7082103	WILLIAMSBURG	VA		11/27/2007		282,202	0	0	0	0	0	0	5,493	5,493	0	0	0
B2122703	WILLIAMSBURG	VA		03/29/2013		954,238	0	0	0	0	0	0	49,998	49,998	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B3102201	WINCHESTER	VA		12/04/2013		834,175	0	0	0	0	0	0	17,115	17,115	0	0	0
A9042801	WOODBRIDGE	VA		07/20/2009		525,176	0	0	0	0	0	0	21,508	21,508	0	0	0
B1060603	ZION CROSSROADS	VA		08/11/2011		1,905,852	0	0	0	0	0	0	43,256	43,256	0	0	0
A4031205	ABERDEEN	WA		05/13/2004		1,175,046	0	0	0	0	0	0	95,215	95,215	0	0	0
A9042201	ALGONA	WA		06/12/2009		2,854,344	0	0	0	0	0	0	163,325	163,325	0	0	0
A3031909	ARLINGTON	WA		06/12/2003		588,492	0	0	0	0	0	0	159,838	159,838	0	0	0
B4082607	ARLINGTON	WA		10/31/2014		1,391,088	0	0	0	0	0	0	47,903	47,903	0	0	0
B4082608	ARLINGTON	WA		10/31/2014		3,176,926	0	0	0	0	0	0	102,292	102,292	0	0	0
A9101604	AUBURN	WA		12/30/2009		906,299	0	0	0	0	0	0	43,197	43,197	0	0	0
B0060703	AUBURN	WA		08/18/2010		1,000,935	0	0	0	0	0	0	66,998	66,998	0	0	0
B3042605	AUBURN	WA		09/11/2013		402,774	0	0	0	0	0	0	19,821	19,821	0	0	0
B2010502	BATTLE GROUND	WA		03/15/2012		867,251	0	0	0	0	0	0	20,668	20,668	0	0	0
A3040701	BELLEVUE	WA		06/20/2003		405,843	0	0	0	0	0	0	104,193	104,193	0	0	0
B2060808	BELLEVUE	WA		08/10/2012		789,934	0	0	0	0	0	0	20,415	20,415	0	0	0
B3060301	BELLEVUE	WA		10/18/2013		711,076	0	0	0	0	0	0	16,662	16,662	0	0	0
B5020401	BELLEVUE	WA		05/06/2015		0	0	0	0	0	0	0	618,266	618,266	0	0	0
A6013001	BELLINGHAM	WA		12/31/2006		253,790	0	0	0	0	0	0	15,905	15,905	0	0	0
A9030602	BELLINGHAM	WA		04/29/2009		547,405	0	0	0	0	0	0	18,311	18,311	0	0	0
B1080103	BELLINGHAM	WA		10/13/2011		842,772	0	0	0	0	0	0	19,470	19,470	0	0	0
B1080104	BELLINGHAM	WA		10/13/2011		1,306,414	0	0	0	0	0	0	30,182	30,182	0	0	0
B1080105	BELLINGHAM	WA		10/13/2011		1,674,574	0	0	0	0	0	0	80,186	80,186	0	0	0
A3082202	BOTHELL	WA		11/07/2003		251,371	0	0	0	0	0	0	15,862	15,862	0	0	0
A4041602	BOTHELL	WA		07/06/2004		242,393	0	0	0	0	0	0	46,311	46,311	0	0	0
B1040109	BOTHELL	WA		06/14/2011		2,010,778	0	0	0	0	0	0	68,195	68,195	0	0	0
B2052301	BOTHELL	WA		07/20/2012		2,082,890	0	0	0	0	0	0	123,860	123,860	0	0	0
B4061103	BOTHELL	WA		07/30/2014		8,097,267	0	0	0	0	0	0	3,229,935	3,229,935	0	0	0
B2040401	BREMERTON	WA		06/29/2012		275,896	0	0	0	0	0	0	9,585	9,585	0	0	0
B2051706	BREMERTON	WA		07/31/2012		305,976	0	0	0	0	0	0	7,460	7,460	0	0	0
B2051707	BREMERTON	WA		07/31/2012		633,363	0	0	0	0	0	0	15,445	15,445	0	0	0
A3012902	BURIEN	WA		04/08/2003		93,707	0	0	0	0	0	0	26,011	26,011	0	0	0
A7032303	BURIEN	WA		06/06/2007		1,032,167	0	0	0	0	0	0	33,332	33,332	0	0	0
B1031104	BURIEN	WA		05/26/2011		426,863	0	0	0	0	0	0	9,748	9,748	0	0	0
B1031603	BURIEN	WA		05/26/2011		367,284	0	0	0	0	0	0	10,899	10,899	0	0	0
B2041202	BURIEN	WA		06/21/2012		699,803	0	0	0	0	0	0	16,625	16,625	0	0	0
B3020703	BURIEN	WA		04/26/2013		1,820,141	0	0	0	0	0	0	62,592	62,592	0	0	0
A9021905	BURLINGTON	WA		04/15/2009		575,921	0	0	0	0	0	0	14,688	14,688	0	0	0
A9060801	BURLINGTON	WA		07/31/2009		932,712	0	0	0	0	0	0	30,113	30,113	0	0	0
A90608013	BURLINGTON	WA		07/30/2010		163,534	0	0	0	0	0	0	4,723	4,723	0	0	0
B1082503	BURLINGTON	WA		12/20/2011		1,240,633	0	0	0	0	0	0	29,660	29,660	0	0	0
B0011102	CENTRALIA	WA		03/18/2010		1,068,740	0	0	0	0	0	0	34,553	34,553	0	0	0
A7101001	EDGEWOOD	WA		12/18/2007		257,391	0	0	0	0	0	0	7,733	7,733	0	0	0
B0120811	EDMONDS	WA		03/01/2011		311,155	0	0	0	0	0	0	6,871	6,871	0	0	0
B2120604	EDMONDS	WA		02/27/2013		1,847,458	0	0	0	0	0	0	46,091	46,091	0	0	0
A5022804	EVERETT	WA		05/06/2005		801,559	0	0	0	0	0	0	51,226	51,226	0	0	0
A7112001	EVERETT	WA		01/10/2008		267,908	0	0	0	0	0	0	8,199	8,199	0	0	0
A9050801	EVERETT	WA		07/01/2009		1,802,991	0	0	0	0	0	0	155,023	155,023	0	0	0
A9111101	EVERETT	WA		01/29/2010		1,616,074	0	0	0	0	0	0	49,676	49,676	0	0	0
B0020503	EVERETT	WA		03/31/2010		284,531	0	0	0	0	0	0	11,433	11,433	0	0	0
B1020302	EVERETT	WA		03/31/2011		1,082,665	0	0	0	0	0	0	27,879	27,879	0	0	0
B1082501	EVERETT	WA		12/20/2011		465,224	0	0	0	0	0	0	11,128	11,128	0	0	0
B2011603	EVERETT	WA		03/06/2012		538,664	0	0	0	0	0	0	13,044	13,044	0	0	0
B2061302	EVERETT	WA		09/10/2012		2,150,077	0	0	0	0	0	0	55,229	55,229	0	0	0
B3013010	EVERETT	WA		05/01/2013		716,059	0	0	0	0	0	0	24,770	24,770	0	0	0
B3022101	EVERETT	WA		05/21/2013		1,322,826	0	0	0	0	0	0	30,347	30,347	0	0	0
B3031906	EVERETT	WA		05/31/2013		791,327	0	0	0	0	0	0	19,735	19,735	0	0	0
B3050302	EVERETT	WA		07/26/2013		1,093,920	0	0	0	0	0	0	26,973	26,973	0	0	0
B1092902	FEDERAL WAY	WA		11/16/2011		806,531	0	0	0	0	0	0	18,810	18,810	0	0	0
B2040402	FEDERAL WAY	WA		06/29/2012		300,737	0	0	0	0	0	0	10,443	10,443	0	0	0
B2121206	FEDERAL WAY	WA		02/15/2013		617,193	0	0	0	0	0	0	28,261	28,261	0	0	0
B3032001	FEDERAL WAY	WA		06/28/2013		555,011	0	0	0	0	0	0	19,553	19,553	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B3041201	FEDERAL WAY	WA		06/27/2013		509,948	0	0	0	0	0	0	12,854	12,854	0	0	0
B3042606	FEDERAL WAY	WA		09/04/2013		249,838	0	0	0	0	0	0	12,298	12,298	0	0	0
B3042607	FEDERAL WAY	WA		08/28/2013		963,854	0	0	0	0	0	0	47,840	47,840	0	0	0
B4111701	FERNDALE	WA		01/21/2015		0	0	0	0	0	0	0	1,139,665	1,139,665	0	0	0
B4072802	FIFE	WA		09/22/2014		725,457	0	0	0	0	0	0	15,688	15,688	0	0	0
A3080601	KENNEWICK	WA		10/27/2003		156,730	0	0	0	0	0	0	36,363	36,363	0	0	0
B3031905	KENNEWICK	WA		07/17/2013		1,433,421	0	0	0	0	0	0	35,337	35,337	0	0	0
A4042420	KENT	WA		07/01/2004		569,046	0	0	0	0	0	0	23,545	23,545	0	0	0
A4042420-1	KENT	WA		04/29/2014		177,605	0	0	0	0	0	0	4,246	4,246	0	0	0
A6062101	KENT	WA		09/08/2006		603,406	0	0	0	0	0	0	20,203	20,203	0	0	0
A7012401	KENT	WA		04/10/2007		648,173	0	0	0	0	0	0	21,254	21,254	0	0	0
B0071603	KENT	WA		09/20/2010		514,969	0	0	0	0	0	0	12,623	12,623	0	0	0
B1072203	KENT	WA		09/26/2011		1,311,975	0	0	0	0	0	0	31,492	31,492	0	0	0
B2070202	KENT	WA		11/01/2012		989,839	0	0	0	0	0	0	24,729	24,729	0	0	0
B2112001	KENT	WA		02/19/2013		808,237	0	0	0	0	0	0	25,816	25,816	0	0	0
B2121205	KENT	WA		02/15/2013		438,291	0	0	0	0	0	0	20,073	20,073	0	0	0
B3013007	KENT	WA		06/14/2013		6,419,638	0	0	0	0	0	0	226,155	226,155	0	0	0
B5021704	KENT	WA		05/06/2015		0	0	0	0	0	0	0	289,001	289,001	0	0	0
B5040303	KENT	WA		06/29/2015		0	0	0	0	0	0	0	1,311,160	1,311,160	0	0	0
A8011602	KINGSTON	WA		03/18/2008		598,241	0	0	0	0	0	0	12,140	12,140	0	0	0
B2051708	KINGSTON	WA		07/31/2012		569,111	0	0	0	0	0	0	13,877	13,877	0	0	0
A7012303	KIRKLAND	WA		05/14/2007		282,343	0	0	0	0	0	0	9,299	9,299	0	0	0
A7012602	KIRKLAND	WA		04/17/2007		298,010	0	0	0	0	0	0	9,779	9,779	0	0	0
B0050702	KIRKLAND	WA		07/09/2010		300,239	0	0	0	0	0	0	12,632	12,632	0	0	0
B0060902	KIRKLAND	WA		07/15/2010		2,082,383	0	0	0	0	0	0	141,843	141,843	0	0	0
B0120806	KIRKLAND	WA		01/21/2011		2,056,603	0	0	0	0	0	0	133,397	133,397	0	0	0
B1052505	KIRKLAND	WA		07/29/2011		2,291,566	0	0	0	0	0	0	140,960	140,960	0	0	0
B2020901	KIRKLAND	WA		05/14/2012		379,912	0	0	0	0	0	0	9,528	9,528	0	0	0
B2062905	KIRKLAND	WA		08/28/2012		736,520	0	0	0	0	0	0	27,102	27,102	0	0	0
B2122108	KIRKLAND	WA		04/12/2013		1,544,815	0	0	0	0	0	0	53,131	53,131	0	0	0
A8070201	LACEY	WA		09/23/2008		1,158,799	0	0	0	0	0	0	38,028	38,028	0	0	0
B1070612	LACEY	WA		10/11/2011		888,724	0	0	0	0	0	0	18,955	18,955	0	0	0
A5121502	LAKEWOOD	WA		12/31/2006		159,707	0	0	0	0	0	0	9,867	9,867	0	0	0
A4010503	LIBERTY LAKE	WA		04/22/2004		1,483,888	0	0	0	0	0	0	130,223	130,223	0	0	0
A3050905	LYNNWOOD	WA		12/31/2006		415,046	0	0	0	0	0	0	40,687	40,687	0	0	0
A5121301	LYNNWOOD	WA		02/06/2006		287,485	0	0	0	0	0	0	18,335	18,335	0	0	0
A6113003	LYNNWOOD	WA		02/01/2007		228,092	0	0	0	0	0	0	28,012	28,012	0	0	0
A9031202	LYNNWOOD	WA		05/21/2009		4,391,762	0	0	0	0	0	0	333,502	333,502	0	0	0
B1083102	LYNNWOOD	WA		10/31/2011		465,534	0	0	0	0	0	0	11,104	11,104	0	0	0
B2011601	LYNNWOOD	WA		03/30/2012		1,652,335	0	0	0	0	0	0	41,951	41,951	0	0	0
B2021704	LYNNWOOD	WA		03/30/2012		1,126,604	0	0	0	0	0	0	28,598	28,598	0	0	0
B2121204	MARYSVILLE	WA		02/15/2013		1,752,024	0	0	0	0	0	0	80,206	80,206	0	0	0
B3121702	MERCER ISLAND	WA		02/12/2014		505,794	0	0	0	0	0	0	16,914	16,914	0	0	0
B0031101	MONROE	WA		04/15/2010		2,002,416	0	0	0	0	0	0	137,228	137,228	0	0	0
B2100206	MONROE	WA		12/12/2012		2,052,285	0	0	0	0	0	0	50,146	50,146	0	0	0
B4082003	MT VERNON	WA		11/14/2014		2,329,320	0	0	0	0	0	0	51,603	51,603	0	0	0
B2121704	MUKILTEO	WA		02/11/2013		2,184,581	0	0	0	0	0	0	55,406	55,406	0	0	0
B3031811	MUKILTEO	WA		06/19/2013		1,155,275	0	0	0	0	0	0	63,136	63,136	0	0	0
B5031803	MUKILTEO	WA		04/24/2015		0	0	0	0	0	0	0	1,702,659	1,702,659	0	0	0
A2090504	OAK HARBOR	WA		12/16/2002		463,414	0	0	0	0	0	0	23,279	23,279	0	0	0
B4061603	OAK HARBOR	WA		09/16/2014		500,466	0	0	0	0	0	0	11,410	11,410	0	0	0
B4120804	OAK HARBOR	WA		02/02/2015		0	0	0	0	0	0	0	910,164	910,164	0	0	0
A8092903	OLYMPIA	WA		11/19/2008		863,021	0	0	0	0	0	0	30,185	30,185	0	0	0
B1110701	OLYMPIA	WA		02/03/2012		3,756,585	0	0	0	0	0	0	85,855	85,855	0	0	0
B2070201	OLYMPIA	WA		08/31/2012		752,319	0	0	0	0	0	0	19,443	19,443	0	0	0
B2102308	OLYMPIA	WA		12/31/2012		554,090	0	0	0	0	0	0	23,532	23,532	0	0	0
A6011202	PASCO	WA		12/31/2006		56,766	0	0	0	0	0	0	39,612	39,612	0	0	0
B3073102	PASCO	WA		10/09/2013		473,844	0	0	0	0	0	0	43,965	43,965	0	0	0
A8020807	PORT ANGELES	WA		06/03/2008		755,953	0	0	0	0	0	0	14,265	14,265	0	0	0
B2112002	PORT ORCHARD	WA		02/19/2013		927,512	0	0	0	0	0	0	20,959	20,959	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B3032707	PORT ORCHARD	WA		05/23/2013		771,549	0	0	0	0	0	0	19,239	19,239	0	0	0
B2092103	POULSBO	WA		11/08/2012		662,118	0	0	0	0	0	0	16,544	16,544	0	0	0
B5030504	POULSBO	WA		06/01/2015		0	0	0	0	0	0	0	704,077	704,077	0	0	0
A4040103	PUYALLUP	WA		06/23/2004		879,333	0	0	0	0	0	0	76,413	76,413	0	0	0
A8011806	PUYALLUP	WA		04/22/2008		2,508,046	0	0	0	0	0	0	56,358	56,358	0	0	0
A9110502	PUYALLUP	WA		12/31/2009		1,384,063	0	12,464	0	0	12,464	0	26,923	26,923	0	0	0
B2040403	PUYALLUP	WA		06/29/2012		297,971	0	0	0	0	0	0	10,350	10,350	0	0	0
B3041705	PUYALLUP	WA		06/03/2013		592,992	0	0	0	0	0	0	14,702	14,702	0	0	0
B3050303	PUYALLUP	WA		07/26/2013		1,357,981	0	0	0	0	0	0	33,475	33,475	0	0	0
B3051606	PUYALLUP	WA		08/12/2013		704,031	0	0	0	0	0	0	16,971	16,971	0	0	0
B4071101	PUYALLUP	WA		10/08/2014		649,801	0	0	0	0	0	0	14,735	14,735	0	0	0
A3061907	REDMOND	WA		08/29/2003		300,333	0	0	0	0	0	0	73,884	73,884	0	0	0
A3112604	REDMOND	WA		02/05/2004		263,257	0	0	0	0	0	0	55,614	55,614	0	0	0
A4050606	RENTON	WA		08/10/2004		347,162	0	0	0	0	0	0	65,122	65,122	0	0	0
A7042301	RENTON	WA		07/17/2007		266,141	0	0	0	0	0	0	15,093	15,093	0	0	0
B0081102	RENTON	WA		10/27/2010		1,136,583	0	0	0	0	0	0	40,349	40,349	0	0	0
B3010804	RENTON	WA		03/13/2013		433,784	0	0	0	0	0	0	23,891	23,891	0	0	0
B3042609	RENTON	WA		09/05/2013		545,118	0	0	0	0	0	0	26,817	26,817	0	0	0
A6081501	RICHLAND	WA		09/22/2006		2,491,351	0	0	0	0	0	0	92,547	92,547	0	0	0
A8050905	RICHLAND	WA		07/31/2008		696,438	0	0	0	0	0	0	17,459	17,459	0	0	0
A80509053	RICHLAND	WA		03/31/2010		380,955	0	0	0	0	0	0	8,691	8,691	0	0	0
A2092502	SEATTLE	WA		11/21/2002		241,377	0	0	0	0	0	0	23,800	23,800	0	0	0
A3011302	SEATTLE	WA		04/01/2003		43,805	0	0	0	0	0	0	4,095	4,095	0	0	0
A3061906	SEATTLE	WA		08/29/2003		546,095	0	0	0	0	0	0	48,954	48,954	0	0	0
A3081203	SEATTLE	WA		10/29/2003		461,792	0	0	0	0	0	0	38,680	38,680	0	0	0
A5081501	SEATTLE	WA		12/31/2006		402,118	0	0	0	0	0	0	26,995	26,995	0	0	0
A6040501	SEATTLE	WA		12/31/2006		669,507	0	0	0	0	0	0	39,789	39,789	0	0	0
A6062001	SEATTLE	WA		09/12/2006		467,775	0	0	0	0	0	0	15,841	15,841	0	0	0
A7050705	SEATTLE	WA		07/24/2007		476,782	0	0	0	0	0	0	14,907	14,907	0	0	0
A7091203	SEATTLE	WA		11/06/2007		486,690	0	0	0	0	0	0	12,357	12,357	0	0	0
A7121014	SEATTLE	WA		02/25/2008		359,822	0	0	0	0	0	0	10,646	10,646	0	0	0
A8020601	SEATTLE	WA		04/17/2008		826,172	0	0	0	0	0	0	25,346	25,346	0	0	0
A8020601-1	SEATTLE	WA		12/12/2014		400,000	0	0	0	0	0	0	89,941	89,941	0	0	0
A8041601	SEATTLE	WA		07/08/2008		2,762,181	0	0	0	0	0	0	245,932	245,932	0	0	0
A8091503	SEATTLE	WA		11/25/2008		3,095,393	0	0	0	0	0	0	70,903	70,903	0	0	0
A8091902	SEATTLE	WA		11/18/2008		474,692	0	0	0	0	0	0	8,061	8,061	0	0	0
A8091903	SEATTLE	WA		11/18/2008		890,066	0	0	0	0	0	0	15,110	15,110	0	0	0
A9030204	SEATTLE	WA		05/20/2009		1,578,987	0	0	0	0	0	0	51,780	51,780	0	0	0
A9040901	SEATTLE	WA		06/25/2009		1,360,750	0	0	0	0	0	0	34,143	34,143	0	0	0
A9040902	SEATTLE	WA		06/25/2009		1,700,952	0	0	0	0	0	0	42,675	42,675	0	0	0
A9102103	SEATTLE	WA		12/22/2009		1,571,728	0	0	0	0	0	0	37,987	37,987	0	0	0
B0020507	SEATTLE	WA		03/16/2010		694,695	0	0	0	0	0	0	21,050	21,050	0	0	0
B0061103	SEATTLE	WA		08/20/2010		148,393	0	0	0	0	0	0	4,679	4,679	0	0	0
B0062503	SEATTLE	WA		09/01/2010		909,558	0	0	0	0	0	0	22,967	22,967	0	0	0
B1052504	SEATTLE	WA		08/03/2011		1,190,950	0	0	0	0	0	0	37,854	37,854	0	0	0
B1060703	SEATTLE	WA		08/12/2011		622,410	0	0	0	0	0	0	15,524	15,524	0	0	0
B1092601	SEATTLE	WA		01/31/2012		969,057	0	0	0	0	0	0	23,762	23,762	0	0	0
B2030902	SEATTLE	WA		05/22/2012		1,230,255	0	0	0	0	0	0	73,284	73,284	0	0	0
B2042303	SEATTLE	WA		07/13/2012		529,925	0	0	0	0	0	0	19,845	19,845	0	0	0
B2051502	SEATTLE	WA		07/23/2012		452,750	0	0	0	0	0	0	16,975	16,975	0	0	0
B2051503	SEATTLE	WA		07/23/2012		452,750	0	0	0	0	0	0	16,975	16,975	0	0	0
B2103112	SEATTLE	WA		12/14/2012		2,254,043	0	0	0	0	0	0	56,895	56,895	0	0	0
B2103112-1	SEATTLE	WA		11/22/2013		244,770	0	0	0	0	0	0	5,420	5,420	0	0	0
B2121802	SEATTLE	WA		02/26/2013		631,728	0	0	0	0	0	0	36,293	36,293	0	0	0
B3042601	SEATTLE	WA		07/18/2013		819,062	0	0	0	0	0	0	44,406	44,406	0	0	0
B3042608	SEATTLE	WA		08/27/2013		841,424	0	0	0	0	0	0	41,756	41,756	0	0	0
B3052201	SEATTLE	WA		08/07/2013		687,194	0	0	0	0	0	0	23,005	23,005	0	0	0
B3080801	SEATTLE	WA		10/28/2013		761,538	0	0	0	0	0	0	18,148	18,148	0	0	0
B3082701	SEATTLE	WA		10/28/2013		398,188	0	0	0	0	0	0	9,491	9,491	0	0	0
B4011402	SEATTLE	WA		03/26/2014		1,029,682	0	0	0	0	0	0	23,855	23,855	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B4120506	SEATTLE	WA		02/10/2015		0	0	0	0	0	0	0	1,137,649	1,137,649	0	0	0
B5081003	SEATTLE	WA		10/22/2015		0	0	0	0	0	0	0	532,710	532,710	0	0	0
B5081004	SEATTLE	WA		10/22/2015		0	0	0	0	0	0	0	532,710	532,710	0	0	0
A2111401	SEQUIM	WA		02/27/2003		635,766	0	0	0	0	0	0	60,529	60,529	0	0	0
B5030505	SEQUIM	WA		06/01/2015		0	0	0	0	0	0	0	681,914	681,914	0	0	0
A9071701	SETAC	WA		10/06/2009		778,996	0	0	0	0	0	0	38,985	38,985	0	0	0
B2051705	SILVERDALE	WA		07/31/2012		890,389	0	0	0	0	0	0	21,708	21,708	0	0	0
B2121207	SNOHOMISH	WA		02/15/2013		721,550	0	0	0	0	0	0	33,039	33,039	0	0	0
B1080101	SNOQUALMIE	WA		09/23/2011		2,029,849	0	0	0	0	0	0	47,966	47,966	0	0	0
A4052116	SPOKANE	WA		08/19/2004		1,399,661	0	0	0	0	0	0	120,497	120,497	0	0	0
A6030203	SPOKANE	WA		12/31/2006		392,998	0	0	0	0	0	0	15,457	15,457	0	0	0
A7091307	SPOKANE	WA		12/03/2007		252,792	0	0	0	0	0	0	7,699	7,699	0	0	0
B1041802	SPOKANE	WA		08/19/2011		549,966	0	0	0	0	0	0	12,678	12,678	0	0	0
B5010601	SPOKANE	WA		04/01/2015		0	0	0	0	0	0	0	998,215	998,215	0	0	0
B0072801	STANWOOD	WA		09/28/2010		806,846	0	0	0	0	0	0	20,920	20,920	0	0	0
B1102003	STANWOOD	WA		01/27/2012		933,497	0	0	0	0	0	0	22,889	22,889	0	0	0
A5101801	TACOMA	WA		01/10/2006		324,024	0	0	0	0	0	0	16,537	16,537	0	0	0
A6090704	TACOMA	WA		11/28/2006		388,402	0	0	0	0	0	0	12,951	12,951	0	0	0
A8011105	TACOMA	WA		03/26/2008		1,021,018	0	0	0	0	0	0	35,796	35,796	0	0	0
A8071003	TACOMA	WA		09/30/2008		372,783	0	0	0	0	0	0	16,887	16,887	0	0	0
B1122002	TACOMA	WA		03/08/2012		2,023,263	0	0	0	0	0	0	48,980	48,980	0	0	0
B2060103	TACOMA	WA		07/31/2012		1,378,124	0	0	0	0	0	0	33,062	33,062	0	0	0
B2092001	TACOMA	WA		11/13/2012		2,574,921	0	0	0	0	0	0	64,327	64,327	0	0	0
B2101002	TACOMA	WA		11/30/2012		2,059,940	0	0	0	0	0	0	51,460	51,460	0	0	0
B3051605	TACOMA	WA		08/12/2013		629,655	0	0	0	0	0	0	15,183	15,183	0	0	0
B3051607	TACOMA	WA		08/06/2013		673,452	0	0	0	0	0	0	16,509	16,509	0	0	0
B3051608	TACOMA	WA		08/06/2013		306,537	0	0	0	0	0	0	7,514	7,514	0	0	0
B3081603	TACOMA	WA		12/02/2013		3,769,611	0	0	0	0	0	0	85,838	85,838	0	0	0
B3090503	TACOMA	WA		11/21/2013		958,791	0	0	0	0	0	0	18,778	18,778	0	0	0
B4021003	TACOMA	WA		04/15/2014		623,489	0	0	0	0	0	0	13,396	13,396	0	0	0
B4040402	TACOMA	WA		04/30/2014		3,107,470	0	0	0	0	0	0	97,253	97,253	0	0	0
A6032703	TUKWILA	WA		12/31/2006		241,416	0	0	0	0	0	0	30,605	30,605	0	0	0
A8121101	TUKWILA	WA		02/17/2009		891,927	0	0	0	0	0	0	21,522	21,522	0	0	0
B1101002	TUKWILA	WA		12/02/2011		1,775,876	0	0	0	0	0	0	41,788	41,788	0	0	0
B1121602	TUKWILA	WA		04/02/2012		245,191	0	0	0	0	0	0	6,287	6,287	0	0	0
B4030603	TUKWILA	WA		06/12/2014		782,371	0	0	0	0	0	0	17,212	17,212	0	0	0
B1032503	TUMWATER	WA		06/14/2011		721,505	0	0	0	0	0	0	16,344	16,344	0	0	0
A5091202	UNION GAP	WA		11/29/2005		342,217	0	0	0	0	0	0	22,829	22,829	0	0	0
B3050703	UNIVERSITY PLACE	WA		07/23/2013		450,872	0	0	0	0	0	0	24,239	24,239	0	0	0
A1091104	VANCOUVER	WA		12/03/2001		20,065	0	0	0	0	0	0	9,638	9,638	0	0	0
A2112502	VANCOUVER	WA		01/24/2003		504,928	0	0	0	0	0	0	48,004	48,004	0	0	0
A3021911	VANCOUVER	WA		05/01/2003		72,847	0	0	0	0	0	0	7,285	7,285	0	0	0
A4031602	VANCOUVER	WA		05/27/2004		377,263	0	0	0	0	0	0	19,246	19,246	0	0	0
A6022701	VANCOUVER	WA		07/07/2006		518,508	0	0	0	0	0	0	18,688	18,688	0	0	0
A6121509	VANCOUVER	WA		03/01/2007		2,998,506	0	0	0	0	0	0	111,109	111,109	0	0	0
A7102902	VANCOUVER	WA		12/19/2007		359,388	0	0	0	0	0	0	12,398	12,398	0	0	0
A8022904	VANCOUVER	WA		05/15/2008		1,764,174	0	0	0	0	0	0	53,020	53,020	0	0	0
B0071604	VANCOUVER	WA		09/20/2010		441,402	0	0	0	0	0	0	10,820	10,820	0	0	0
B0122702	VANCOUVER	WA		03/30/2011		1,793,445	0	0	0	0	0	0	41,491	41,491	0	0	0
B1012401	VANCOUVER	WA		08/15/2011		2,979,794	0	0	0	0	0	0	65,504	65,504	0	0	0
B2041903	VANCOUVER	WA		06/14/2012		526,640	0	0	0	0	0	0	9,671	9,671	0	0	0
B2082101	VANCOUVER	WA		12/05/2012		1,578,228	0	0	0	0	0	0	37,316	37,316	0	0	0
B2120602	VANCOUVER	WA		02/14/2013		251,424	0	0	0	0	0	0	27,686	27,686	0	0	0
B3011502	VANCOUVER	WA		03/15/2013		678,757	0	0	0	0	0	0	16,030	16,030	0	0	0
B3072902	VANCOUVER	WA		09/18/2013		329,407	0	0	0	0	0	0	11,092	11,092	0	0	0
B4043003	VANCOUVER	WA		06/23/2014		500,780	0	0	0	0	0	0	15,467	15,467	0	0	0
B4043003-1	VANCOUVER	WA		09/08/2015		0	0	0	0	0	0	0	205,777	205,777	0	0	0
B4071703	VANCOUVER	WA		09/19/2014		1,166,842	0	0	0	0	0	0	23,213	23,213	0	0	0
B4102901	VANCOUVER	WA		01/05/2015		0	0	0	0	0	0	0	1,636,537	1,636,537	0	0	0
A6053104	WALLA WALLA	WA		10/30/2006		1,241,839	0	0	0	0	0	0	40,736	40,736	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B3052009	WALLA WALLA	WA		07/23/2013		449,355	0	0	0	0	0	0	44,272	44,272	0	0	0
A8062701	YAKIMA	WA		09/09/2008		271,770	0	0	0	0	0	0	9,753	9,753	0	0	0
A5080805	APPLETON	WI		12/31/2006		162,358	0	0	0	0	0	0	10,937	10,937	0	0	0
A4021902	BROOKFIELD	WI		04/21/2004		333,204	0	0	0	0	0	0	232,803	232,803	0	0	0
B5042303	EAU CLAIRE	WI		06/30/2015		0	0	0	0	0	0	0	1,464,456	1,464,456	0	0	0
B2050804	FOND DU LAC	WI		09/05/2012		741,540	0	0	0	0	0	0	33,292	33,292	0	0	0
A5012905	GREEN BAY	WI		04/29/2005		183,200	0	0	0	0	0	0	12,638	12,638	0	0	0
B3031202	GREENDALE	WI		04/24/2013		1,344,429	0	0	0	0	0	0	26,167	26,167	0	0	0
B0090302	KIMBERLY	WI		11/23/2010		1,623,519	0	0	0	0	0	0	104,525	104,525	0	0	0
A7082901	LAKE GENEVA	WI		11/30/2007		679,677	0	0	0	0	0	0	13,597	13,597	0	0	0
A7083002	LAKE GENEVA	WI		11/20/2007		264,202	0	0	0	0	0	0	5,294	5,294	0	0	0
A7120609	LAKE GENEVA	WI		03/10/2008		494,914	0	0	0	0	0	0	9,703	9,703	0	0	0
B1071902	LAKE GENEVA	WI		10/11/2011		612,950	0	0	0	0	0	0	14,858	14,858	0	0	0
B4040801	MADISON	WI		05/29/2014		3,430,700	0	0	0	0	0	0	77,233	77,233	0	0	0
B0020802	MARSHFIELD	WI		04/15/2010		1,456,703	0	0	0	0	0	0	39,904	39,904	0	0	0
A6030303	MIDDLETON	WI		12/31/2006		215,545	0	0	0	0	0	0	7,898	7,898	0	0	0
A6080101	MIDDLETON	WI		09/29/2006		451,274	0	0	0	0	0	0	14,942	14,942	0	0	0
A6080102	MIDDLETON	WI		09/28/2006		943,681	0	0	0	0	0	0	31,225	31,225	0	0	0
A2083002	MILWAUKEE	WI		12/12/2002		270,424	0	0	0	0	0	0	19,148	19,148	0	0	0
A6053101	MILWAUKEE	WI		12/31/2006		285,040	0	0	0	0	0	0	9,624	9,624	0	0	0
A6082103	MILWAUKEE	WI		10/17/2006		322,004	0	0	0	0	0	0	10,195	10,195	0	0	0
B2050207	MILWAUKEE	WI		06/28/2012		6,290,289	0	0	0	0	0	0	105,568	105,568	0	0	0
B2091802	MILWAUKEE	WI		02/01/2013		863,352	0	0	0	0	0	0	20,848	20,848	0	0	0
A4091601	NEW RICHMOND	WI		11/18/2004		533,204	0	0	0	0	0	0	33,787	33,787	0	0	0
A6020901	OAK CREEK	WI		12/31/2006		111,408	0	0	0	0	0	0	6,878	6,878	0	0	0
B3012802	OSHKOSH	WI		05/22/2013		904,507	0	0	0	0	0	0	31,678	31,678	0	0	0
B2102602	PORTAGE	WI		01/25/2013		2,749,064	0	0	0	0	0	0	55,552	55,552	0	0	0
B2110730	TOMAH	WI		12/28/2012		794,449	0	0	0	0	0	0	44,509	44,509	0	0	0
A7050704	WAUNAKEE	WI		09/14/2007		216,058	0	0	0	0	0	0	6,734	6,734	0	0	0
A5012908	WAUSAU	WI		04/27/2005		227,212	0	0	0	0	0	0	15,694	15,694	0	0	0
B3010803	WEST ALLIS	WI		03/15/2013		372,449	0	0	0	0	0	0	20,514	20,514	0	0	0
A6122202	BUFFALO	WY		03/13/2007		231,810	0	0	0	0	0	0	12,687	12,687	0	0	0
A7092107	CHEYENNE	WY		11/20/2007		446,531	0	0	0	0	0	0	13,525	13,525	0	0	0
A7041801	LARAMIE	WY		07/10/2007		316,399	0	0	0	0	0	0	16,371	16,371	0	0	0
0299999. Mortgages with partial repayments						4,572,092,018	0	6,232	0	0	6,232	0	722,980,509	722,980,509	0	0	0
A8041402-1	GADSDEN	AL		01/29/2015	02/12/2015	0	0	0	0	0	0	0	435,000	435,000	0	0	0
B5012605	MONTGOMERY	AL		04/24/2015	05/12/2015	0	0	0	0	0	0	0	1,350,000	1,350,000	0	0	0
B5021303	BENSON	AZ		04/29/2015	05/12/2015	0	0	0	0	0	0	0	1,225,000	1,225,000	0	0	0
B5021306	GILBERT	AZ		04/16/2015	05/12/2015	0	0	0	0	0	0	0	2,096,000	2,096,000	0	0	0
B5020206	PHOENIX	AZ		03/16/2015	04/10/2015	0	0	0	0	0	0	0	5,900,000	5,900,000	0	0	0
B5020208	SCOTTSDALE	AZ		03/16/2015	04/10/2015	0	0	0	0	0	0	0	3,000,000	3,000,000	0	0	0
B5012303	ANAHEIM	CA		06/01/2015	07/10/2015	0	0	0	0	0	0	0	1,900,000	1,900,000	0	0	0
B4111304	EL CAJON	CA		01/21/2015	02/12/2015	0	0	0	0	0	0	0	1,200,000	1,200,000	0	0	0
B5010802	EL MONTE	CA		03/20/2015	04/10/2015	0	0	0	0	0	0	0	1,780,000	1,780,000	0	0	0
B5041501	ESCONDIDO	CA		06/11/2015	07/10/2015	0	0	0	0	0	0	0	2,700,000	2,700,000	0	0	0
B5021706	LEMON GROVE	CA		05/12/2015	06/11/2015	0	0	0	0	0	0	0	825,000	825,000	0	0	0
B5050606	MODESTO	CA		07/17/2015	08/11/2015	0	0	0	0	0	0	0	1,450,000	1,450,000	0	0	0
B5022602	MORGAN HILL	CA		04/13/2015	05/12/2015	0	0	0	0	0	0	0	2,130,000	2,130,000	0	0	0
B5021712	POWAY	CA		04/30/2015	05/12/2015	0	0	0	0	0	0	0	4,100,000	4,100,000	0	0	0
A7011802	RED BLUFF	CA		09/28/2007	03/31/2015	482,711	0	0	0	32,658	32,658	0	515,369	207,927	0	(307,442)	(307,442)
A7011802A	RED BLUFF	CA		12/19/2014	03/31/2015	25,000	0	0	0	84,510	84,510	0	109,510	53,660	0	(55,850)	(55,850)
B5012001	SAN DIEGO	CA		03/05/2015	04/10/2015	0	0	0	0	0	0	0	800,000	800,000	0	0	0
B5020504	SAN DIEGO	CA		03/27/2015	03/31/2015	0	0	0	0	0	0	0	661,659	661,659	0	0	0
B5051203	SAN FRANCISCO	CA		07/31/2015	08/11/2015	0	0	0	0	0	0	0	1,700,000	1,700,000	0	0	0
B5020201	FORT MYERS	FL		04/28/2015	05/12/2015	0	0	0	0	0	0	0	825,000	825,000	0	0	0
B4122902	JACKSONVILLE	FL		03/20/2015	04/10/2015	0	0	0	0	0	0	0	925,000	925,000	0	0	0
B5040604	MIAMI	FL		06/26/2015	07/10/2015	0	0	0	0	0	0	0	805,000	805,000	0	0	0
B5030509	NOKOMIS	FL		06/01/2015	07/10/2015	0	0	0	0	0	0	0	3,995,000	3,995,000	0	0	0
B1029914	SHALIMAR	FL		09/30/2011	05/20/2015	944,891	0	0	0	68,834	68,834	0	1,013,725	614,520	0	(399,205)	(399,205)
B5021803	ALPHARETTA	GA		04/27/2015	05/12/2015	0	0	0	0	0	0	0	1,100,000	1,100,000	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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
B5042001	CUMMING	GA		07/31/2015	08/11/2015	0	0	0	0	0	0	0	2,000,000	2,000,000	0	0	0
B5012801	KENNESAW	GA		04/20/2015	05/12/2015	0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
B5020512	WARNER ROBINS	GA		05/15/2015	06/11/2015	0	0	0	0	0	0	0	2,050,000	2,050,000	0	0	0
A5071804	AMMON	ID		12/31/2006	06/25/2015	1,065,338	0	0	0	95,939	95,939	0	1,161,277	930,301	0	(230,976)	(230,976)
B5011307	OSWEGO	IL		04/16/2015	05/12/2015	0	0	0	0	0	0	0	2,502,500	2,502,500	0	0	0
A3090401	AVON	IN		12/09/2003	12/31/2015	1,044,958	0	0	0	13,120	13,120	0	1,058,078	541,428	0	(516,650)	(516,650)
B5010903	WEST YARMOUTH	MA		04/15/2015	05/12/2015	0	0	0	0	0	0	0	900,000	900,000	0	0	0
A4082601	CLINTON TOWNSHIP	MI		12/08/2004	02/17/2015	670,117	0	0	0	(2,281)	(2,281)	0	667,836	601,023	0	(66,813)	(66,813)
A4082602	CLINTON TOWNSHIP	MI		12/09/2004	02/17/2015	1,584,946	0	0	0	(116)	(116)	0	1,584,829	1,421,524	0	(163,305)	(163,305)
A7112903	DETROIT	MI		02/01/2008	04/01/2015	392,574	0	0	0	650	650	0	393,224	118,575	0	(274,649)	(274,649)
B5030901	DETROIT	MI		06/10/2015	07/10/2015	0	0	0	0	0	0	0	1,170,000	1,170,000	0	0	0
B5011305	FARMINGTON HILLS	MI		04/01/2015	05/12/2015	0	0	0	0	0	0	0	1,578,000	1,578,000	0	0	0
B5042101	GRAND RAPIDS	MI		06/29/2015	07/10/2015	0	0	0	0	0	0	0	2,700,000	2,700,000	0	0	0
B5022401	SOUTH LYON	MI		03/24/2015	04/10/2015	0	0	0	0	0	0	0	1,275,000	1,275,000	0	0	0
A7073001	OTSEGO	MN		09/26/2007	07/01/2015	843,402	0	0	0	0	0	0	843,402	729,271	0	(114,131)	(114,131)
B5020511	KANSAS CITY	MO		03/30/2015	04/10/2015	0	0	0	0	0	0	0	4,000,000	4,000,000	0	0	0
B5022005	MISSOULA	MT		04/23/2015	05/12/2015	0	0	0	0	0	0	0	1,356,000	1,356,000	0	0	0
B5042302	GREENVILLE	NC		07/21/2015	08/11/2015	0	0	0	0	0	0	0	3,925,000	3,925,000	0	0	0
B5020902	WEST DEPTFORD	NJ		04/01/2015	05/12/2015	0	0	0	0	0	0	0	1,350,000	1,350,000	0	0	0
A6033109	ALBUQUERQUE	NM		11/15/2006	04/01/2015	619,808	0	0	0	10,343	10,343	0	630,151	426,655	0	(203,497)	(203,497)
A5021704	HASTINGS	NY		05/23/2005	12/01/2015	221,429	0	0	0	969	969	0	222,398	211,173	0	(11,225)	(11,225)
B1093004	NEW YORK	NY		11/04/2011	03/20/2015	1,540,749	0	0	0	15,499	15,499	0	1,556,248	1,556,156	0	(92)	(92)
A5021705	ROCHESTER	NY		05/31/2005	12/01/2015	136,490	0	0	0	969	969	0	137,459	130,064	0	(7,395)	(7,395)
A5040502	ROCHESTER	NY		07/20/2005	12/01/2015	395,840	0	0	0	969	969	0	396,809	377,115	0	(19,693)	(19,693)
A6011201	ROCHESTER	NY		12/31/2006	12/01/2015	239,834	0	0	0	494	494	0	240,328	228,597	0	(11,731)	(11,731)
A6030706	ROCHESTER	NY		12/31/2006	12/01/2015	212,255	0	0	0	494	494	0	212,750	202,020	0	(10,730)	(10,730)
B5012702	PORTLAND	OR		03/24/2015	04/10/2015	0	0	0	0	0	0	0	2,100,000	2,100,000	0	0	0
B5031002	REDMOND	OR		04/17/2015	05/12/2015	0	0	0	0	0	0	0	510,000	510,000	0	0	0
B5052602	TIGARD	OR		09/01/2015	10/13/2015	0	0	0	0	0	0	0	4,935,000	4,935,000	0	0	0
B5031601	WEST LINN	OR		06/16/2015	07/10/2015	0	0	0	0	0	0	0	900,000	900,000	0	0	0
A5051801	BENNETTSVILLE	SC		08/05/2005	09/16/2015	430,680	0	0	0	0	0	0	430,680	430,680	0	0	0
B2100504	MANNING	SC		03/19/2013	12/30/2015	579,407	0	0	0	16,613	16,613	0	596,020	150,838	0	(445,181)	(445,181)
B5013007	ARLINGTON	TN		03/31/2015	04/10/2015	0	0	0	0	0	0	0	2,300,000	2,300,000	0	0	0
B5042002	ARLINGTON	TX		06/19/2015	07/10/2015	0	0	0	0	0	0	0	2,200,000	2,200,000	0	0	0
B4101010	AUSTIN	TX		01/07/2015	02/12/2015	0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
B5022303	AUSTIN	TX		04/24/2015	05/12/2015	0	0	0	0	0	0	0	800,000	800,000	0	0	0
B5022704	AUSTIN	TX		05/18/2015	06/11/2015	0	0	0	0	0	0	0	1,900,000	1,900,000	0	0	0
B4090901	EL PASO	TX		01/26/2015	02/12/2015	0	0	0	0	0	0	0	760,000	760,000	0	0	0
B4122901	HOUSTON	TX		03/23/2015	04/10/2015	0	0	0	0	0	0	0	10,000,000	10,000,000	0	0	0
B5050603	HOUSTON	TX		07/22/2015	08/11/2015	0	0	0	0	0	0	0	3,200,000	3,200,000	0	0	0
B5012806	SAN ANTONIO	TX		04/10/2015	05/12/2015	0	0	0	0	0	0	0	2,845,000	2,845,000	0	0	0
B5041408	SAN ANTONIO	TX		06/23/2015	07/10/2015	0	0	0	0	0	0	0	1,140,000	1,140,000	0	0	0
B5040601	SPRING	TX		06/05/2015	07/10/2015	0	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
B5020906	SPRING BRANCH	TX		04/13/2015	05/12/2015	0	0	0	0	0	0	0	2,695,000	2,695,000	0	0	0
B5050803	CLEARFIELD	UT		07/29/2015	08/11/2015	0	0	0	0	0	0	0	4,847,000	4,847,000	0	0	0
B5032302	PULLMAN	WA		05/11/2015	06/11/2015	0	0	0	0	0	0	0	1,900,000	1,900,000	0	0	0
B5012003	TACOMA	WA		03/20/2015	04/10/2015	0	0	0	0	0	0	0	1,500,000	1,500,000	0	0	0
B5020901	WOODINVILLE	WA		03/31/2015	04/10/2015	0	0	0	0	0	0	0	2,600,000	2,600,000	0	0	0
B5012904	MADISON	WI		04/08/2015	05/12/2015	0	0	0	0	0	0	0	8,600,000	8,600,000	0	0	0
						0	0	0	0	0	0	0	0	0	0	0	0
0399999. Mortgages disposed						11,430,428	0	0	0	339,665	339,665	0	137,211,251	134,372,685	0	(2,838,566)	(2,838,566)
0599999 - Totals						5,135,456,851	0	6,232	0	339,665	345,896	0	1,413,092,699	1,410,254,133	0	(2,838,566)	(2,838,566)

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 Identification	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 Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	NMC Limited 2 LLC		Portland	OR	Dain Rauscher, Inc		12/31/2001		1,238,577	0	0	0	0	0	0	0	0	533,332	50.000
2199999. Joint Venture Interests - Other - Unaffiliated									1,238,577	0	0	0	0	0	0	0	0	533,332	XXX
000000-00-0	USB 2012-1		St Louis	MO	U.S. Bancorp Community Development Corporation		01/12/2012		28,623,987	18,692,591	18,692,591	0	(2,987,009)	0	0	0	(2,987,009)	0	99.990
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									28,623,987	18,692,591	18,692,591	0	(2,987,009)	0	0	0	(2,987,009)	0	XXX
000000-00-0	OEF II		Chicago	IL	National Equity Fund, Inc		01/01/1996		5,000,000	101,502	101,502	0	(19,716)	0	0	0	(19,716)	0	29.382
000000-00-0	OEF III		Chicago	IL	National Equity Fund, Inc		01/01/1998		5,000,000	0	0	0	(49,666)	0	0	0	(49,666)	0	19.210
000000-00-0	OEF IV		Chicago	IL	National Equity Fund, Inc		01/01/1999		5,000,000	201,967	201,967	0	(110,882)	0	0	0	(110,882)	0	12.386
000000-00-0	HEF IV		Chicago	IL	National Equity Fund, Inc		01/16/2004		5,000,000	604,912	604,912	0	(275,162)	0	0	0	(275,162)	0	12.650
000000-00-0	HEF V		Chicago	IL	National Equity Fund, Inc		01/01/2005		5,000,000	966,025	966,025	0	(354,291)	0	0	0	(354,291)	0	8.330
000000-00-0	HEF VII		Chicago	IL	National Equity Fund, Inc		12/31/2008		2,913,591	1,106,991	1,106,991	0	(258,956)	0	0	0	(258,956)	86,408	3.443
000000-00-0	HEF VIII		Chicago	IL	National Equity Fund, Inc		10/06/2009		3,000,000	1,794,199	1,794,199	0	(240,783)	0	0	0	(240,783)	0	13.635
000000-00-0	WNC Fund 32		Irvine	CA	WNC & Associates		06/01/2010		9,999,995	5,409,762	5,409,762	0	(921,085)	0	0	0	(921,085)	0	6.488
000000-00-0	USA 80		Granville	OH	The Richman Group		08/27/2010		9,853,192	5,918,847	5,918,847	0	(931,875)	0	0	0	(931,875)	146,808	4.106
000000-00-0	PNC Fund 45		Louisville	KY	PNC Real Estate		11/22/2010		9,595,122	5,570,349	5,570,349	0	(862,964)	0	0	0	(862,964)	404,878	3.908
000000-00-0	RBC Fund 13		Cleveland	OH	RBC Capital Markets		11/22/2010		9,721,981	5,697,142	5,697,142	0	(898,789)	0	0	0	(898,789)	278,019	5.540
000000-00-0	Sterling Fund 51		Manhasset	NY	First Sterling Financial Inc.		01/28/2011		8,767,652	5,160,764	5,160,764	0	(817,804)	0	0	0	(817,804)	38,239	25.490
000000-00-0	Centerline Fund 38		New York	NY	Centerline Corp Partners XXXVIII LP		02/17/2011		10,000,000	6,114,906	6,114,906	0	(868,694)	0	0	0	(868,694)	0	8.385
000000-00-0	Michel Countryside 19		Boston	MA	Michel Associates, Ltd.		03/15/2011		4,871,476	2,996,426	2,996,426	0	(460,428)	0	0	0	(460,428)	0	10.249
000000-00-0	WNC Fund 34		Irvine	CA	WNC & Associates		05/05/2011		9,296,000	5,746,833	5,746,833	0	(863,029)	0	0	0	(863,029)	0	7.999
000000-00-0	Standard Fund 1		Chicago	IL	National Equity Fund, Inc		05/13/2011		15,976,133	4,749,335	4,749,335	0	(1,876,643)	0	0	0	(1,876,643)	311,744	99.990
000000-00-0	PNC Fund 46		Louisville	KY	PNC Real Estate		06/15/2011		9,685,222	6,016,698	6,016,698	0	(865,578)	0	0	0	(865,578)	314,778	6.493
000000-00-0	Red Stone 2011 Natl Fund		Cleveland	OH	Red Stone Equity Partners		08/10/2011		9,488,778	6,049,408	6,049,408	0	(902,280)	0	0	0	(902,280)	200,141	9.523
000000-00-0	CREA Fund 23		Indianapolis	IN	City Real Estate Advisors, Inc.		09/28/2011		9,774,761	6,377,267	6,377,267	0	(830,485)	0	0	0	(821,296)	225,239	7.935
000000-00-0	HEF I		Chicago	IL	National Equity Fund, Inc		12/31/2011		5,000,000	514,876	514,876	0	(48,460)	0	0	0	(48,460)	0	19.980
000000-00-0	Raymond James Fund 38		St Petersburg	FL	Raymond James & Associates		03/06/2012		9,468,881	6,922,944	6,922,944	0	(864,933)	0	0	0	(864,933)	531,119	4.878
000000-00-0	Sterling Fund 52		Manhasset	NY	First Sterling Financial Inc.		03/29/2012		9,900,000	6,883,188	6,883,188	0	(907,305)	0	0	0	(907,305)	100,000	11.812
000000-00-0	CREA Fund 26		Indianapolis	IN	City Real Estate Advisors, Inc.		04/11/2012		9,605,863	6,552,693	6,552,693	0	(864,880)	0	0	0	(863,407)	394,137	8.269
000000-00-0	CREA Fund 31		Indianapolis	IN	City Real Estate Advisors, Inc.		01/11/2013		34,695,904	22,845,925	22,845,925	0	(3,340,027)	0	0	0	(3,340,027)	3,626,536	99.990
000000-00-0	Alliant Tax Credit Fund 74		Woodland Hills	CA	Alliant Asset Management Company, LLC		04/01/2014		9,468,650	6,546,144	6,546,144	0	(1,473,526)	0	0	0	(1,473,526)	527,783	4.182
000000-00-0	NEF 2008		Chicago	IL	National Equity Fund, Inc		05/01/2014		8,794,137	6,461,765	6,461,765	0	(1,378,252)	0	0	0	(1,378,252)	0	10.710
000000-00-0	NEF 2008 II		Chicago	IL	National Equity Fund, Inc		05/01/2014		13,603,645	10,161,663	10,161,663	0	(2,052,234)	0	0	0	(2,052,234)	0	26.660
000000-00-0	NEF 2009		Chicago	IL	National Equity Fund, Inc		05/01/2014		14,900,066	11,502,289	11,502,289	0	(2,018,504)	0	0	0	(2,018,504)	407,961	25.000
000000-00-0	Alliant Tax Credit Fund 76		Woodland Hills	CA	Alliant Asset Management Company, LLC		06/25/2014		8,481,392	6,249,252	6,249,252	0	(1,718,698)	0	0	0	(1,718,698)	2,874,249	4.526
000000-00-0	Michel Countryside 22		Boston	MA	Michel Associates, Ltd.		11/24/2014		16,952,756	14,638,438	14,638,438	0	(1,557,481)	0	0	0	(1,557,481)	20,714,412	84.654
000000-00-0	Garnet Fund 41		Dover	DE	AEGON USA Realty Advisors, LLC		03/13/2015		2,267,242	2,057,418	2,057,418	0	(209,824)	0	0	0	(209,824)	16,088,949	25.000
000000-00-0	Alliant Tax Credit Fund 83		Woodland Hills	CA	Alliant Asset Management Company, LLC		06/30/2015		808,120	771,927	771,927	0	(36,193)	0	0	0	(36,193)	9,191,880	7.154
000000-00-0	Sterling Fund 54		Manhasset	NY	First Sterling Financial Inc.		11/05/2015		2,401,762	2,346,486	2,346,486	0	(55,276)	0	0	0	(55,276)	12,598,238	52.277
000000-00-0	R4 Fund 5		New York	NY	R4 California State Credit Partners LLC		12/07/2015		620,116	547,774	547,774	0	(72,342)	0	0	0	(72,342)	19,379,884	7.633
000000-00-0	Michel Countryside 23		Boston	MA	Michel Associates, Ltd.		12/09/2015		4,462,680	4,454,350	4,454,350	0	(8,330)	0	0	0	(8,330)	13,591,320	83.549
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									299,375,117	180,040,465	180,040,465	0	(29,015,375)	0	0	0	(29,004,713)	102,032,722	XXX
000000-00-0	MO State		St Louis	MO	State Credit Acquistion & Management, LLC		01/01/2006		2,724,290	470,771	470,771	0	(277,594)	0	0	0	(277,594)	0	0.100
000000-00-0	Red Stone Fund 21		Cleveland	OH	Red Stone Equity Partners		12/01/2010		1,278,673	880,330	880,330	0	(114,608)	0	0	0	(114,608)	34,230	49.995
000000-00-0	CA State Credit Partners		New York		R4 California State Credit Partners LLC		02/21/2014		1,937,575	982,312	982,312	0	(540,305)	0	0	0	(540,305)	649,709	36.519
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									5,940,538	2,333,413	2,333,413	0	(932,507)	0	0	0	(932,507)	683,939	XXX
000000-00-0	DM 4-3 State Tax Credit		Dover	DE	RES AG DM 4-3 LLC		02/21/2014		1,020,981	0	0	0	(405,405)	0	0	0	(405,405)	1,058,458	99.000
000000-00-0	US Bank NMTC		St Louis	MO	U.S. Bancorp Community Development Corporation		06/25/2014		19,298,430	5,419,119	5,419,119	0	(1,141,012)	11,460,159	0	0	(1,141,012)	0	99.900
4299999. Any Other Class of Assets - Unaffiliated									20,319,411	5,419,119	5,419,119	0	(1,546,417)	11,460,159	0	0	(1,546,417)	1,058,458	XXX
4499999. Total - Unaffiliated									355,497,630	206,485,588	206,485,588	0	(34,481,308)	11,460,159	0	0	(34,470,646)	104,308,451	XXX

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
4599999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 - Totals									355,497,630	206,485,588	206,485,588	0	(34,481,308)	11,460,159	0	0	(34,470,646)	104,308,451	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	PNC Fund 45	Louisville	KY	PNC Real Estate	11/22/2010		0	89,809	0	3.908
000000-00-0	Center Line Fund 38	New York	NY	Centerline Corp Partners XXXVIII LP	02/17/2011		0	371,004	0	8.385
000000-00-0	Raymond James Fund 38	St Petersburg	FL	Raymond James & Associates	03/06/2012		0	330,496	0	4.878
000000-00-0	CREA Fund 31	Indianapolis	IN	City Real Estate Advisors, Inc.	01/11/2013		0	2,853,085	0	99.990
000000-00-0	Garnet 41	Dover	DE	AEGON USA Realty Advisors, LLC	03/13/2015		983,261	1,283,981	0	25.000
000000-00-0	Michel Countryside Fund 22	Boston	MA	Michel Associates, Ltd	11/24/2014		0	9,672,250	0	85.654
000000-00-0	PNC Fund 46	Louisville	KY	PNC Real Estate	06/15/2011		0	149,352	0	6.493
000000-00-0	Red Stone 2011 Natl Fund	Cleveland	OH	Red Stone Equity Partners	08/10/2011		0	54,947	0	9.523
000000-00-0	CREA Fund 23	Indianapolis	IN	City Real Estate Advisors, Inc.	09/28/2011		0	473,011	0	7.935
000000-00-0	Sterling Fund 52	Manhasset	NY	First Sterling Financial Inc.	03/29/2012		0	1,243,314	0	11.812
000000-00-0	Alliant Tax Credit Fund 74	Woodland Hills	CA	Alliant Asset Management Company, LLC	04/01/2014		0	4,850,940	0	4.182
000000-00-0	WNC Fund 32	Irvine	CA	WNC & Associates	06/01/2010		0	97,762	0	6.488
000000-00-0	WNC Fund 34	Irvine	CA	WNC & Associates	05/05/2011		0	127,417	0	7.999
000000-00-0	Standard Fund 1	Chicago	IL	National Equity Fund, Inc.	05/13/2011		0	185,530	0	99.990
000000-00-0	CREA Fund 26	Indianapolis	IN	City Real Estate Advisors, Inc.	04/11/2012		0	111,377	0	8.269
000000-00-0	Alliant Tax Credit Fund 76	Woodland Hills	CA	Alliant Asset Management Company, LLC	06/25/2014		0	5,835,611	0	4.526
000000-00-0	Alliant Tax Credit Fund 83	Woodland Hills	CA	Alliant Asset Management Company, LLC	06/30/2015		808,120	0	0	7.154
000000-00-0	Sterling Fund 54	Manhasset	NY	First Sterling Financial Inc.	11/05/2015		2,401,762	0	0	52.277
000000-00-0	Michel Countryside 23	Boston	MA	Michel Associates, Ltd.	12/09/2015		4,462,680	0	0	83.549
000000-00-0	NEF 2009	Chicago	IL	National Equity Fund 2009 LP	05/01/2014		0	62,500	0	25.000
000000-00-0	HEF VII	Chicago	IL	National Equity Fund, Inc	12/31/2008		0	5,825	0	3.443
000000-00-0	R4 Fund 5	New York	NY	R4 California State Credit Partners LLC	12/07/2015		620,116	0	0	7.633
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							9,275,939	27,798,211	0	XXX
000000-00-0	CA State Credit Partners	New York	NY	R4 California State Credit Partners LLC	02/21/2014		0	587,953	0	36.519
000000-00-0	Red Stone Fund 21	Cleveland	OH	Red Stone Equity Partners	12/01/2010		0	2,899	0	49.995
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	590,852	0	XXX
000000-00-0	DM 4-3 State Tax Credit	Dover	DE	RES AG DM 4-3 LLC	02/21/2014		0	341,327	0	99.000
4299999. Any Other Class of Assets - Unaffiliated							0	341,327	0	XXX
4499999. Total - Unaffiliated							9,275,939	28,730,390	0	XXX
4599999. Total - Affiliated							0	0	0	XXX
4699999 - Totals							9,275,939	28,730,390	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
				NONE															
4699999 - Totals																			

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716540-BD-3	PETROLEOS MEXICANOS,M/W SR UNSECURED				1FE	2,100,000	99.2450	2,084,145	2,100,000	2,100,000	0	0	0	0	1.950	1.950	JD	1,251	40,950	06/28/2012	12/20/2022
716540-BF-8	PETROLEOS MEXICANOS,M/W UNSECURED				1FE	1,050,000	98.3690	1,032,875	1,050,000	1,050,000	0	0	0	0	1.700	1.700	JD	545	17,879	07/17/2012	12/20/2022
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE				1FE	386,395	98.6790	381,290	386,395	386,395	0	0	0	0	1.550	1.550	JAJO	1,264	5,989	07/18/2012	01/15/2022
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE				1FE	863,282	97.3920	840,768	863,282	863,282	0	0	0	0	1.693	1.690	FMAN	1,868	14,615	09/11/2012	08/15/2024
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W			1	1FE	3,130,435	99.2230	3,106,111	3,130,435	3,130,435	0	0	0	0	2.184	2.180	MJSD	2,089	68,369	06/12/2013	12/20/2024
912810-DX-3	U S TREASURY, 250AR50GA1MAZ150NM250CA	SD			1	6,306,250	105.7070	5,285,350	5,000,000	5,114,449	0	(125,818)	0	0	7.500	4.780	MN	48,420	375,000	11/05/2003	11/15/2016
912810-EM-6	U S TREASURY, BOND				1	52,578	132.2500	66,125	50,000	51,129	0	(131)	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	133.5120	333,780	250,000	275,332	0	(1,912)	0	0	6.000	4.720	FA	5,667	15,000	11/17/2005	02/15/2026
912828-K7-4	US TREASURY N/B	SD			1	99,313	97.5020	97,504	100,000	99,335	0	22	0	0	2.000	2.070	FA	755	0	08/25/2015	08/15/2025
912828-VS-6	US TREASURY N/B SPECIAL DEPOSIT	SD			1	991,718	102.5980	1,025,980	1,000,000	993,499	0	762	0	0	2.500	2.590	FA	9,443	25,000	08/09/2013	08/15/2023
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						15,271,065	XXX	14,253,928	13,930,112	14,063,856	0	(127,077)	0	0	XXX	XXX	XXX	72,671	566,427	XXX	XXX
38376G-ZL-7	GNR 2011-1 C				1FE	500,131	100.3400	494,000	492,323	496,475	0	(12,063)	0	0	4.258	3.920	MON	874	20,955	01/07/2011	02/16/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						500,131	XXX	494,000	492,323	496,475	0	(12,063)	0	0	XXX	XXX	XXX	874	20,955	XXX	XXX
0599999. Total - U.S. Government Bonds						15,771,196	XXX	14,747,928	14,422,435	14,560,331	0	(139,140)	0	0	XXX	XXX	XXX	73,545	587,382	XXX	XXX
125094-AC-6	CDP FINANCIAL, ISSUED 144A, MW +20BP		A		1FE	3,495,483	117.9570	3,721,543	3,155,000	3,463,732	0	(6,691)	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		1FE	11,751,092	108.0640	11,400,752	10,550,000	11,333,982	0	(189,723)	0	0	4.400	2.390	MN	46,420	464,200	11/19/2013	11/25/2019
125094-AQ-5	CDP FINANCIAL, MW@12.5		A		1FE	3,969,511	100.4520	3,917,628	3,900,000	3,962,062	0	(6,263)	0	0	3.150	2.930	JJ	53,576	122,850	10/14/2014	07/24/2024
448814-EK-5	HYDRO QUEBEC, UNSEC'D DEBENTURE		A		1FE	4,926,000	101.4880	4,059,520	4,000,000	4,023,698	0	(92,465)	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	104.4550	9,139,813	8,750,000	8,776,801	0	(22,401)	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	100.1460	2,002,920	2,000,000	2,000,487	0	(9,611)	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	103.4330	8,016,058	7,750,000	7,776,539	0	(28,145)	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	105.7560	2,115,120	2,000,000	1,996,060	0	780	0	0	3.500	3.540	JJ	29,674	70,000	07/22/2010	07/29/2020
00254E-LM-2	SWEDISH EXPORT CREDIT, UNSECURED		F		1FE	2,989,590	100.7860	3,023,580	3,000,000	2,996,961	0	2,104	0	0	1.750	1.820	MN	4,521	52,500	05/23/2012	05/30/2017
045167-AY-9	ASIAN DEVELOPMENT BANK, PUTABLE BOND		R		1FE	3,700,711	109.4430	3,863,338	3,530,000	3,574,173	0	(15,901)	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	102.6770	5,133,880	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	134.0760	5,369,744	4,005,000	4,227,796	0	(16,888)	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	134.4220	8,818,083	6,560,000	7,141,581	0	(43,954)	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	104.8820	2,307,404	2,200,000	2,246,589	0	(67,224)	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	105.7700	1,057,700	1,000,000	1,029,136	0	(35,464)	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	134.1550	2,683,100	2,000,000	2,151,341	0	(16,610)	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						75,243,516	XXX	76,630,183	69,400,000	71,700,938	0	(548,456)	0	0	XXX	XXX	XXX	850,865	3,727,468	XXX	XXX
						0	0.0000	0	0	0	0	0	0	0	0.000	0.000		0	0		
0899999. Subtotal - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1099999. Total - All Other Government Bonds						75,243,516	XXX	76,630,183	69,400,000	71,700,938	0	(548,456)	0	0	XXX	XXX	XXX	850,865	3,727,468	XXX	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL				1FE	1,063,770	108.4840	1,068,567	985,000	1,002,080	0	(3,685)	0	0	6.500	5.690	AO	16,006	64,025	01/13/2003	10/01/2019
011770-U4-4	ALASKA ST BUILD AMERICA BONDS				1FE	2,428,018	119.9260	2,758,298	2,300,000	2,411,585	0	(3,764)	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	108.3940	3,251,820	3,000,000	3,003,552	0	(383)	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	113.5490	2,270,980	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,				1FE	1,150,290	101.8700	1,018,700	1,000,000	1,018,120	0	(43,304)	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	107.9720	1,079,720	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	102.0680	1,301,367	1,275,000	1,286,025	0	(2,785)	0	0	4.625	4.360	FA	24,570	58,969	04/30/2010	08/01/2019
140868-ET-3	CARBON CO HOSP-TXBL, MW				1FE	350,000	100.0800	350,280	350,000	350,000	0	0	0	0	2.668	2.660	MN	363	0	12/11/2015	11/15/2020
140868-EU-0	CARBON CO HOSP-TXBL, MW				1FE	300,000	100.4840	301,452	300,000	300,000	0	0	0	0	2.960	2.960	MN	345	0	12/11/2015	11/15/2021
140868-EV-8	CARBON CO HOSP-TXBL, MW				1FE	375,000	100.7570	377,839	375,000	375,000	0	0	0	0	3.210	3.210	MN	468	0	12/11/2015	11/15/2022
184126-YU-8	CLAYTON CNTY WTR AUTH WTR & SEWAGE				1FE	1,455,840	99.6150	1,494,225	1,500,000	1,473,682	0	7,505	0	0	1.800	2.350	MN	4,500	27,000	07/26/2013	05/01/2019
20772J-XA-5	CONNECTICUT ST-A-TXBL				1FE	1,002,330	100.3750	1,003,750	1,000,000	1,002,047	0	(229)	0	0	2.950	2.920	MS	9,833	29,746	09/18/2014	09/01/2023
207758-KC-6	CONNECTICUT STATE SPL TAX OBLIG REV				1FE	2,000,000	110.3750	2,207,500	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				1FE	3,203,430	115.9630	3,478,890	3,000,000	3,142,005	0	(13,230)	0	0	5.148	4.480	FA	58,344	154,440	11/23/2010	08/15/2024
29270C-L3-7	ENERGY NW ELEC-B-REF				1FE	5,000,000	99.0870	4,954,350	5,000,000	5,000,000	0	0	0	0	2.814	2.810	JJ	70,350	21,496	04/24/2015	07/01/2024
342816-VU-6	FLORIDA ST PWR AGY REV BOND				1FE	498,061	103.5630	522,993	505,000	504,195	0	1,019	0	0	6.136	6.350	AO	7,747	30,987	10/30/2008	10/01/2016
37850R-BE-2	GLENDALE CO EXCISE TAX REVENUE				1FE	500,000	100.4130	502,065	500,000	500,000	0	0	0	0	3.039	3.030	JD	591	0	12/04/2015	12/01/2022
37850R-BF-9	GLENDALE CO EXCISE TAX REVENUE				1FE	500,000	100.0670	500,335	500,000	500,000	0	0	0	0	3.210	3.210	JD	624	0	12/04/2015	12/01/2023

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
386475-EP-8	GRAND STRAND SC WTR & SWR AUTH, REV BOND				1FE	1,000,000	101.8030	1,018,030	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	102.8190	1,028,190	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	104.2110	1,042,110	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
442435-5B-5	HOUSTON UTL SYS-B-TXL, MW				1FE	3,320,541	103.9290	3,273,764	3,150,000	3,319,284	0	(1,257)	0	0	3.828	3.260	MN	15,408	0	12/11/2015	05/15/2028
485428-ZU-3	KANSAS ST DEV FIN AUTH MUNICIPAL BOND				1FE	2,462,900	101.2400	2,531,000	2,500,000	2,498,634	0	3,983	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	112.9010	1,129,010	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				1FE	1,000,000	108.1230	1,081,230	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				1FE	2,185,900	118.3750	2,367,500	2,000,000	2,155,222	0	(6,455)	0	0	5.723	5.000	FA	47,692	114,460	09/13/2010	08/01/2031
49228M-CU-6	KERN WATER AGY TXB, DIST #4, BOND				1FE	1,265,000	105.4010	1,333,323	1,265,000	1,265,000	0	0	0	0	5.845	5.840	MN	12,323	73,939	04/22/2008	05/01/2018
534366-AC-3	LINCOLN WEST HAYMARKET BUILD AMERICA				1FE	1,514,655	106.8450	1,602,675	1,500,000	1,509,056	0	(1,125)	0	0	3.750	3.650	JD	2,500	56,250	08/31/2010	12/15/2022
534366-AG-4	LINCOLNWEST HAYMARKET, BUILD AMERICA				1FE	1,086,124	103.5160	1,040,336	1,005,000	1,067,475	0	(4,631)	0	0	4.100	3.410	JD	1,831	41,205	09/22/2011	12/15/2026
574192-5F-3	MARYLAND ST BUILD AMERICA BONDS				1FE	990,670	114.4280	1,144,280	1,000,000	993,351	0	569	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				1FE	2,999,670	107.6920	3,230,760	3,000,000	2,999,833	0	24	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	2,395,150	107.6590	2,503,072	2,325,000	2,339,854	0	(5,534)	0	0	5.000	4.720	JJ	58,125	116,250	01/17/2001	01/01/2020
605580-SM-7	MS ST-TAXABLE-D, GEN OBLIG BOND				1FE	1,934,187	107.8710	2,081,910	1,930,000	1,931,447	0	(485)	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	1,411,603	104.4330	1,503,835	1,440,000	1,431,041	0	2,687	0	0	5.070	5.290	JJ	36,504	73,008	04/05/2007	01/01/2019
64327T-AR-9	NEW CASTLE-B-TXB ECONOMIC DEV BOND				1FE	3,798,360	114.7690	4,590,760	4,000,000	3,814,733	0	3,595	0	0	5.002	5.340	JJ	92,259	200,080	12/03/2010	07/15/2040
646139-D8-5	NEW JERSEY STATE TRANS., REV BD SRS B				1FE	943,969	100.0100	930,093	930,000	930,000	0	(2,488)	0	0	4.252	3.970	JJ	19,772	39,544	10/05/2009	01/01/2016
64971M-4L-3	NYC FIN AUTH, MW				1FE	4,555,305	110.7050	4,538,905	4,100,000	4,549,270	0	(6,035)	0	0	4.717	3.080	FA	80,582	0	11/16/2015	08/01/2023
64971M-DC-3	NEW YORK NY CITY TRANSITIONALFIN AUTH RE				1FE	1,968,060	102.4830	2,049,660	2,000,000	1,997,543	0	4,045	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	108.9940	2,261,626	2,075,000	2,081,355	0	(2,247)	0	0	5.240	5.110	FA	45,304	108,730	12/07/2006	08/01/2018
64971W-TB-6	NEW YORK CITY NY TRAN			1	1FE	6,069,800	97.1120	6,069,500	6,250,000	6,073,924	0	4,124	0	0	3.000	3.330	FA	78,125	0	10/06/2015	02/01/2026
64971W-XB-1	NYC TRANS FIN AUTH-B2, MW				1FE	1,000,000	98.8230	988,230	1,000,000	1,000,000	0	0	0	0	2.800	2.800	MN	4,356	0	10/22/2015	11/01/2023
649870-JS-2	NEW YORK ST HSG FIN REV BOND				1FE	1,038,830	103.0040	1,030,040	1,000,000	1,004,247	0	(5,800)	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				1FE	3,128,160	110.6420	3,319,260	3,000,000	3,069,287	0	(11,946)	0	0	4.554	4.050	FA	51,612	136,620	08/13/2010	02/15/2021
64990E-WR-4	NEW YORK ST DORM AUTH				1FE	4,880,064	100.8500	4,840,800	4,800,000	4,871,464	0	(8,600)	0	0	2.850	2.580	FA	51,680	85,500	02/26/2015	02/15/2022
650035-QK-7	NY ST URBAN DEV CORP REVENUE BOND				1FE	1,269,898	110.1690	1,399,146	1,270,000	1,269,930	0	21	0	0	6.500	6.500	JD	3,669	82,550	01/12/2009	12/15/2018
662903-MF-7	NORTH TEXAS MUNI WTR SYS BUILD AMERICA			1	1FE	500,000	108.8080	544,040	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				1FE	2,008,820	108.1600	2,163,200	2,000,000	2,004,411	0	(879)	0	0	4.418	4.360	JD	3,927	88,360	05/19/2010	06/15/2020
67884F-YZ-3	OK DEV FIN AUTH-C				1FE	1,835,000	100.0620	1,836,138	1,835,000	1,835,000	0	0	0	0	3.553	3.550	JD	5,433	19,559	07/29/2015	06/01/2025
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND				1FE	918,389	104.8160	962,619	918,389	918,389	0	0	0	0	4.643	4.640	JD	21,439	21,320	06/10/2005	06/30/2020
685869-EJ-4	OREGON HLTH&SCI UNIV, MW			1	1FE	3,000,000	102.3150	3,069,450	3,000,000	3,000,000	0	0	0	0	5.000	5.000	JJ	69,167	0	07/08/2015	07/01/2045
686053-BR-9	STATE OF OREGON SCHOOL BOARD GEN OB				1FE	2,949,294	117.4010	3,463,330	2,950,000	2,949,682	0	30	0	0	5.490	5.490	JD	450	161,955	12/04/2003	06/30/2023
68608K-ZT-8	OR ST-TXB-ST BOE, SERIES B, MW CALL				1FE	2,000,000	109.5660	2,191,320	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
70227R-AH-3	PASADENA CA PENSION OBLIG, MW				1FE	1,687,986	99.0000	1,653,300	1,670,000	1,687,686	0	(300)	0	0	3.465	3.330	MN	9,644	27,968	10/19/2015	05/01/2025
70227R-AJ-9	PASADENA CA PENSION OBLIG, MW				1FE	2,007,292	100.1150	1,987,283	1,985,000	2,006,967	0	(325)	0	0	3.665	3.530	MN	12,125	35,163	10/19/2015	05/01/2026
725208-7S-5	PITTSBURGH, PA, TAXABLE, GEN OBL				1FE	5,861,693	106.0130	5,507,375	5,195,000	5,269,600	0	(60,549)	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	105.7840	3,147,074	2,975,000	2,952,893	0	12,079	0	0	4.875	5.330	MS	42,704	145,031	03/12/2009	09/15/2017
73358W-RP-1	PORT AUTH NY & NJ-181, MW				1FE	3,924,735	109.9910	3,877,183	3,525,000	3,918,521	0	(6,214)	0	0	4.960	4.260	FA	72,850	0	12/07/2015	08/01/2046
73474T-AC-4	MORROW PORT TRANS FAC				1FE	5,245,400	100.3320	5,016,600	5,000,000	5,226,812	0	(18,588)	0	0	3.371	2.830	MS	56,183	118,453	01/27/2015	09/01/2025
741701-H8-2	PRINCE GEORGES CNTY, M/W CALL BOND				1FE	4,000,000	110.9060	4,436,240	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				1FE	1,528,425	107.4190	1,611,285	1,500,000	1,505,664	0	(2,474)	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	109.9980	1,099,980	1,000,000	1,074,314	0	(29,624)	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	101.9730	1,427,622	1,400,000	1,428,438	0	(3,398)	0	0	2.860	2.560	JJ	20,020	40,040	03/28/2013	07/01/2023
79642B-LF-8	SAN ANTONIO TEXAS WTR REV BUILD AMERICA			1	1FE	430,000	106.5400	458,122	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	99.1900	2,479,750	2,500,000	2,500,000	0	0	0	0	1.300	1.300	JJ	16,250	32,500	05/09/2013	01/01/2019
873465-B3-1	TACOMA-B-REF-TXBL				1FE	725,000	98.5480	714,473	725,000	725,000	0	0	0	0	3.600	3.600	JD	145	0	12/02/2015	12/01/2026
880541-QN-0	TENNESSEE ST-C-T GEN OBLIG BOND				1FE	1,000,000	103.1720	1,031,720	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				1FE	200,000	108.7100	217,420	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	104.0500	4,099,570	3,940,000	3,944,266	0	(1,471)	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	104.8280	2,096,560	2,000,000	2,030,730	0	(7,677)	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	109.6520	1,644,780	1,500,000	1,504,509	0	(455)	0	0	3.973	3.930	AO	14,899	59,595	10/14/2010	04/01/2024
91412G-HB-4	UNIV OF CA-TXBL-H, MW				1FE	3,005,331	96.1100	3,022,660	3,145,000	3,006,844	0	1,514	0	0	4.053	4.360	MN	16,287	0	12/03/2015	05/15/2041
91412G-XY-6	UNIV OF CA-J-REF-TXBL, MW				1FE	2,951,670	98.4760	2,954,280	3,000,000	2,952,010	0	340	0	0	4.131	4.230	MN	15,836	0	12/16/2015	05/15/2045
914476-RX-6	MS UNIV EDU-D-TXBL				1FE	880,000	98.9310	870,593	880,000	880,000	0	0	0	0	3.578	3.570	MN	4,286	0	10/22/2015	11/01/2027
914476-RY-4	UNIV MISSISSIPPI EDUCTNL BLDG CORP				1FE	915,000	99.3710	909,245	915,000	915,000	0	0	0	0	3.728	3.720	MN	4,643	0	10/22/2015	11/01/2028
916277-LM-6	UPPER OCCOQUAN VA SEWAGE AUTH MUNICIPAL				1FE	2,000,000	99.0580	1,981,160	2,000,000	2,000,000	0	0	0	0	2.650	2.650	JJ	26,500	53,000	05/14/2013	07/01/2024

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
917542-QT-2	UTAH ST BUILD AMERICA BONDS-SER B				1FE	2,348,950	105.6200	2,640,500	2,500,000	2,420,438	0	15,805	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	109.0190	1,924,185	1,765,000	1,774,581	0	(2,048)	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				1FE	1,954,822	116.0120	2,250,633	1,940,000	1,953,344	0	(357)	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				1FE	1,917,661	114.5620	2,044,932	1,785,000	1,898,056	0	(4,120)	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	104.5320	2,090,640	2,000,000	1,978,598	0	9,676	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	107.4670	1,235,871	1,150,000	1,133,379	0	3,646	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	2,765,918	105.5210	2,891,275	2,740,000	2,751,420	0	(2,199)	0	0	5.370	5.260	JJ	73,569	147,138	05/08/2009	07/01/2020
977123-YQ-5	WISCONSIN ST BUILD AMERICA BONDS-SER B				1FE	1,237,164	103.8810	1,272,539	1,225,000	1,227,741	0	(1,738)	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						164,637,401	XXX	171,197,123	161,923,389	163,544,534	0	(195,737)	0	0	XXX	XXX	XXX	2,102,681	5,277,560	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						164,637,401	XXX	171,197,123	161,923,389	163,544,534	0	(195,737)	0	0	XXX	XXX	XXX	2,102,681	5,277,560	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
30769Q-AA-8	FEDERAL AGRICULTURAL MTGE. CO,144A				1FE	19,894,328	105.0970	20,231,173	19,250,000	19,361,453	0	(81,729)	0	0	5.125	4.640	AO	197,313	986,563	09/14/2009	04/19/2017
31331L-DC-9	FARM CREDIT BANK, BOND				1FE	2,675,925	101.0410	2,526,025	2,500,000	2,503,318	0	(17,693)	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	101.2820	2,785,255	2,750,000	2,757,983	0	(35,150)	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	103.8710	6,751,615	6,500,000	6,532,597	0	(41,365)	0	0	5.875	5.180	AO	93,347	381,875	09/27/2002	10/03/2016
31331Q-GB-7	FEDERAL FARM CREDIT BANK, BOND				1FE	2,226,623	107.3960	2,416,410	2,250,000	2,246,084	0	2,001	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	126.6400	1,266,400	1,000,000	1,081,710	0	(4,440)	0	0	5.750	4.890	JD	3,833	57,500	07/22/2005	12/07/2028
31331S-6H-1	FEDERAL FARM CREDIT BANK, BOND				1FE	955,380	112.6330	1,126,330	1,000,000	982,071	0	3,273	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	112.3970	1,123,970	1,000,000	987,783	0	2,068	0	0	4.750	5.020	JJ	20,451	47,500	01/09/2006	01/26/2021
31331S-LH-4	FEDERAL FARM CREDIT BANK, BOND				1FE	1,265,938	103.8160	1,297,700	1,250,000	1,251,625	0	(1,641)	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	109.4650	1,039,918	950,000	954,745	0	(1,617)	0	0	4.950	4.750	MS	14,499	47,025	01/25/2005	09/10/2018
31331S-SM-6	FEDERAL FARM CREDIT BANK, BOND				1FE	1,501,320	106.6440	1,599,660	1,500,000	1,500,242	0	(131)	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	108.8300	1,088,300	1,000,000	998,095	0	782	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	114.4490	1,144,490	1,000,000	1,001,432	0	(293)	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	113.4360	1,134,360	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-ZY-2	FEDERAL FARM CREDIT BANK, BOND				1FE	4,696,505	111.2200	5,282,950	4,750,000	4,730,029	0	3,954	0	0	4.550	4.650	JD	13,808	216,125	08/15/2005	06/08/2020
31331V-2U-9	FEDERAL FARM CREDIT BANK, BOND				1FE	1,994,900	102.8530	2,057,060	2,000,000	1,999,585	0	614	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	114.4100	1,144,100	1,000,000	988,484	0	1,761	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	106.1740	1,061,740	1,000,000	999,416	0	382	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	114.6830	1,433,538	1,250,000	1,264,461	0	(2,563)	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	119.9010	1,498,763	1,250,000	1,256,086	0	(656)	0	0	5.300	5.220	JD	4,785	66,250	02/15/2007	06/05/2023
31331X-FK-3	FEDERAL FARM CREDIT BANK, BOND				1FE	1,243,475	115.2370	1,440,463	1,250,000	1,246,847	0	461	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	110.9950	832,463	750,000	749,581	0	124	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	106.9660	3,743,810	3,500,000	3,506,706	0	(3,954)	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	105.5090	1,582,635	1,500,000	1,510,463	0	(10,451)	0	0	6.640	5.850	JD	4,980	99,600	09/15/2003	12/13/2016
3133MA-RM-3	FEDERAL HOME LOAN BANK, BOND				1FE	3,103,146	122.6640	3,127,932	2,550,000	2,730,885	0	(38,481)	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	144.0510	10,731,800	7,450,000	8,103,992	0	(28,380)	0	0	7.125	6.180	FA	200,529	530,813	10/24/2002	02/15/2030
3133ME-AB-7	FEDERAL HOME LOAN BANK, BOND				1FE	3,234,050	100.6150	3,018,450	3,000,000	3,002,709	0	(23,349)	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	102.9440	6,176,640	6,000,000	5,996,345	0	5,594	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	118.4300	2,664,675	2,250,000	2,195,409	0	6,620	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	107.8270	2,884,372	2,675,000	2,672,603	0	1,186	0	0	5.375	5.420	MN	18,372	143,781	11/27/2002	11/15/2017
3133XO-PF-0	FEDERAL HOME LOAN BANK, BOND				1FE	5,615,740	110.2480	6,063,640	5,500,000	5,527,152	0	(9,451)	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	134.7600	1,927,068	1,430,000	1,673,215	0	(16,378)	0	0	8.250	6.020	JD	9,831	117,975	11/19/2002	06/01/2026
313586-UV-9	FEDERAL NATL MORTGAGE ASSN, NOTE				1FE	3,283,204	101.4670	2,577,262	2,540,000	2,554,572	0	(74,355)	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	130.8500	12,103,625	9,250,000	9,567,507	0	(16,975)	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	141.4350	5,657,400	4,000,000	4,043,755	0	(881)	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	135.5770	12,201,930	9,000,000	9,584,774	0	(28,887)	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	147.8230	5,912,920	4,000,000	4,676,911	0	(30,202)	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	141.6140	11,329,120	8,000,000	8,881,001	0	(37,446)	0	0	6.625	5.520	MN	67,722	530,000	10/15/2002	11/15/2030
31364F-6P-1	FEDERAL NATL MORTGAGE ASSN., NOTE				1FE	2,210,403	131.6990	2,792,019	2,120,000	2,181,116	0	(3,243)	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	129.2140	9,038,519	6,995,000	6,900,059	0	4,931	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	132.2020	4,073,144	3,081,000	3,079,494	0	37	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	110.9160	1,109,160	1,000,000	1,003,363	0	(981)	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	1,616,678	107.1090	1,751,547	1,635,288	1,626,787	0	2,271	0	0	4.687	4.860	JJ	35,342	76,646	03/06/2007	01/15/2022
880591-CJ-9	TENNESSEE VALLEY AUTHORITY, BOND				1FE	716,934	131.8180	790,908	600,000	670,487	0	(5,370)	0	0	6.750	5.200	MN	6,750	40,500	12/07/2004	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
880591-CP-5	TENNESSEE VALLEY AUTHORITY, BOND				1FE	4,002,840	132.6130	5,304,520	4,000,000	4,002,383	0	(50)	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	109.6420	25,765,870	23,500,000	24,013,981	0	(244,157)	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	120.1900	600,950	500,000	494,986	0	104	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						183,303,962	XXX	203,212,599	172,276,288	176,594,282	0	(724,106)	0	0	XXX	XXX	XXX	2,424,961	10,212,101	XXX	XXX
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	438,668	110.4210	490,358	444,080	439,868	0	1,106	0	0	5.000	5.110	MON	1,850	22,204	04/03/2008	11/01/2035
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	526,140	109.1190	582,123	533,476	527,998	0	2,483	0	0	5.000	5.140	MON	2,223	26,674	04/23/2008	02/01/2033
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	509,377	111.0470	571,903	515,009	510,681	0	464	0	0	5.000	5.100	MON	2,146	25,750	05/09/2008	11/01/2034
31297H-4M-8	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	299,168	109.8330	333,907	304,013	300,272	0	964	0	0	5.000	5.150	MON	1,267	15,201	04/23/2008	02/01/2035
31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITY				1FE	490,149	109.8160	545,897	497,101	491,688	0	1,658	0	0	5.000	5.130	MON	2,071	24,855	05/13/2008	09/01/2035
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	441,340	110.1410	492,561	447,209	442,695	0	1,060	0	0	5.000	5.120	MON	1,863	22,360	04/03/2008	01/01/2035
31371M-RQ-2	FEDERAL NATL MORTGAGE ASSN				1FE	210,131	110.1890	233,438	211,852	210,505	0	285	0	0	5.000	5.070	MON	883	10,593	04/07/2008	04/01/2036
31402D-GN-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	428,932	110.5520	483,177	437,059	430,829	0	1,531	0	0	5.000	5.180	MON	1,821	21,853	04/23/2008	08/01/2034
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	353,051	110.3750	399,160	361,640	354,965	0	1,874	0	0	5.000	5.220	MON	1,507	18,082	04/23/2008	06/01/2035
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	348,631	110.2600	389,760	353,492	349,681	0	907	0	0	5.000	5.120	MON	1,473	17,675	04/03/2008	05/01/2036
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	374,078	110.3270	422,074	382,566	375,850	0	1,696	0	0	5.000	5.200	MON	1,594	19,128	04/23/2008	10/01/2036
31405G-AU-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	390,851	110.6060	438,123	396,112	392,088	0	930	0	0	5.000	5.130	MON	1,650	19,806	05/09/2008	07/01/2034
31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	355,280	110.3570	400,973	363,342	357,044	0	1,372	0	0	5.000	5.210	MON	1,514	18,167	05/14/2008	10/01/2035
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	362,405	110.1340	405,081	367,807	363,610	0	1,297	0	0	5.000	5.130	MON	1,533	18,390	04/03/2008	09/01/2035
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	180,651	110.1680	202,725	184,015	181,382	0	791	0	0	5.000	5.170	MON	767	9,201	04/23/2008	01/01/2036
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY				1FE	359,147	110.0140	400,621	364,154	360,225	0	1,059	0	0	5.000	5.120	MON	1,517	18,208	05/07/2008	04/01/2036
83162C-JW-4	SBAP 1999-20C 1			1	1FE	107,689	103.6990	109,914	105,993	105,993	0	0	0	0	6.300	5.870	MS	2,226	6,678	07/13/2006	03/01/2019
83162C-MQ-3	SBAP 2002-20K 1, PASS THRU				1FE	234,021	106.8060	250,917	234,928	234,479	0	290	0	0	5.080	5.130	MN	1,989	11,938	05/07/2007	11/01/2022
83162C-MT-7	SBAP 2003-20A 1, PASS THRU CERTS			1	1FE	411,412	107.1090	449,652	419,808	415,809	0	2,455	0	0	4.900	5.170	JJ	10,285	20,571	02/23/2006	01/01/2023
83162C-NG-4	SBAP 2003-20J 1, PASS THROUGH				1FE	270,095	107.5610	285,050	265,013	267,816	0	(1,127)	0	0	4.920	4.640	AO	3,260	13,039	01/16/2008	10/01/2023
83162C-NH-2	SBAP 2003-20K CLASS 1, PASS THROUGH				1FE	494,559	108.5330	545,515	502,626	498,017	0	2,160	0	0	4.980	5.220	MN	4,172	25,031	07/28/2008	11/01/2023
83162C-PE-7	SBAP 2004-20L 1				1FE	145,359	106.6290	162,146	152,065	148,342	0	1,998	0	0	4.870	5.450	JD	617	7,406	08/14/2006	12/01/2024
83162C-PR-8	SBAP 2005-20G 1, PART CERTS				1FE	627,797	106.1140	698,874	658,607	640,216	0	8,457	0	0	4.750	5.370	JJ	15,931	31,954	06/05/2007	07/01/2025
83162C-QA-4	SBAP 2006-20A 1, SBA LOAN				1FE	873,472	107.8080	941,672	873,472	873,472	0	0	0	0	5.210	5.200	JJ	23,823	46,694	01/06/2006	01/01/2026
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN			1	1FE	1,746,680	111.7190	1,931,269	1,728,685	1,739,599	0	(2,570)	0	0	5.870	5.730	MN	16,912	104,369	01/25/2007	05/01/2026
83162C-QQ-9	SBAP 2006-10F 1, PARTICIPATION CERTS				1FE	28,705	101.4660	29,126	28,705	28,705	0	0	0	0	5.230	5.220	MN	250	1,501	11/01/2006	11/01/2016
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS				1FE	513,056	108.7650	558,025	513,056	513,056	0	0	0	0	5.360	5.350	MN	4,583	28,435	11/01/2006	11/01/2026
83162C-QS-5	SBAP 2006-20L 1				1FE	941,919	108.3970	1,059,207	977,155	954,937	0	7,510	0	0	5.120	5.570	JD	4,169	51,564	07/24/2007	12/01/2026
83162C-QV-8	SBAP 2007-20B 1, PASS THRU CERTS				1FE	556,537	110.9120	617,266	556,537	556,537	0	0	0	0	5.490	5.480	FA	12,731	31,555	02/14/2007	02/01/2027
83162C-RA-3	SBAP 2007-20E1				1FE	864,253	110.0510	949,410	862,700	863,762	0	(374)	0	0	5.310	5.280	MN	7,635	47,805	02/26/2008	05/01/2027
83162C-SH-7	SBAP 2009-20B 1, PASS-THROUGH				1FE	1,833,791	108.7370	1,994,009	1,833,791	1,833,791	0	0	0	0	4.760	4.750	FA	36,370	92,403	02/03/2009	02/01/2029
83162C-SK-0	SBAP 2009-20C 1				1FE	2,202,660	108.6900	2,200,812	2,024,853	2,181,766	0	(31,956)	0	0	4.660	3.440	MS	31,453	96,297	11/12/2013	03/01/2029
83162C-SN-4	SBA PARTICIPATION CERTS				1FE	746,803	107.6550	803,971	746,803	746,803	0	0	0	0	4.430	4.420	MN	5,514	34,381	05/13/2009	05/01/2029
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTS				1FE	478,243	109.2070	522,275	478,243	478,243	0	0	0	0	4.950	4.940	JD	1,973	24,639	06/10/2009	06/01/2029
83162C-TA-1	SBAP 2010-20A 1				1FE	2,546,082	108.3760	2,544,638	2,347,972	2,524,565	0	(42,005)	0	0	4.380	3.260	JJ	53,685	107,862	10/29/2013	01/01/2030
83162C-TB-9	SBAP 2010-20B 1, PASS THRU				1FE	1,153,659	107.2290	1,237,052	1,153,659	1,153,659	0	0	0	0	4.140	4.130	FA	19,901	50,509	02/11/2010	02/01/2030
83162C-TK-9	SBAP 2010-20G 1				1FE	933,866	106.3890	993,534	933,869	933,869	0	0	0	0	3.800	3.790	JJ	17,744	38,251	07/08/2010	07/01/2030
83162C-TL-7	SBAP 2010-20H 1, PAA THROUGH				1FE	631,816	103.6540	654,903	631,816	631,817	0	0	0	0	3.520	3.510	FA	9,267	23,384	08/05/2010	08/01/2030
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						24,410,473	XXX	26,331,118	24,193,283	24,414,634	0	(35,685)	0	0	XXX	XXX	XXX	310,169	1,204,413	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						207,714,435	XXX	229,543,717	196,469,571	201,008,916	0	(759,791)	0	0	XXX	XXX	XXX	2,735,130	11,416,514	XXX	XXX
00101A-AA-3	AVERY DENNISON, 144A M/W CO GUARNT				2FE	5,561,988	107.5420	5,188,902	4,825,000	5,119,768	0	(162,214)	0	0	6.625	3.010	AO	79,914	319,656	12/02/2013	10/01/2017
001055-AH-5	AFLAC INC, M/W SR UNSECURED				1FE	5,862,500	101.3170	5,775,069	5,700,000	5,761,402	0	(54,073)	0	0	2.650	1.660	FA	57,063	151,050	02/05/2014	02/15/2017
001055-AJ-1	AFLAC INC, MW@35				1FE	3,755,815	105.6700	3,698,450	3,500,000	3,711,505	0	(31,128)	0	0	4.000	2.910	FA	52,889	140,000	07/22/2014	02/15/2022
001055-AL-6	AFLAC INC,M/W SR UNSECURED				1FE	7,738,148	103.5260	7,919,739	7,650,000	7,726,123	0	(8,867)	0	0	3.625	3.470	JD	12,325	277,313	08/12/2014	06/15/2023
001055-AM-4	AFLAC INC, MW@20				1FE	3,995,454	101.7720	4,065,791	3,995,000	3,995,442	0	(17)	0	0	3.625	3.620	MN	18,505	148,037	11/05/2014	11/15/2024
001055-AP-7	AFLAC INC, MW@20				1FE	1,992,040	98.6860	1,973,720	2,000,000	1,992,592	0	552	0	0	3.250	3.290	MS	19,139	33,042	03/09/2015	03/17/2025
00130H-BN-4	AES CORP CALL @MW +50BP				3FE	1,900,000	110.0000	2,090,000	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
00130H-BT-1	AES CORP/VA, MW@50			1	3FE	2,133,535	87.5000	1,968,750	2,250,000	2,138,513	0	4,978	0	0	4.875	5.700	MN	14,016	54,844	08/06/2015	05/15/2023
00130H-BU-8	AES CORPORATION,MW@50 CALLABLE			1	3FE	2,064,316	89.2500	1,835,873	2,057,000	2,062,938	0	(787)	0	0	5.500	5.440	MS	33,312	113,135	03/05/2014	03/15/2024
001546-AR-1	AK STEEL CORP, MW CALLABLE			1	4FE	2,110,500	90.0000	1,890,000	2,100,000	2,109,425	0	(1,075)	0	0	8.750	8.490	JD	15,313	91,875	08/31/2015	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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-AJ-1	A T & T INC, M/W SR UNSEC				2FE	3,925,320	106.8990	4,275,960	4,000,000	3,980,631	0	8,519	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				2FE	4,977,503	110.3250	5,461,088	4,950,000	4,960,346	0	(2,950)	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				2FE	1,996,360	100.6090	2,012,180	2,000,000	1,999,715	0	753	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				2FE	2,556,850	103.1670	2,579,175	2,500,000	2,534,460	0	(5,438)	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				2FE	1,997,600	100.2790	2,005,580	2,000,000	1,999,445	0	486	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				2FE	998,060	100.2760	1,002,760	1,000,000	999,429	0	395	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	2FE	4,892,090	94.8090	4,740,450	5,000,000	4,920,634	0	10,166	0	0	2.625	2.870	JD	10,938	131,250	02/11/2013	12/01/2022
00206R-CA-8	AT&T INC,MW@15 BULLET				2FE	3,902,850	100.6810	3,926,559	3,900,000	3,901,696	0	(558)	0	0	2.375	2.350	MN	8,748	92,625	11/20/2013	11/27/2018
00206R-CP-5	A T & T CORP, MW@30			1	2FE	3,950,340	92.4860	3,699,440	4,000,000	3,951,419	0	1,079	0	0	4.500	4.590	MN	23,000	95,500	04/29/2015	05/15/2035
002824-AU-4	ABBOTT LABORATORIES, SR UNSECURED				1FE	4,153,371	109.4990	4,369,010	3,990,000	4,059,050	0	(19,545)	0	0	5.125	4.520	AO	51,122	204,488	12/30/2010	04/01/2019
00287Y-AQ-2	ABBVIE INC, MW@25			1	2FE	5,003,010	98.6940	4,934,700	5,000,000	5,002,344	0	(666)	0	0	3.600	3.590	MN	23,500	90,000	10/27/2015	05/14/2025
00434N-AA-3	ACCESS MIDSTREAM PARTNER,MW@50 CALLABLE			1	2FE	738,000	81.0670	598,274	738,000	738,000	0	0	0	0	4.875	4.870	MN	4,597	35,978	12/12/2012	05/15/2023
00724F-AC-5	ADOBE SYSTEMS INC, MW@25			1	2FE	989,280	97.5980	975,980	1,000,000	990,136	0	856	0	0	3.250	3.370	FA	13,542	16,701	01/21/2015	02/01/2025
00751Y-AB-2	ADVANCE AUTO PARTS INC, M/W CO GUARNT			1	2FE	6,110,935	102.9280	6,175,680	6,000,000	6,078,455	0	(11,712)	0	0	4.500	4.240	JJ	124,500	270,000	04/02/2013	01/15/2022
008117-AN-3	AETNA INC., CALLABLE SR UNSECURED			1	2FE	986,010	104.6460	1,046,460	1,000,000	991,720	0	1,331	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	97.1450	1,942,900	2,000,000	1,975,771	0	3,137	0	0	2.750	2.940	MN	7,028	55,000	11/02/2012	11/15/2022
00817Y-AH-1	AETNA INC,MW@25				2FE	3,199,170	105.2990	3,158,970	3,000,000	3,149,791	0	(29,651)	0	0	3.950	2.800	MS	39,500	118,500	04/22/2014	09/01/2020
00817Y-AK-4	AETNA INC., M/W SR UNSECURED			1	2FE	2,986,400	100.1160	3,003,480	3,000,000	2,996,168	0	2,733	0	0	1.750	1.840	MN	6,708	52,500	05/01/2012	05/15/2017
00817Y-AN-8	AETNA INC,MW@15			1	2FE	999,000	99.4820	994,820	1,000,000	999,351	0	193	0	0	2.200	2.220	MS	6,478	22,000	03/04/2014	03/15/2019
00817Y-AQ-1	AETNA INC, MW@20			1	2FE	995,810	99.8200	998,200	1,000,000	996,221	0	360	0	0	3.500	3.550	MN	4,472	35,486	11/03/2014	11/15/2024
00846U-AG-6	AGILENT TECHNOLOGIES INC, MW@30				2FE	2,681,403	107.4350	2,632,158	2,450,000	2,646,323	0	(35,080)	0	0	5.000	3.090	JJ	56,486	61,250	02/10/2015	07/15/2020
00846U-AH-4	AGILENT TECHNOLOGIES INC,M/W SR UNSECURE				2FE	12,170,751	97.4960	11,794,091	12,097,000	12,150,028	0	(6,985)	0	0	3.200	3.120	AO	96,776	387,104	05/08/2013	10/01/2022
00846U-AJ-0	AGILENT TECHNOLOGIES INC, SR UNSECURED			1	2FE	4,501,260	100.0710	4,503,195	4,500,000	4,502,688	0	518	0	0	3.875	3.860	JJ	80,406	58,125	10/13/2015	07/15/2023
00912X-AF-1	AIR LEASE CORP, MW SR UNSECURED				2	1,208,504	103.7500	1,229,438	1,185,000	1,192,041	0	(5,334)	0	0	5.625	5.120	AO	16,664	66,656	09/21/2012	04/01/2017
00912X-AJ-3	AIR LEASE CORP, M/W SR UNSECURED				2	2,850,000	104.7500	2,985,375	2,850,000	2,850,000	0	0	0	0	4.750	4.750	MS	45,125	135,375	01/29/2013	03/01/2020
009158-AP-1	AIR PRODUCTS & CHEM.,M/W SR UNSECURED				1FE	5,791,480	106.8230	5,720,372	5,355,000	5,629,717	0	(71,171)	0	0	4.375	2.870	FA	84,602	234,281	03/17/2014	08/21/2019
009158-AQ-9	AIR PRODUCTS & CHEMICALS, INC,M/W SR UNS				1FE	2,990,270	100.5130	3,015,390	3,000,000	2,998,807	0	2,003	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				1FE	1,998,800	100.4770	2,009,540	2,000,000	1,999,256	0	115	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				1FE	5,253,015	99.4270	5,254,717	5,285,000	5,269,610	0	8,434	0	0	1.200	1.360	AO	13,389	63,420	01/29/2014	10/15/2017
009158-AT-3	AIR PRODUCTS & CHEMICALS,SR UNSECURED				1FE	497,965	97.7540	488,770	500,000	498,500	0	189	0	0	2.750	2.790	FA	5,653	13,750	01/30/2013	02/03/2023
009158-AV-8	AIR PRODUCTS & CHEMICALS, MW@15			1	1FE	3,549,560	99.7630	3,491,705	3,500,000	3,544,342	0	(4,535)	0	0	3.350	3.170	JJ	49,180	117,250	10/28/2014	07/31/2024
009363-AM-4	AIRGAS INC, MW SR UNSECURED			1	2FE	5,956,880	97.0350	5,822,100	6,000,000	5,968,630	0	4,051	0	0	2.900	2.980	MN	22,233	174,000	01/15/2013	11/15/2022
009363-AN-2	AIRGAS INC,MW@12.5			1	2FE	3,955,480	99.5660	3,982,640	4,000,000	3,975,760	0	11,084	0	0	1.650	1.940	FA	24,933	66,000	02/25/2014	02/15/2018
009363-AP-7	AIRGAS INC, SR UNSECURED, M/W CALLABLE			1	2FE	2,979,450	98.8160	2,964,480	3,000,000	2,986,964	0	2,965	0	0	2.375	2.480	FA	26,917	71,250	06/06/2013	02/15/2020
009363-AQ-5	AIRGAS INC,MW@20			1	2FE	1,996,100	98.6810	1,973,620	2,000,000	1,996,658	0	332	0	0	3.650	3.670	JJ	33,661	78,678	06/12/2014	07/15/2024
009363-AR-3	AIRGAS INC, MW@25			1	2FE	1,996,160	100.6250	2,012,500	2,000,000	1,996,431	0	271	0	0	3.050	3.090	FA	23,722	0	08/06/2015	08/01/2020
010284-AL-1	ALABAMA GAS CORP, M/W, BOND				1FE	1,000,000	103.1900	1,031,900	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				1FE	7,559,195	106.0090	7,643,249	7,210,000	7,285,134	0	(39,509)	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				1FE	5,831,724	114.4430	6,222,266	5,437,000	5,671,997	0	(27,917)	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				1FE	995,350	107.3260	1,073,260	1,000,000	998,719	0	369	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				1FE	984,880	100.0980	1,000,980	1,000,000	999,906	0	2,387	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				1FE	5,139,996	104.0630	5,213,556	5,010,000	5,031,749	0	(19,127)	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				1FE	1,496,790	104.5340	1,568,010	1,500,000	1,498,116	0	306	0	0	3.950	3.970	JD	4,938	59,250	05/18/2011	06/01/2021
012725-AA-5	ALBEMARLE CORP., CALLABLE SR UNSECURED			1	2FE	13,222,395	103.3320	12,916,500	12,500,000	12,982,040	0	(93,857)	0	0	4.500	3.580	JD	25,000	562,500	04/10/2014	12/15/2020
013817-AL-5	ALCOA INC MAKE WHOLE NOTE				3FE	1,994,200	102.5000	2,050,000	2,000,000	1,999,212	0	687	0	0	5.550	5.580	FA	46,250	111,000	01/23/2007	02/01/2017
013817-AW-1	ALCOA INC, MW@40			1	3FE	3,535,371	91.0000	3,174,990	3,489,000	3,530,571	0	(3,803)	0	0	5.125	4.950	AO	44,703	183,282	09/18/2014	10/01/2024
015271-AC-3	ALEXANDRIA REAL ESTATE,M/W CO GUARNT			1	2FE	4,554,814	103.7440	4,514,939	4,352,000	4,496,170	0	(21,187)	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	98.7640	1,481,460	1,500,000	1,496,641	0	381	0	0	3.900	3.930	JD	2,600	58,500	05/29/2013	06/15/2023
015271-AF-6	ALEXANDRIA REAL ESTATE E,MW@20			1	2FE	997,930	98.3090	983,090	1,000,000	998,446	0	358	0	0	2.750	2.790	JJ	12,681	27,271	07/09/2014	01/15/2020
015271-AG-4	ALEXANDRIA REAL ESTATE E,MW@30			1	2FE	2,024,640	97.8060	1,956,120	2,000,000	2,022,897	0	(1,230)	0	0	4.500	4.380	JJ	37,750	93,000	07/10/2014	07/30/2029
015271-AH-2	ALEXANDRIA REAL ESTATE E, MW@35			1	2FE	2,988,720	98.6050	2,958,150	3,000,000	2,988,880	0	160	0	0	4.300	4.340	JJ	15,767	0	11/05/2015	01/15/2026
01748X-AA-0	ALLEGIANT TRAVEL CO,MW@50				4FE	2,084,920	101.2500	2,094,863	2,069,000	2,080,580	0	(2,917)	0	0	5.500	5.320	JJ	52,472	120,117	06/20/2014	07/15/2019
020002-AH-4	ALLSTATE CORP., DEB.				1FE	3,250,655	110.9190	3,882,165	3,500,000	3,444,377	0	20,655	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.				2FE	2,662,710	117.7800	3,533,400	3,000,000	2,756,779	0	10,098	0	0	6.800	7.780	MN	34,000	204,000	01/08/2001	05/01/2029
02005N-AV-2	ALLY FINANCIAL INC				3FE	3,368,628	102.3750	3,429,563	3,350,000	3,368,123	0	(505)	0	0	5.125	5.040	MS	43,399	85,844	07/10/2015	09/30/2024
02005N-BF-6	ALLY FINANCIAL INC			1	3FE	2,059,598	101.2500	2,099,925	2,074,000	2,059,721	0	123	0	0	5.750	5.840	MN	13,582	0	11/17/2015	11/20/2025
021441-AD-2	ALTERA CORP,MW@15 BULLET				2FE	4,517,770	100.3880	4,517,460	4,500,000	4,507,718	0	(5,533)	0	0	1.750	1.620	MN	10,063	78,750	01/30/2014	05/15/2017

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
021441-AE-0	ALTERA CORP,MW@25 BULLET				2FE	3,988,750	100.8170	4,032,680	4,000,000	3,993,427	0	2,178	0	0	2.500	2.550	MN	12,778	100,000	10/29/2013	11/15/2018
02155F-AA-3	ALTICE US FINANCE, MW@50			1	3FE	2,057,000	100.2500	2,062,143	2,057,000	2,057,000	0	0	0	0	5.375	5.370	JJ	61,117	0	07/20/2015	07/15/2023
022249-BA-3	ALUMINUM COMPANY OF AMERICA, M/W BONDS				3FE	3,916,658	106.0000	4,086,300	3,855,000	3,868,027	0	(5,070)	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				1FE	4,948,689	109.4300	5,369,730	4,907,000	4,920,643	0	(3,231)	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	113.8790	3,416,370	3,000,000	2,980,561	0	470	0	0	5.300	5.350	FA	66,250	159,000	07/21/2005	08/01/2037
02361D-AE-0	AMEREN ILLINOIS CO,MW@30				1FE	3,491,730	108.0350	3,241,050	3,000,000	3,246,284	0	(128,497)	0	0	6.125	1.650	MN	23,479	183,750	01/23/2014	11/15/2017
02361D-AP-5	AMEREN ILLINOIS CO, MW@15			1	1FE	999,430	100.5780	1,005,780	1,000,000	999,451	0	21	0	0	3.250	3.250	MS	10,833	23,563	12/03/2014	03/01/2025
024836-AA-6	AMERICAN CAMPUS CMNTYS, MW@30			1	2FE	3,068,650	98.3590	3,034,375	3,085,000	3,069,047	0	398	0	0	3.750	3.830	AO	24,423	0	10/13/2015	04/15/2023
024836-AC-2	AMERICAN CAMPUS CMNTYS, MW@30			1	2FE	1,996,220	99.8540	1,997,080	2,000,000	1,996,418	0	198	0	0	3.350	3.390	AO	18,425	0	09/15/2015	10/01/2020
025816-AX-7	AMERICAN EXPRESS CO., SR UNSECURED				1FE	2,199,138	107.0620	2,194,771	2,050,000	2,087,567	0	(21,233)	0	0	6.150	4.980	FA	43,076	126,075	01/28/2010	08/28/2017
025816-BD-0	AMERICAN EXPRESS CO				1FE	3,941,200	96.8770	3,875,080	4,000,000	3,949,091	0	6,567	0	0	2.650	2.850	JD	8,539	106,000	10/16/2014	12/02/2022
025816-BK-4	AMERICAN EXPRESS CO			1	1FE	3,895,995	97.8680	3,816,852	3,900,000	3,896,358	0	339	0	0	3.625	3.630	JD	10,210	141,375	12/02/2014	12/05/2024
02581F-YA-1	AMERICAN EXPR CENTURION BANK NOTES				1FE	3,995,840	105.7700	4,230,800	4,000,000	3,999,237	0	491	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	107.1140	3,213,420	3,000,000	3,037,713	0	(20,709)	0	0	6.000	5.210	MS	54,000	180,000	11/12/2009	09/13/2017
0258M0-DC-0	AMERICAN EXPRESS CREDIT, SR UNSECURED				1FE	8,259,675	101.2740	8,247,755	8,144,000	8,174,953	0	(42,819)	0	0	2.800	2.240	MS	64,609	228,032	01/22/2014	09/19/2016
0258M0-DD-8	AMERICAN EXPRESS CREDIT SR UNSECURED				1FE	3,989,160	101.0860	4,043,440	4,000,000	3,997,207	0	2,210	0	0	2.375	2.430	MS	25,597	95,000	03/21/2012	03/24/2017
0258M0-DJ-5	AMERICAN EXPRESS CREDIT, SR UNSECURED				1FE	998,960	100.8480	1,008,480	1,000,000	999,450	0	206	0	0	2.125	2.140	JJ	9,090	21,250	07/24/2013	07/27/2018
0258M0-DP-1	AMERICAN EXPRESS CREDIT				1FE	1,998,780	100.0180	2,000,360	2,000,000	1,999,103	0	235	0	0	2.250	2.260	FA	17,000	45,000	08/12/2014	08/15/2019
026351-AZ-9	AMERICAN GENERAL CORP., SR. NOTE				2FE	1,020,046	118.1590	1,258,393	1,065,000	1,033,647	0	1,425	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	124.8440	2,496,880	2,000,000	2,066,149	0	(7,002)	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	105.0540	2,101,080	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	102.0570	1,020,570	1,000,000	999,108	0	135	0	0	3.500	3.510	MN	4,472	35,000	11/08/2011	11/15/2021
03073E-AM-7	AMERISOURCEBERGEN CORP, MW@20			1	1FE	994,650	96.8190	968,190	1,000,000	995,053	0	403	0	0	3.250	3.310	MS	10,833	17,243	02/17/2015	03/01/2025
03076C-AE-6	AMERIPRISE FINANCIAL INC, M/W SR UNSECUR				1FE	3,916,013	110.8960	4,158,600	3,750,000	3,834,513	0	(17,785)	0	0	5.300	4.700	MS	58,521	198,750	12/14/2010	03/15/2020
030955-AN-8	SBC COMMUNICATIONS, CO GUARNT				1FE	1,780,960	112.2800	2,245,600	2,000,000	1,851,077	0	7,412	0	0	6.550	7.500	JJ	60,406	131,000	12/08/2000	01/15/2028
031162-AV-2	AMGEN, INC.				2FE	5,129,560	105.7460	5,287,300	5,000,000	5,026,543	0	(17,629)	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				2FE	997,680	100.5750	1,005,750	1,000,000	999,775	0	486	0	0	2.300	2.350	JD	1,022	23,000	06/27/2011	06/15/2016
031162-BG-4	AMGEN INC, MW@20			1	2FE	4,926,018	105.3160	4,746,592	4,507,000	4,868,254	0	(57,764)	0	0	4.100	2.450	JD	8,213	184,787	02/05/2015	06/15/2021
031162-BY-5	AMGEN INC, MW@20			1	2FE	1,989,120	94.9970	1,899,940	2,000,000	1,989,744	0	624	0	0	3.125	3.180	MN	10,417	31,250	04/28/2015	05/01/2025
032095-AB-7	AMPHENOL CORP, SR UNSECURED			1	2FE	7,464,955	102.4590	7,274,589	7,100,000	7,373,597	0	(42,076)	0	0	4.000	3.260	FA	118,333	284,000	11/07/2014	02/01/2022
032095-AC-5	AMPHENOL CORP,MW@15			1	2FE	3,021,540	100.0170	3,000,510	3,000,000	3,013,495	0	(4,283)	0	0	2.550	2.390	JJ	32,088	76,500	02/04/2014	01/30/2019
032095-AE-1	AMPHENOL CORP, MW@15			1	2FE	5,035,260	98.8770	4,943,850	5,000,000	5,029,797	0	(4,766)	0	0	3.125	3.000	MS	46,007	157,550	10/29/2014	09/15/2021
032511-BH-9	ANADARKO PETRO. CORP., M/W SR UNSECURED				2FE	550,000	104.8620	576,741	550,000	550,000	0	0	0	0	6.375	6.370	MS	10,324	35,063	08/09/2010	09/15/2017
032654-AH-8	ANALOG DEVICES INC, MW@15			1	1FE	8,977,506	97.0080	8,876,232	9,150,000	8,997,524	0	17,886	0	0	2.875	3.120	JD	21,922	263,063	04/17/2015	06/01/2023
032654-AJ-4	ANALOG DEVICES INC, MW@25			1	1FE	1,995,400	100.9560	2,019,120	2,000,000	1,995,418	0	18	0	0	3.900	3.920	JD	3,683	0	12/03/2015	12/15/2025
037389-AY-9	AON CORP, M/W SR UNSECURED				2FE	6,970,635	100.7740	6,953,406	6,900,000	6,906,301	0	(15,270)	0	0	3.125	2.890	MN	20,365	215,625	08/03/2011	05/27/2016
037411-AN-5	APACHE CORP., SR NOTE				2FE	6,340,122	107.1230	5,998,888	5,600,000	5,742,200	0	(62,621)	0	0	7.000	5.680	FA	163,333	392,000	01/21/2003	02/01/2018
037411-AP-0	APACHE CORP., SR NOTE				2FE	3,806,191	114.6580	3,734,411	3,257,000	3,421,252	0	(41,017)	0	0	7.625	6.000	JJ	124,173	248,346	12/04/2002	07/01/2019
037411-BD-6	APACHE CORP, MW UNSECURED			1	2FE	6,791,176	90.6270	6,162,636	6,800,000	6,793,751	0	778	0	0	2.625	2.630	JJ	82,308	178,500	12/21/2012	01/15/2023
037735-CD-7	APPALACHIAN POWER CO, M/W SR UNSECURED				2FE	990,360	104.1720	1,041,720	1,000,000	997,963	0	1,353	0	0	5.000	5.150	JD	4,167	50,000	08/24/2009	06/01/2017
037833-AK-6	APPLE INC, M/W SR UNSECURED				1FE	3,000,430	97.4370	2,923,110	3,000,000	3,000,325	0	(40)	0	0	2.400	2.390	MN	11,600	72,000	04/30/2013	05/03/2023
037833-AR-1	APPLE INC/MW@10				1FE	4,045,510	102.4100	4,096,400	4,000,000	4,037,078	0	(6,390)	0	0	2.850	2.660	MN	17,733	114,000	08/20/2014	05/06/2021
037833-AY-6	APPLE INC, MW@10				1FE	2,999,430	97.0630	2,911,890	3,000,000	2,999,498	0	68	0	0	2.150	2.150	FA	25,442	32,250	02/02/2015	02/09/2022
037833-BG-4	APPLE INC, MW@15				1FE	4,989,560	101.2100	5,060,500	5,000,000	4,990,127	0	567	0	0	3.200	3.220	MN	21,333	80,000	05/06/2015	05/13/2025
038222-AF-2	APPLIED MATERIALS INC,MW@20				1FE	8,825,391	106.7170	8,622,734	8,080,000	8,701,202	0	(96,005)	0	0	4.300	2.770	JD	15,442	347,440	04/08/2015	06/15/2021
038222-AJ-4	APPLIED MATERIALS INC, MW@30			1	1FE	7,003,240	100.5380	7,037,660	7,000,000	7,003,282	0	42	0	0	3.900	3.890	AO	73,558	0	10/16/2015	10/01/2025
039483-AH-5	ARCHER-DANIELS-MIDLAN, DEBENTURE				1FE	6,892,001	108.6470	5,941,904	5,469,000	5,679,691	0	(154,359)	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	126.4940	8,854,580	7,000,000	7,139,877	0	(8,083)	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	122.2760	1,222,760	1,000,000	1,128,809	0	(7,564)	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	122.8460	1,228,460	1,000,000	1,156,864	0	(8,113)	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				1FE	3,066,570	112.9840	3,389,520	3,000,000	3,059,046	0	(1,686)	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				1FE	2,061,227	108.0620	2,185,014	2,022,000	2,033,487	0	(4,800)	0	0	5.450	5.170	MS	32,447	110,199	04/22/2009	03/15/2018
039483-BB-7	ARCHER-DANIELS-MIDLAND,M/W NOTE				1FE	6,546,950	108.4140	6,504,840	6,000,000	6,442,086	0	(75,496)	0	0	4.479	2.910	MS	89,580	268,740	01/29/2015	03/01/2021
039483-BH-4	ARCHER-DANIELS-MIDLAND C, MW@20				1FE	3,115,740	96.0220	2,880,660	3,000,000	3,114,173	0	(1,567)	0	0	4.016	3.790	AO	25,100	60,240	04/23/2015	04/16/2043
046003-JU-4	ASSOCIATES CORP OF NO AMERICA, DEB.				2FE	4,521,880	112.8940	4,515,760	4,000,000	4,129,067	0	(40,888)	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				1FE	1,598,345	115.4330	1,731,495	1,500,000	1,535,797	0	(11,046)	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	106.3300	1,063,300	1,000,000	999,117	0	147	0	0	4.350	4.360	AO	10,875	43,500	03/29/2011	04/01/2021

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053015-AE-3	AUTOMATIC DATA PROCESSNG, MW@20			1	1FE	1,997,820	101.9420	2,038,840	2,000,000	1,997,874	0	54	0	0	3.375	3.380	MS	19,875	0	09/08/2015	09/15/2025
05329W-AJ-1	AUTONATION INC., M/W CO GUARNT				2FE	1,058,746	108.8350	1,169,976	1,075,000	1,069,412	0	2,180	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	101.7370	1,017,370	1,000,000	999,887	0	16	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	96.6480	1,932,960	2,000,000	1,992,667	0	925	0	0	2.875	2.930	JJ	26,514	57,500	11/02/2012	01/15/2023
053332-AP-7	AUTOZONE, INC. M/W SR UNSECURED			1	2FE	6,871,768	98.0870	6,758,194	6,890,000	6,876,382	0	1,576	0	0	3.125	3.150	JJ	99,283	215,313	05/03/2013	07/15/2023
053332-AQ-5	AUTOZONE INC,MW@10				2FE	3,956,162	99.8670	3,944,747	3,950,000	3,952,184	0	(2,087)	0	0	1.300	1.240	JJ	23,963	51,350	01/27/2014	01/13/2017
05348E-AM-1	AVALONBAY COMMUNITIES, INC. M/W SR UNSEC				1FE	5,552,386	104.5600	5,465,351	5,227,000	5,292,164	0	(51,636)	0	0	5.700	4.600	MS	87,726	297,939	07/12/2010	03/15/2017
05348E-AP-4	AVALONBAY COMMUNITIES, INC. SR UNSECURED			1	2FE	2,980,650	104.1860	3,125,580	3,000,000	2,989,563	0	1,834	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	1FE	5,657,133	99.1410	5,591,552	5,640,000	5,652,052	0	(1,681)	0	0	2.950	2.910	MS	48,990	166,380	10/19/2012	09/15/2022
05348E-AR-0	AVALONBAY, SR UNSECURED			1	2FE	3,388,247	96.5340	3,315,943	3,435,000	3,400,227	0	4,250	0	0	2.850	3.000	MS	28,825	97,898	02/13/2013	03/15/2023
053611-AF-6	AVERY DENNISON CORP, MW@25				2FE	3,881,325	107.4020	3,759,070	3,500,000	3,802,489	0	(64,813)	0	0	5.375	3.200	AO	39,715	188,125	10/14/2014	04/15/2020
053611-AG-4	AVERY DENNISON CORP SR UNSECURED			1	2FE	7,415,163	97.4470	7,211,078	7,400,000	7,411,597	0	(1,417)	0	0	3.350	3.320	AO	52,334	247,900	05/17/2013	04/15/2023
05367A-AE-3	AVIATION CAPITAL GROUP,144A SR UNSECURED				2FE	1,726,480	102.0000	1,738,080	1,704,000	1,713,941	0	(4,484)	0	0	4.625	4.320	JJ	33,056	78,810	02/04/2013	01/31/2018
05379B-AN-7	AVISTA CORP., M/W IST MORTGAGE				1FE	2,782,450	109.0920	2,727,300	2,500,000	2,602,844	0	(39,676)	0	0	5.950	4.140	JD	12,396	148,750	02/02/2011	06/01/2018
05379B-AP-2	AVISTA CORP., M/W IST MORTGAGE				1FE	1,041,190	109.7470	1,097,470	1,000,000	1,025,667	0	(3,466)	0	0	5.125	4.640	AO	12,813	51,250	02/01/2011	04/01/2022
05531F-AG-8	BB&T CORPORATION, CALLABLE MTN NOTE			1	1FE	2,001,540	100.2740	2,005,480	2,000,000	2,000,068	0	(327)	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	100.7710	2,015,420	2,000,000	1,998,893	0	882	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	100.1150	1,001,150	1,000,000	999,394	0	366	0	0	1.600	1.630	FA	6,044	16,000	08/07/2012	08/15/2017
05531F-AM-5	BB&T CORPORATION, SR UNSECURED			1	1FE	1,997,520	99.3500	1,987,000	2,000,000	1,999,006	0	479	0	0	1.450	1.470	JJ	13,614	29,000	11/14/2012	01/12/2018
05531F-AR-4	BB&T CORPORATION,			1	1FE	4,000,000	99.1330	3,965,320	4,000,000	4,000,000	0	0	0	0	0.988	0.980	FMAN	6,703	37,472	01/28/2014	02/01/2019
05531F-AS-2	BB&T CORPORATION			1	1FE	2,995,650	100.6700	3,020,100	3,000,000	2,996,557	0	850	0	0	2.450	2.480	JJ	33,892	44,304	12/03/2014	01/15/2020
05531F-AU-7	BB&T CORPORATION			1	1FE	4,997,200	100.5810	5,029,050	5,000,000	4,997,467	0	267	0	0	2.625	2.630	JD	729	65,625	06/22/2015	06/29/2020
05531G-AA-9	BB&T CORPORATION			1	1FE	3,990,228	104.4660	3,969,708	3,800,000	3,960,607	0	(23,315)	0	0	3.950	3.180	MS	41,278	150,100	09/17/2014	03/22/2022
055482-AJ-2	BJ SERVICES CO CALL@MW +40BP				1FE	2,024,880	108.3760	2,167,520	2,000,000	2,007,381	0	(2,768)	0	0	6.000	5.830	JD	10,000	120,000	05/15/2008	06/01/2018
05566S-AA-1	BURLINGTON NORTH SANTA FE, MKWL/SINK,				1FE	957,222	106.1810	1,015,133	956,040	956,607	0	(167)	0	0	4.830	4.810	JJ	21,293	46,177	07/29/2005	01/15/2023
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST				1FE	497,533	107.2410	555,795	518,264	506,188	0	2,750	0	0	4.967	5.350	AO	6,436	25,742	04/21/2008	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT				1FE	2,395,529	111.2000	2,665,566	2,397,092	2,396,093	0	218	0	0	5.996	6.000	AO	35,932	143,730	02/03/2009	04/01/2024
057224-AK-3	BAKER HUGHES, INC., M/W SR. NOTE				1FE	6,470,858	118.8950	7,133,700	6,000,000	6,324,934	0	(15,779)	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				1FE	12,306,060	112.9020	12,757,926	11,300,000	11,657,717	0	(111,438)	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	99.3570	993,570	1,000,000	998,772	0	196	0	0	3.200	3.220	FA	12,089	32,000	08/10/2011	08/15/2021
058498-AU-0	BALL CORP, MW@50				3FE	1,700,000	101.5630	1,726,571	1,700,000	1,700,000	0	0	0	0	4.375	4.370	JD	3,512	0	12/02/2015	12/15/2020
059165-ED-8	BALTIMORE GAS & ELECTRIC, SR UNSECURED			1	1FE	1,988,980	103.6130	2,072,260	2,000,000	1,993,061	0	1,045	0	0	3.500	3.560	MN	8,944	70,000	11/10/2011	11/15/2021
060505-DB-7	BANK OF AMERICA CORP, SUBORDINATED				2FE	3,000,000	107.8300	3,234,900	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	$			1FE	50,000	100.0000	50,000	50,000	50,000	0	0	0	0	1.250	1.250	MAT	1,415	0	09/27/2015	09/27/2020
064057-BD-3	BANK OF NEW YORK CO., INC., SUB NOTE				1FE	2,114,599	106.8580	2,244,018	2,100,000	2,102,684	0	(1,299)	0	0	5.500	5.420	JD	9,625	115,500	09/18/2003	12/01/2017
064058-AA-8	BANK OF NEW YORK MELLON,SR UNSECURED				1FE	4,976,577	100.5440	4,901,520	4,875,000	4,918,413	0	(29,097)	0	0	1.969	1.350	JD	2,933	95,989	01/10/2014	06/20/2017
06406H-BP-3	BANK OF NEW YORK MELLON, SR NOTE				1FE	2,182,649	108.3240	2,242,307	2,070,000	2,125,458	0	(12,454)	0	0	4.600	3.870	JJ	43,907	95,220	01/14/2011	01/15/2020
06406H-BU-2	BANK OF NEW YORK MELLON, NOTES				1FE	1,747,025	107.5520	1,882,160	1,750,000	1,748,335	0	288	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	100.8470	2,016,940	2,000,000	1,999,795	0	351	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	104.9000	4,196,000	4,000,000	3,998,351	0	255	0	0	3.550	3.550	MS	38,656	142,000	09/16/2011	09/23/2021
06406H-CE-7	BANK OF NEW YORK MELLON, SR UNSECURED			1	1FE	1,997,140	99.1030	1,982,060	2,000,000	1,998,863	0	539	0	0	1.300	1.320	JJ	11,267	26,000	10/18/2012	01/25/2018
06406H-CU-1	BANK OF NEW YORK CO.			1	1FE	1,996,120	100.1490	2,002,980	2,000,000	1,997,351	0	748	0	0	2.200	2.240	MN	5,622	44,000	05/02/2014	05/15/2019
06406H-CX-5	BANK OF NEW YORK MELLON			1	1FE	3,986,120	100.6570	4,026,280	4,000,000	3,987,687	0	1,205	0	0	3.250	3.290	MS	39,722	130,000	09/04/2014	09/11/2024
06406H-CZ-0	BANK OF NY MELLON CORP			1	1FE	2,995,320	98.9150	2,967,450	3,000,000	2,996,083	0	763	0	0	2.150	2.180	FA	22,754	32,250	02/19/2015	02/24/2020
067383-AC-3	CR BARD INC., M/W SR UNSECURED			1	1FE	15,917,397	105.8240	15,884,182	15,010,000	15,712,633	0	(126,932)	0	0	4.400	3.310	JJ	304,536	561,440	02/05/2015	01/15/2021
067383-AD-1	CR BARD INC, M/W SR UNSECURED				1FE	1,997,460	98.7360	1,974,720	2,000,000	1,998,995	0	483	0	0	1.375	1.400	JJ	12,681	27,500	10/25/2012	01/15/2018
070101-D@-6	BASIN ELEC POWER COOP, IST MTGE				1	166,667	101.4480	169,081	166,667	166,667	0	0	0	0	4.000	4.000	AO	1,167	6,667	10/21/2009	10/28/2016
07177M-AA-1	BAXALTA INC, MW@30			1	2FE	9,065,303	98.9610	9,005,451	9,100,000	9,066,972	0	1,669	0	0	4.000	4.040	JD	8,089	182,000	10/29/2015	06/23/2025
071813-AM-1	BAXTER INTERNATIONAL, INC.M/W SR UNSECUR				2FE	1,524,978	122.3840	1,590,992	1,300,000	1,477,217	0	(10,344)	0	0	6.625	5.100	FA	32,536	86,125	11/12/2010	02/15/2028
071813-AW-9	BAXTER INTERNATIONAL INC, M/W SR NOTE				2FE	1,295,519	103.0720	1,298,707	1,260,000	1,263,549	0	(5,101)	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				2FE	9,980,544	107.3400	10,411,980	9,700,000	9,872,946	0	(70,250)	0	0	5.375	4.500	JD	43,448	521,375	03/13/2014	06/01/2018
071813-BA-6	BAXTER INTERNATIONAL INC,MW@20 BULLET				2FE	1,243,533	105.9780	1,176,356	1,110,000	1,196,394	0	(22,647)	0	0	4.500	2.250	FA	18,870	49,950	11/19/2013	08/15/2019
071813-BC-2	BAXTER INTERNATIONAL, INC. MW SR UNSEC				2FE	3,064,500	104.9390	3,148,170	3,000,000	3,032,460	0	(6,963)	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				2FE	995,670	92.1460	921,460	1,000,000	997,019	0	410	0	0	2.400	2.440	FA	9,067	24,000	08/08/2012	08/15/2022
071813-BL-2	BAXTER INTERNATIONAL INC,SR UNSECURED			1	2FE	2,000,258	95.6930	1,913,860	2,000,000	2,000,204	0	(24)	0	0	3.200	3.190	JD	2,844	64,000	06/04/2013	06/15/2023
07330M-AB-3	BRANCH BANKING & TRUST			1	1FE	4,996,650	100.9410	5,047,050	5,000,000	4,996,732	0	82	0	0	3.625	3.630	MS	52,865	0	09/09/2015	09/16/2025
07330N-AC-9	BRANCH BANKING & TRUST,SR UNSECURED			1	1FE	3,998,560	100.3660	4,014,640	4,000,000	3,999,643	0	466	0	0	1.450	1.460	AO	14,178	58,000	09/04/2013	10/03/2016

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
07330N-AJ-4	BRANCH BANKING & TRUST			1	1FE	3,996,640	101.0510	4,042,040	4,000,000	3,997,496	0	436	0	0	2.850	2.860	AO	28,500	114,000	02/27/2014	04/01/2021
073902-PN-2	THE BEAR STEARNS COMPANIE, SUBNOTE				2FE	3,986,520	103.9210	4,156,840	4,000,000	3,998,176	0	1,630	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	110.3090	2,206,180	2,000,000	2,003,770	0	(1,624)	0	0	7.250	7.150	FA	60,417	145,000	01/29/2008	02/01/2018
075887-AN-9	BECTON DICKINSON, DEBENTURE				2FE	1,548,862	125.7860	1,761,004	1,400,000	1,496,721	0	(5,588)	0	0	7.000	6.150	FA	40,833	98,000	10/15/2002	08/01/2027
075887-AQ-2	BECTON DICKINSON & CO., DEB.				2FE	4,796,655	124.0220	6,821,210	5,500,000	5,007,580	0	22,346	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				2FE	4,009,680	106.3390	4,253,560	4,000,000	4,001,970	0	(795)	0	0	4.900	4.870	AO	41,378	196,000	04/04/2003	04/15/2018
075887-AU-3	BECTON DICKINSON, SR NOTE				2FE	2,008,485	108.0040	2,160,080	2,000,000	2,003,323	0	(887)	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				2FE	3,377,630	101.3890	3,548,615	3,500,000	3,433,487	0	12,243	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				2FE	3,428,930	101.1520	3,540,320	3,500,000	3,434,487	0	1,232	0	0	5.000	5.130	MN	23,819	175,000	02/02/2011	11/12/2040
075887-BF-5	BECTON DICKINSON AND CO, MW@25			1	2FE	1,000,000	100.8530	1,008,530	1,000,000	1,000,000	0	0	0	0	3.734	3.730	JD	1,660	37,340	12/04/2014	12/15/2024
079857-AH-1	BELL SOUTH CAPITAL FUNDING, M/W, DEB.				2FE	6,611,600	118.7750	7,126,500	6,000,000	6,440,862	0	(17,788)	0	0	7.875	7.040	FA	178,500	472,500	03/02/2001	02/15/2030
079867-AM-9	BELLSOUTH TELE., DEB.				2FE	2,801,370	119.5890	3,587,670	3,000,000	2,878,553	0	8,167	0	0	7.000	7.590	AO	52,500	210,000	12/04/2000	10/01/2025
079867-AW-7	BELL SOUTH FUNDING, M/W DEBENTURE				2FE	1,891,260	108.9450	2,178,900	2,000,000	1,926,257	0	3,681	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				2FE	2,248,664	113.2190	2,258,719	1,995,000	2,115,280	0	(29,985)	0	0	6.800	4.940	FA	56,525	135,660	02/09/2011	08/01/2019
081437-AH-8	BEMIS CO. INC. CALLABLE SR UNSECURED			1	2FE	14,479,559	104.4300	14,048,968	13,453,000	14,256,406	0	(130,354)	0	0	4.500	3.300	AO	127,804	605,385	09/15/2014	10/15/2021
09062X-AE-3	BIOGEN INC, MW@25				2FE	6,029,730	101.1080	6,066,480	6,000,000	6,028,856	0	(874)	0	0	3.625	3.540	MS	64,042	0	09/30/2015	09/15/2022
09062X-AF-0	BIOGEN INC, MW@30			1	2FE	5,058,510	100.4540	5,022,700	5,000,000	5,058,347	0	(163)	0	0	4.050	3.900	MS	59,625	0	12/14/2015	09/15/2025
09247X-AC-5	BLACKROCK INC, M/W UNSECURED				1FE	6,315,434	108.0660	5,999,824	5,552,000	5,869,309	0	(181,106)	0	0	6.250	2.760	MS	102,172	347,000	01/21/2014	09/15/2017
09247X-AE-1	BLACKROCK INC, M/W SR UNSECURED				1FE	6,326,040	110.5700	6,634,200	6,000,000	6,153,137	0	(35,303)	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				1FE	4,994,500	108.0860	5,404,300	5,000,000	4,996,846	0	500	0	0	4.250	4.260	MN	21,840	212,500	07/20/2011	05/24/2021
096630-AB-4	BOARDWALK PIPELINES LLC,MW@35 BULLET				2FE	6,777,136	100.6300	6,037,800	6,000,000	6,522,595	0	(130,737)	0	0	5.750	3.230	MS	101,583	345,000	02/05/2014	09/15/2019
097014-AN-4	BOEING CAPITAL CORP., CALLABLE SR NOTE			1	1FE	999,420	100.6950	1,006,950	1,000,000	999,926	0	118	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	130.4720	7,828,320	6,000,000	5,970,622	0	1,967	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				1FE	1,838,346	132.8580	2,105,799	1,585,000	1,814,910	0	(5,242)	0	0	6.625	5.480	FA	39,669	105,006	12/30/2010	02/15/2038
097023-BH-7	BOEING CO, MW@15			1	1FE	984,740	99.0480	990,480	1,000,000	986,298	0	1,335	0	0	2.850	3.020	AO	4,829	28,500	10/28/2014	10/30/2024
097023-BL-8	BOEING CO, MW@15			1	1FE	9,930,432	92.2040	9,173,376	9,949,000	9,931,115	0	683	0	0	3.500	3.500	MS	116,072	184,747	04/20/2015	03/01/2045
099724-AE-6	BORG WARNER AUTO, M/W SR NOTE				2FE	7,488,780	103.1500	7,736,250	7,500,000	7,498,885	0	1,271	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	103.5930	2,071,860	2,000,000	2,044,664	0	(16,497)	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	102.0470	8,539,293	8,368,000	8,667,160	0	(38,603)	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	97.3620	3,894,480	4,000,000	3,989,720	0	1,167	0	0	3.125	3.160	MS	41,667	125,000	04/03/2013	09/01/2023
10138M-AK-1	BOTTLING GROUP LLC, M/W SR UNSECURED				1FE	7,783,139	109.5260	7,458,721	6,810,000	7,379,045	0	(178,916)	0	0	5.125	2.260	JJ	160,934	349,013	11/05/2013	01/15/2019
110122-AA-6	BRISTOL-MYERS CO., DEB.				1FE	9,199,750	126.5190	10,437,818	8,250,000	8,726,334	0	(49,412)	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	129.8350	6,491,750	5,000,000	4,807,364	0	11,279	0	0	6.800	7.320	MN	43,444	340,000	05/05/1997	11/15/2026
110122-AX-6	BRISTOL-MYERS SQUIBB CO, MW@15			1	1FE	5,352,858	108.1020	5,513,202	5,100,000	5,350,650	0	(2,208)	0	0	4.500	4.190	MS	76,500	114,750	06/19/2015	03/01/2044
110394-AE-3	BRISTOW GROUP INC, M/W SR UNSECURED			1	3FE	1,432,800	78.1250	1,125,000	1,440,000	1,432,800	0	0	0	0	6.250	6.030	AO	19,000	90,000	09/27/2012	10/15/2022
111320-AE-7	BROADCOM CORP., SR UNSECURED				1FE	8,405,117	100.3920	8,308,442	8,276,000	8,351,443	0	(25,538)	0	0	2.700	2.360	MN	37,242	223,452	11/12/2013	11/01/2018
111320-AF-4	BROADCOM CORP, MW@15				1FE	6,551,554	99.3650	6,856,185	6,900,000	6,614,018	0	38,047	0	0	2.500	3.190	FA	65,167	172,500	07/22/2014	08/15/2022
115637-AL-4	BROWN-FORMAN CORP, MW@15			1	1FE	6,059,870	90.8160	5,812,224	6,400,000	6,063,051	0	3,181	0	0	3.750	4.060	JJ	110,667	120,000	06/24/2015	01/15/2043
115637-AM-2	BROWN-FORMAN CORP, MW@12.5			1	1FE	993,450	95.5550	955,550	1,000,000	995,283	0	610	0	0	2.250	2.320	JJ	10,375	22,500	12/10/2012	01/15/2023
118230-AG-6	BUCKEYE PARTNERS LP,MW@35				2FE	1,211,497	103.8120	1,110,788	1,070,000	1,142,310	0	(34,089)	0	0	6.050	2.620	JJ	29,850	64,735	12/05/2013	01/15/2018
118230-AH-4	BUCKEYE PARTNERS LP,MW@30 BULLET				2FE	3,913,105	101.7970	3,562,895	3,500,000	3,767,499	0	(68,532)	0	0	5.500	3.240	FA	72,722	192,500	10/29/2013	08/15/2019
118230-AK-7	BUCKEYE PARTNERS LP,SR UNSECURED			1	2FE	3,996,960	85.6800	3,427,200	4,000,000	3,997,703	0	256	0	0	4.150	4.150	JJ	83,000	166,000	06/03/2013	07/01/2023
118230-AL-5	BUCKEYE PARTNERS LP,MW@20 CALLABLE			1	2FE	2,990,100	96.2040	2,886,120	3,000,000	2,994,147	0	1,934	0	0	2.650	2.720	MN	10,158	79,500	11/13/2013	11/15/2018
120111-BN-8	BUILDING MATERIALS CORP, MW@50			1	3FE	2,421,794	102.0000	2,415,360	2,368,000	2,421,080	0	(713)	0	0	6.000	5.630	AO	33,941	0	12/11/2015	10/15/2025
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS				1FE	222,461	103.3020	216,075	209,167	212,236	0	(5,861)	0	0	6.230	5.590	JJ	6,479	13,016	07/14/2005	07/02/2018
12189P-AE-2	BURLINGTON N SANTA FE, P/T CERT				1FE	2,805,866	109.8890	2,672,197	2,431,710	2,567,992	0	(59,518)	0	0	7.160	5.360	JJ	86,572	174,110	01/31/2006	01/02/2020
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT.				1FE	1,546,120	110.2140	1,569,202	1,423,769	1,461,518	0	(18,388)	0	0	7.570	6.240	JJ	53,590	107,779	02/14/2006	01/02/2021
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT				1FE	943,424	112.5700	956,200	849,427	876,842	0	(9,653)	0	0	8.251	6.860	JJ	32,318	70,086	02/14/2001	01/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE,SINKS, CERTS				1FE	866,028	107.3130	851,422	793,400	812,921	0	(8,153)	0	0	5.943	4.830	JJ	21,742	47,152	11/13/2002	01/15/2022
12189P-AM-4	BURLINGTON NORTH SANTA FE,PASS THRU CERT				1FE	1,367,604	103.9060	1,416,296	1,363,053	1,365,258	0	(896)	0	0	5.140	5.070	JJ	32,306	70,061	05/14/2012	01/15/2021
12189T-AY-0	BURLINGTON NORTH SANTA FE, MW/ SR UNSEC				1FE	3,237,000	105.1670	3,155,010	3,000,000	3,047,505	0	(33,890)	0	0	5.650	4.410	MN	28,250	169,500	09/24/2009	05/01/2017
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST				1FE	1,852,947	104.2500	1,858,146	1,782,394	1,817,867	0	(13,998)	0	0	4.575	4.130	JJ	37,601	81,545	10/15/2009	01/15/2021
12467A-AD-0	C&S GROUP ENTERPRISES LL,MW@50			1	4FE	2,163,980	90.0000	2,140,200	2,378,000	2,163,980	0	(2,131)	247,336	0	5.375	5.210	JJ	58,938	129,593	11/07/2014	07/15/2022
124857-AG-8	CBS CORP, SR UNSECURED, CALLABLE			1	2FE	10,223,180	98.8910	9,889,100	10,000,000	10,155,092	0	(23,708)	0	0	3.375	3.080	MS	112,500	337,500	07/01/2014	03/01/2022
124857-AH-6	CBS CORP,M/W SR UNSECURED				2FE	7,946,709	100.0310	7,902,449	7,900,000	7,923,829	0	(15,610)	0	0	1.950	1.740	JJ	77,025	154,050	02/06/2014	07/01/2017
124857-AP-8	CBS CORP, MW@25			1	2FE	1,980,660	95.3330	1,906,660	2,000,000	1,982,250	0	1,590	0	0	3.500	3.610	JJ	32,278	35,583	01/07/2015	01/15/2025
125509-BJ-7	CIGNA CORPORATION MW +15BP				2FE	1,984,600	104.2130	2,084,260	2,000,000	1,997,677	0	1,818	0	0	5.375	5.470	MS	31,653	107,500	03/12/2007	03/15/2017

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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
125509-BP-3	CIGNA CORP., MAKE WHOLE SR UNSECURED			1	2FE	1,980,610	106.1320	2,122,640	2,000,000	1,988,837	0	1,856	0	0	4.500	4.620	MS	26,500	90,000	03/03/2011	03/15/2021
125720-AE-5	CME GROUP INC, M/W SR UNSECURED				1FE	3,987,640	100.6460	4,025,840	4,000,000	3,991,329	0	1,150	0	0	3.000	3.030	MS	35,333	120,000	09/05/2012	09/15/2022
125720-AG-0	CME GROUP INC, MW@15			1	1FE	2,994,330	98.1050	2,943,150	3,000,000	2,994,740	0	410	0	0	3.000	3.020	MS	26,500	46,500	03/04/2015	03/15/2025
125896-BC-3	CMS ENERGY CORP., M/W SR NOTE				2FE	824,217	119.5540	926,544	775,000	796,636	0	(5,325)	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				2FE	326,074	113.4220	368,622	325,000	325,592	0	(129)	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	2FE	1,495,335	108.7540	1,631,310	1,500,000	1,496,844	0	423	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	105.1840	1,051,840	1,000,000	999,692	0	217	0	0	5.600	5.620	MN	9,333	56,000	04/20/2007	05/01/2017
126408-GV-9	CSX CORP,MW			1	2FE	3,927,240	105.7540	3,807,144	3,600,000	3,861,767	0	(46,543)	0	0	4.250	2.730	JD	12,750	153,000	07/29/2014	06/01/2021
126458-AB-4	CTR PARTNERSHIP/CARETRST,MW@50			1	4FE	2,267,645	100.8750	2,268,679	2,249,000	2,263,352	0	(2,757)	0	0	5.875	5.660	JD	11,011	117,441	12/17/2015	06/01/2021
126650-AW-0	CVS CORP., 144A M/W/SINK, PASS THRU CERTS				2FE	1,968,933	107.6620	2,088,129	1,939,522	1,958,228	0	(2,800)	0	0	5.298	5.100	MON	5,994	102,756	05/03/2005	01/11/2027
126650-BC-3	CVS CORP.				2FE	6,207,558	107.3750	6,357,796	5,921,114	6,146,998	0	(25,648)	0	0	5.880	5.440	MON	20,309	348,162	11/10/2010	01/10/2028
126650-BH-2	CVS CAREMARK CORP, M/W SR UNSECURED				2FE	6,748,433	105.8800	6,676,793	6,306,000	6,402,145	0	(64,251)	0	0	5.750	4.620	JD	30,216	362,595	01/20/2010	06/01/2017
126650-BP-4	CVS LEASE PASS THROUGH				2FE	2,007,856	109.8190	2,165,682	1,972,047	2,001,203	0	(2,934)	0	0	6.036	5.870	MON	6,983	119,033	12/07/2010	12/10/2028
126650-BW-9	CVS CORP, CALLABLE SR NOTE			1	2FE	3,947,360	105.7840	4,231,360	4,000,000	3,969,004	0	5,031	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	902,378	109.8450	991,217	902,378	902,378	0	0	0	0	5.926	5.920	MON	3,119	53,475	12/07/2011	01/10/2034
126650-BZ-2	CVS CORP, MW SR UNSECURED			1	2FE	1,997,220	97.4310	1,948,620	2,000,000	1,998,000	0	259	0	0	2.750	2.760	JD	4,583	55,000	11/26/2012	12/01/2022
126650-CA-6	CVS CAREMARK CORP,MW@10				2FE	3,320,856	100.0180	3,300,594	3,300,000	3,306,929	0	(7,400)	0	0	1.200	0.970	JD	2,860	39,600	02/05/2014	12/05/2016
126650-CC-2	CVS CAREMARK CORP, MW@20			1	2FE	2,969,904	103.9220	2,909,816	2,800,000	2,947,411	0	(16,662)	0	0	4.000	3.220	JD	8,089	112,000	08/15/2014	12/05/2023
126650-CF-5	CVS CAREMARK CORP, MW@20			1	2FE	990,780	98.9660	989,660	1,000,000	991,877	0	796	0	0	3.375	3.480	FA	13,031	33,750	08/07/2014	08/12/2024
126650-CL-2	CVS HEALTH CORP, MW@25			1	2FE	2,969,820	102.0580	3,061,740	3,000,000	2,970,931	0	1,111	0	0	3.875	3.990	JJ	51,990	0	07/13/2015	07/20/2025
12665V-AA-0	CVS PASS-THROUGH TR 2014				2FE	961,889	97.0220	933,244	961,889	961,889	0	0	0	0	4.163	4.160	MON	2,336	40,043	07/14/2014	08/10/2036
12685J-AA-3	CABLE ONE INC, MW@50			1	4FE	4,362,170	99.5000	4,285,465	4,307,000	4,357,812	0	(4,358)	0	0	5.750	5.440	JD	11,007	122,450	11/04/2015	06/15/2022
127055-AH-4	CABOT CORP M/W SR UNSECURED				2FE	10,352,797	98.1530	10,104,851	10,295,000	10,338,681	0	(5,919)	0	0	3.700	3.620	JJ	175,644	380,915	10/07/2014	07/15/2022
127055-AJ-0	CABOT CORP,M/W SR UNSECURED				2FE	9,425,725	100.7610	9,349,613	9,279,000	9,340,922	0	(29,429)	0	0	2.550	2.210	JJ	109,106	236,615	09/25/2013	01/15/2018
12768X-AA-2	CAESARS ENT RESORT PROP,MW@50 CALLABLE			1	4FE	1,269,000	95.0000	1,140,000	1,200,000	1,243,014	0	(13,856)	0	0	8.000	6.550	AO	24,000	96,000	01/16/2014	10/01/2020
13034V-AB-0	CALIFORNIA INSTITUTE OF, MW@20				1FE	1,000,000	103.2580	1,032,580	1,000,000	1,000,000	0	0	0	0	4.321	4.320	FA	18,004	8,402	05/14/2015	08/01/2045
130789-AE-0	CALIFORNIA WATER SERVICE, IST MORTGAGE				1FE	2,000,000	111.1350	2,222,700	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, IST MTGE			1	1FE	3,976,640	113.2360	4,529,440	4,000,000	3,978,520	0	394	0	0	5.500	5.540	JD	18,333	220,000	11/17/2010	12/01/2040
131477-AN-1	CALUMET SPECIALTY PROD, CALLABLE			1	4FE	1,823,183	87.0000	1,579,920	1,816,000	1,820,979	0	(1,323)	0	0	6.500	6.400	AO	24,920	118,053	03/27/2014	04/15/2021
133131-AQ-5	CAMDEN PROPERTY TRUST, M/W NOTES				2FE	3,986,000	104.4130	4,176,520	4,000,000	3,997,604	0	1,634	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				2FE	7,275,644	95.9640	7,101,336	7,400,000	7,307,971	0	11,620	0	0	2.950	3.140	JD	9,702	218,300	03/12/2013	12/15/2022
13342B-AC-9	CAMERON INTL CORP., MAKE WHOLE SR NOTE				2FE	14,728,850	108.4530	16,267,950	15,000,000	14,926,730	0	18,889	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	104.2510	1,042,510	1,000,000	994,925	0	808	0	0	4.500	4.600	JD	3,750	45,000	05/25/2011	06/01/2021
13342B-AJ-4	CAMERON INTL CORP,MW@30			1	2FE	3,036,643	98.8990	2,971,915	3,005,000	3,030,450	0	(3,686)	0	0	3.600	3.440	AO	18,331	108,180	04/11/2014	04/30/2022
13342B-AP-0	CAMERON INTERNATIONAL CO,MW@15			1	2FE	3,499,760	97.6810	3,418,835	3,500,000	3,499,787	0	21	0	0	3.700	3.700	JD	5,756	129,500	06/17/2014	06/15/2024
134429-AT-6	CAMPBELL SOUP CO,MW@35				1FE	3,847,498	106.3880	3,708,686	3,486,000	3,705,674	0	(66,990)	0	0	4.500	2.390	FA	59,262	156,870	11/05/2013	02/15/2019
134429-AV-1	CAMPBELL SOUP CO,MW@10 BULLET				1FE	3,983,122	102.2510	3,885,538	3,800,000	3,881,728	0	(52,030)	0	0	3.050	1.620	JJ	53,443	115,900	01/09/2014	07/15/2017
134429-AW-9	CAMPBELL SOUP CO. M/W SR UNSECURED				1FE	9,181,910	106.5210	9,586,890	9,000,000	9,164,195	0	(28,454)	0	0	4.250	3.850	AO	80,750	382,500	11/13/2014	04/15/2021
134429-AY-5	CAMPBELL SOUP CO, M/W SR UNSECURED				2FE	496,710	94.8690	474,345	500,000	497,740	0	311	0	0	2.500	2.570	FA	5,174	12,500	07/30/2012	08/02/2022
14040H-AX-3	CAPITAL ONE FINANCIAL CO, SR NOTE				2FE	2,998,590	100.9240	3,027,720	3,000,000	2,999,836	0	298	0	0	3.150	3.160	JJ	43,575	94,500	07/14/2011	07/15/2016
14040H-BE-4	CAPITAL ONE FINANCIAL CO			1	2FE	499,625	100.1830	500,915	500,000	499,746	0	73	0	0	2.450	2.460	AO	2,280	12,250	04/21/2014	04/24/2019
14040H-BF-1	CAPITAL ONE FINANCIAL CO			1	2FE	3,409,860	100.6470	3,421,998	3,400,000	3,408,438	0	(854)	0	0	3.750	3.710	AO	23,729	127,500	04/21/2014	04/24/2024
14040H-BJ-3	CAPITAL ONE FINANCIAL CO			1	2FE	999,920	98.7350	987,350	1,000,000	999,921	0	1	0	0	4.200	4.200	AO	7,233	0	10/26/2015	10/29/2025
140420-NB-2	CAPITAL ONE BANK USA NA				2FE	2,902,640	97.8580	2,852,561	2,915,000	2,904,403	0	1,297	0	0	3.375	3.430	FA	37,166	98,381	08/19/2014	02/15/2023
140420-NE-6	CAPITAL ONE BANK USA NA,CALLABLE			1	2FE	3,902,679	99.1380	3,866,382	3,900,000	3,901,560	0	(536)	0	0	2.150	2.130	MN	9,317	83,850	11/18/2013	11/21/2018
140420-NG-1	CAPITAL ONE BANK USA NA				2FE	999,590	99.5070	995,070	1,000,000	999,846	0	136	0	0	1.200	1.210	FA	4,600	12,000	02/10/2014	02/13/2017
14042E-3Y-4	CAPITAL ONE NA				2FE	9,056,500	98.9860	8,908,740	9,000,000	9,049,030	0	(7,731)	0	0	2.950	2.840	JJ	116,525	264,763	01/09/2015	07/23/2021
14149Y-AT-5	CARDINAL HEALTH INC,MW@25				2FE	3,251,896	108.4580	3,206,018	2,956,000	3,182,712	0	(41,896)	0	0	4.625	2.950	JD	6,076	136,715	04/25/2014	12/15/2020
14149Y-AU-2	CARDINAL HEALTH, INC.,M/W SR UNSECURED				2FE	998,310	100.2910	1,002,910	1,000,000	999,500	0	336	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				2FE	4,693,209	98.7300	4,640,310	4,700,000	4,690,099	0	1,164	0	0	3.200	3.230	MS	44,284	150,400	10/02/2014	03/15/2023
14149Y-BA-5	CARDINAL HEALTH INC, MW@20			1	2FE	2,989,650	100.1160	3,003,480	3,000,000	2,990,627	0	877	0	0	3.500	3.540	MN	13,417	103,833	11/07/2014	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC, MW@25			1	2FE	1,998,560	101.5210	2,030,420	2,000,000	1,998,560	0	0	0	0	3.750	3.750	MS	22,083	17,083	06/16/2015	09/15/2025
141781-AX-2	CARGILL, INC., 144A M/W SR UNSECURED				1FE	5,680,815	107.3540	5,663,997	5,276,000	5,388,489	0	(55,584)	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				1FE	2,518,563	107.0060	2,648,399	2,475,000	2,500,708	0	(4,204)	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	120.3780	1,203,780	1,000,000	959,284	0	2,137	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				1FE	1,156,850	115.0190	1,150,190	1,000,000	1,061,056	0	(17,220)	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				2FE	1,985,000	102.6910	2,053,820	2,000,000	1,998,776	0	1,877	0	0	6.125	6.220	FA	46,278	122,500	08/15/2006	08/15/2016

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
142339-AF-7	CARLISLE COMPANIES INC,M/W SR UNSECURED			1	2FE	7,085,995	99.0270	6,931,890	7,000,000	7,071,551	0	(9,394)	0	0	3.750	3.570	MN	33,542	262,500	10/24/2014	11/15/2022
144141-CY-2	CAROLINA P & L, M/W, IST MTGE				1FE	1,485,060	127.4750	1,912,125	1,500,000	1,486,849	0	263	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 IST MTGE				1FE	2,047,010	109.8500	2,197,000	2,000,000	2,016,792	0	(5,004)	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 IST MTGE			1	1FE	1,995,500	100.0770	2,001,540	2,000,000	1,996,985	0	426	0	0	2.800	2.820	MN	7,156	56,000	05/15/2012	05/15/2022
144577-AH-6	CARRIZO OIL & GAS INC, MW@50			1	4FE	1,417,821	81.0000	1,134,000	1,400,000	1,416,069	0	(1,752)	0	0	6.250	5.990	AO	18,472	40,590	04/16/2015	04/15/2023
149123-BD-2	CATERPILLAR, INC. DEBENTURE				1FE	1,222,170	126.3620	1,263,620	1,000,000	1,109,642	0	(11,984)	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				1FE	2,491,755	125.1150	2,815,088	2,250,000	2,411,384	0	(8,551)	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	102.8440	2,056,880	2,000,000	2,000,121	0	(186)	0	0	5.700	5.680	FA	43,067	114,000	08/09/2006	08/15/2016
14912L-2Y-6	CATERPILLAR, INC., MTN NOTE				1FE	1,997,840	100.8860	2,017,720	2,000,000	1,999,944	0	267	0	0	5.500	5.510	MS	32,389	110,000	03/07/2006	03/15/2016
14912L-3K-5	CATERPILLAR FINANCIAL SE				1FE	2,813,564	107.1700	2,614,948	2,440,000	2,617,289	0	(104,406)	0	0	5.850	1.420	MS	47,580	142,740	02/05/2014	09/01/2017
14912L-4D-0	CATERPILLAR FIN SERV CRP, MTN NOTE				1FE	2,134,760	113.4080	2,268,160	2,000,000	2,046,642	0	(15,146)	0	0	7.050	6.110	AO	35,250	141,000	01/26/2009	10/01/2018
14912L-4S-7	CATERPILLAR FINANCIAL SE MTN				1FE	998,230	100.4690	1,004,690	1,000,000	999,906	0	371	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	100.6120	1,006,120	1,000,000	1,000,554	0	(935)	0	0	2.050	1.950	FA	8,542	20,500	09/29/2011	08/01/2016
14912L-5J-6	CATERPILLAR, INC., SR UNSECURED				1FE	499,325	99.6140	498,070	500,000	499,746	0	135	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	96.4460	3,857,840	4,000,000	3,983,162	0	2,104	0	0	2.625	2.690	MS	35,000	105,000	02/25/2013	03/01/2023
14912L-5X-5	CATERPILLAR FINANCIAL SE				1FE	1,036,940	104.0310	1,040,310	1,000,000	1,032,468	0	(3,548)	0	0	3.750	3.270	MN	3,854	37,500	09/17/2014	11/24/2023
14912L-6G-1	CATERPILLAR FINANCIAL SE				1FE	1,997,800	99.1520	1,983,040	2,000,000	1,998,006	0	190	0	0	3.250	3.260	JD	5,417	65,000	11/21/2014	12/01/2024
14987E-AC-1	CCOH SAFARI LLC			1	3FE	2,235,670	100.2500	2,246,603	2,241,000	2,235,670	0	0	0	0	5.750	5.780	FA	14,675	0	11/06/2015	02/15/2026
151020-AS-3	CELGENE CORP, MW@30			1	2FE	9,961,220	99.5950	9,959,500	10,000,000	9,962,699	0	1,479	0	0	3.875	3.920	FA	149,618	0	12/09/2015	08/15/2025
15361G-AP-0	CENTRAL HUDSON GAS & ELE, SR UNSEC MTN				1FE	1,000,000	115.7540	1,157,540	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	119.5040	1,971,816	1,650,000	1,611,699	0	880	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	101.9020	1,019,020	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
156686-AM-9	CENTURYLINK INC, MW@20				3FE	1,798,198	74.5000	1,290,340	1,732,000	1,796,053	0	(2,145)	0	0	6.875	6.420	JJ	54,907	59,538	05/21/2015	01/15/2028
156700-AS-5	CENTURYLINK INC, SR UNSECURED				3FE	2,654,460	91.6500	2,371,902	2,588,000	2,639,947	0	(6,899)	0	0	5.800	5.410	MS	44,197	150,104	08/12/2014	03/15/2022
156700-AW-6	CENTURYLINK INC, M/W SR UNSECURED				3FE	1,293,588	98.8750	1,181,556	1,195,000	1,259,135	0	(13,507)	0	0	5.625	4.230	AO	16,805	67,219	05/06/2013	04/01/2020
156700-AZ-9	CENTURYLINK INC, MW@50			1	3FE	2,376,640	84.5000	2,002,650	2,370,000	2,376,295	0	(345)	0	0	5.625	5.580	AO	33,328	71,100	03/18/2015	04/01/2025
15724*-AN-3	CF INDUSTRIES				2FE	4,000,000	99.4010	3,976,053	4,000,000	4,000,000	0	0	0	0	4.930	4.930	AO	53,134	0	09/24/2015	10/15/2025
161175-AM-6	CCO SAFARI II LLC, MW@40			1	2FE	2,000,000	99.9030	1,998,060	2,000,000	2,000,000	0	0	0	0	4.908	4.900	JJ	43,081	0	07/09/2015	07/23/2025
163893-AD-2	CHEMTURA CORP, M/W SR UNSECURED			1	3FE	2,410,949	100.5000	2,426,070	2,414,000	2,409,183	0	30	0	0	5.750	5.760	JJ	64,005	117,243	02/13/2015	07/15/2021
165087-AN-7	CHESAPEAKE & POTOMAC TEL. VA, DEB.				1FE	4,096,880	120.6660	4,826,640	4,000,000	4,044,434	0	(5,623)	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	2FE	2,344,850	94.5970	2,256,138	2,385,000	2,356,367	0	3,396	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				1FE	4,521,915	108.9510	4,902,795	4,500,000	4,508,114	0	(2,315)	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	95.4890	1,909,780	2,000,000	2,000,000	0	0	0	0	2.355	2.350	JD	3,402	47,100	11/28/2012	12/05/2022
171232-AD-3	CHUBB CORP., DEB.				1FE	1,355,265	111.4180	1,671,270	1,500,000	1,464,957	0	11,668	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				2FE	13,760,638	96.9430	13,226,903	13,644,000	13,721,674	0	(10,428)	0	0	2.875	2.780	AO	98,066	392,265	10/28/2014	10/01/2022
17252M-AG-5	CINTAS CORP NO.2, M/W CO GUARNT				1FE	3,974,080	118.8220	4,752,880	4,000,000	3,977,838	0	521	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				1FE	9,468,094	100.3950	9,236,340	9,200,000	9,233,519	0	(79,752)	0	0	2.850	1.950	JD	21,850	262,200	01/23/2014	06/01/2016
17252M-AK-6	CINTAS CORPORATION NO. 2, MW@20				1FE	1,628,895	105.5690	1,583,535	1,500,000	1,613,747	0	(15,148)	0	0	4.300	2.780	JD	5,375	64,500	03/12/2015	06/01/2021
17252M-AL-4	CINTAS CORP NO.2, M/W UNSECURED			1	1FE	1,821,574	100.5250	1,809,450	1,800,000	1,818,051	0	(2,626)	0	0	3.250	3.060	JD	4,875	58,500	07/29/2014	06/01/2022
17275R-AC-6	CISCO SYSTEMS, M/W SR UNSECURED				1FE	3,728,867	100.6380	3,352,252	3,331,000	3,341,190	0	(71,013)	0	0	5.500	3.300	FA	65,648	183,205	02/09/2010	02/22/2016
17275R-AE-2	CISCO SYSTEMS INC SR NOTE,MW@30 BULLET				1FE	7,084,550	109.2800	7,103,200	6,500,000	6,833,255	0	(101,652)	0	0	4.950	3.170	FA	121,550	321,750	11/19/2013	02/15/2019
17275R-AH-5	CISCO SYSTEMS, M/W SR UNSECURED				1FE	981,970	108.8060	1,088,060	1,000,000	991,663	0	1,835	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				1FE	997,670	102.4640	1,024,640	1,000,000	999,496	0	405	0	0	3.150	3.190	MS	9,363	31,500	03/09/2011	03/14/2017
17275R-AP-7	CISCO SYSTEMS INC,MW@15				1FE	3,995,720	102.7920	4,111,680	4,000,000	3,996,766	0	571	0	0	2.900	2.910	MS	37,700	116,000	04/03/2014	03/04/2021
17275R-AW-2	CISCO SYSTEMS INC, MW20				1FE	1,994,660	102.8770	2,057,540	2,000,000	1,994,900	0	240	0	0	3.500	3.530	JD	3,111	34,611	06/10/2015	06/15/2025
172967-EC-1	CITIGROUP INC, SR NOTE				2FE	2,960,430	112.8180	3,384,540	3,000,000	2,965,805	0	774	0	0	5.875	5.970	MN	15,667	176,250	05/18/2007	05/29/2037
172967-GG-0	CITIGROUP INC, SR UNSECURED				2FE	3,989,880	100.0130	4,000,520	4,000,000	3,999,867	0	3,400	0	0	1.250	1.330	JJ	23,056	50,000	01/03/2013	01/15/2016
172967-GT-2	CITIGROUP INC, SUBORDINATED				2FE	3,978,280	98.3220	3,932,880	4,000,000	3,983,274	0	1,952	0	0	3.500	3.560	MN	17,889	140,000	05/07/2013	05/15/2023
172967-HK-0	CITIGROUP INC				2FE	3,998,360	99.6300	3,985,200	4,000,000	3,999,341	0	545	0	0	1.350	1.360	MS	16,650	54,000	03/04/2014	03/10/2017
172967-HU-8	CITIGROUP INC				2FE	999,390	99.8490	998,490	1,000,000	999,556	0	117	0	0	2.500	2.510	JJ	10,556	25,000	07/22/2014	07/29/2019
17305B-AB-7	CITICORP LEASE, 144A, P/P, P/T CERT.				2	4,241,772	117.7280	4,709,120	4,000,000	4,080,880	0	(17,035)	0	0	8.040	7.430	JD	14,293	321,600	01/22/2008	12/15/2019
178180-GD-1	CITY NATIONAL BK-BEV HILLS,SUBORDINATED				1FE	999,950	110.5470	1,105,470	1,000,000	1,000,000	0	0	0	0	5.375	5.370	JJ	24,785	53,750	06/13/2012	07/15/2022
178566-AC-9	CITY NATIONAL CORP, MW@40				1FE	2,243,160	110.9220	2,218,451	2,000,000	2,199,121	0	(38,852)	0	0	5.250	2.960	MS	30,917	105,000	11/06/2014	09/15/2020
18055#-AJ-1	CLARION LION PROP FUND HLDGS LP,P/P				2	4,000,000	101.2450	4,049,828	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
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE, MW@50			1	4FE	2,825,950	96.5000	2,668,225	2,765,000	2,822,333	0	(3,617)	0	0	6.500	6.000	MN	22,965	89,863	08/27/2015	11/15/2022
18538R-AG-8	CLEARWATER PAPER CORP, SR UNSECURED			1	3FE	2,112,979	94.0000	1,974,000	2,100,000	2,108,752	0	(1,506)	0	0	4.500	4.400	FA	39,375	94,500	01/18/2013	02/01/2023
185508-AF-5	CLECO POWER LLC CALL@MW				2FE	1,992,860	109.9290	2,198,580	2,000,000	1,997,819	0	792	0	0	6.650	6.690	JD	5,911	133,000	05/28/2008	06/15/2018

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
189054-AN-9	CLOROX COMPANY,MW@25				2FE	3,916,664	107.3590	3,650,206	3,400,000	3,652,217	0	(137,701)	0	0	5.950	1.720	AO	42,708	202,300	01/21/2014	10/15/2017
189054-AS-8	CLOROX COMPANY, MW@30 SR UNSECURED				2FE	2,167,200	104.1700	2,083,400	2,000,000	2,114,809	0	(17,793)	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	2,752,903	98.7280	2,715,020	2,750,000	2,752,912	0	(410)	0	0	3.050	3.030	MS	24,697	83,875	08/18/2014	09/15/2022
189054-AU-3	CLOROX COMPANY, MW@20			1	2FE	3,507,325	99.8040	3,493,140	3,500,000	3,506,668	0	(621)	0	0	3.500	3.470	JD	5,444	124,542	12/04/2014	12/15/2024
191098-AH-5	COCA-COLA BOTTL M/W SR UNSEC				2FE	5,035,851	101.6790	4,982,271	4,900,000	4,928,390	0	(61,888)	0	0	5.000	3.600	JD	10,889	245,000	09/20/2013	06/15/2016
191098-AK-8	COCA COLA BOTTL CO CONSL, MW@25			1	2FE	999,750	100.0480	1,000,480	1,000,000	999,752	0	2	0	0	3.800	3.800	MN	3,800	0	11/20/2015	11/25/2025
191216-AU-4	COCA COLA COMPANY,MW +10BP				1FE	999,800	100.6420	1,006,420	1,000,000	999,973	0	39	0	0	1.800	1.800	MS	6,000	18,000	08/03/2011	09/01/2016
191216-BE-9	COCA-COLA CO/THE, MW@10				1FE	2,067,900	103.4680	2,069,360	2,000,000	2,060,896	0	(6,837)	0	0	3.200	2.760	MN	10,667	64,000	12/17/2014	11/01/2023
191216-BG-4	COCA-COLA CO/THE,MW@10				1FE	4,919,270	101.8210	5,091,050	5,000,000	4,940,394	0	11,389	0	0	2.450	2.710	MN	20,417	122,500	03/19/2014	11/01/2020
191219-AP-9	COCA COLA ENTERPRISES, DEBENTURE				1FE	1,140,723	129.4420	1,164,978	900,000	1,019,030	0	(15,858)	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	126.3270	3,789,810	3,000,000	3,195,599	0	(19,741)	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	130.6300	6,531,500	5,000,000	5,272,269	0	(17,504)	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	6,015,826	108.8280	5,822,298	5,350,000	5,448,458	0	(58,132)	0	0	7.125	5.830	FA	158,828	381,188	01/21/2003	08/01/2017
19240C-AA-1	COGENT COMMUNICATIONS GR, MW@25			1	4FE	2,182,820	97.2500	2,121,023	2,181,000	2,182,633	0	(187)	0	0	5.375	5.350	MS	39,076	62,196	02/10/2015	03/01/2022
19416Q-BX-7	COLGATE-PALMOLIVE CO., MTN, SRS. B				1FE	1,182,597	134.8510	1,149,438	1,149,000	1,169,026	0	(1,437)	0	0	7.600	7.340	JD	7,277	87,324	12/20/2000	05/19/2025
19416Q-DH-0	COLGATE-PALMOLIVE CO, NOTE				1FE	2,999,760	103.4360	3,103,080	3,000,000	2,999,975	0	28	0	0	5.200	5.200	MN	23,400	156,000	11/01/2006	11/07/2016
19416Q-DR-8	COLGATE-PALMOLIVE CO. MTN SR UNSECURED				1FE	1,966,600	103.4750	2,069,500	2,000,000	1,982,549	0	3,294	0	0	2.950	3.140	MN	9,833	59,000	10/29/2010	11/01/2020
19416Q-DU-1	COLGATE-PALMOLIVE CO, M/W SR UNSECUR				1FE	1,044,660	102.0040	1,020,040	1,000,000	1,010,843	0	(7,967)	0	0	2.625	1.790	MN	4,375	26,250	08/11/2011	05/01/2017
19416Q-DY-3	COLGATE-PALMOLIVE CO, M/W NOT				1FE	492,770	100.6970	503,485	500,000	495,538	0	694	0	0	2.450	2.610	MN	1,565	12,250	11/03/2011	11/15/2021
19416Q-DZ-0	COLGATE-PALMOLIVE CO, M/W SR UNSECURED				1FE	491,245	99.1390	495,695	500,000	494,202	0	834	0	0	2.300	2.490	MN	1,853	11,500	04/30/2012	05/03/2022
19416Q-EA-4	COLGATE-PALMOLIVE CO,M/W SR UNSEC				1FE	492,685	95.9720	479,860	500,000	494,891	0	662	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	86.8190	586,031	675,000	671,479	0	70	0	0	6.850	6.890	JD	2,055	46,238	04/22/2003	06/15/2037
197677-AH-0	HCA INC				4FE	861,000	95.0000	934,800	984,000	861,213	0	12	0	0	7.500	8.570	MN	9,430	73,800	02/19/2014	11/15/2095
198280-AE-9	COLUMBIA PIPELINE GROUP, MW@35			1	2FE	1,984,240	90.6240	1,812,480	2,000,000	1,985,009	0	769	0	0	4.500	4.590	JD	7,500	47,250	06/11/2015	06/01/2025
19828J-AA-6	COLUMBIA PROPERTY TRUST, MW@30			1	2FE	4,502,855	98.8810	4,449,645	4,500,000	4,502,758	0	(97)	0	0	4.150	4.140	AO	46,688	103,231	03/10/2015	04/01/2025
199575-AW-1	COLUMBUS SOUTHERN POWER				2FE	1,995,480	108.6240	2,172,480	2,000,000	1,998,669	0	516	0	0	6.050	6.080	MN	20,167	121,000	05/13/2008	05/01/2018
20030N-AG-6	COMCAST CORP, M/W CO GUARNT				1FE	3,609,396	101.8030	3,524,420	3,462,000	3,473,924	0	(25,424)	0	0	4.950	4.170	JD	7,616	171,369	02/08/2010	06/15/2016
20030N-AP-6	COMCAST CORP CALL @MW+25BP				1FE	2,745,510	105.2610	3,157,830	3,000,000	2,957,981	0	37,388	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				1FE	3,031,626	108.9170	3,270,778	3,003,000	3,009,998	0	(3,020)	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				1FE	3,280,680	109.3080	3,279,240	3,000,000	3,102,896	0	(40,467)	0	0	5.700	4.160	MN	21,850	171,000	05/15/2018	03/30/2011
20030N-BD-2	COMCAST CORP,M/W SR UNSECURED				1FE	999,140	101.6270	1,016,270	1,000,000	999,416	0	79	0	0	3.125	3.130	JJ	14,410	31,250	06/26/2012	07/15/2022
20030N-BF-7	COMCAST CORP,M/W SR UNSECURED				1FE	1,996,720	99.3530	1,987,060	2,000,000	1,997,597	0	304	0	0	2.850	2.860	JJ	26,283	57,000	01/08/2013	01/15/2023
200339-AJ-8	COMERICA BANK, SUB NOTES				1FE	4,093,040	124.5230	4,980,920	4,000,000	4,060,602	0	(3,551)	0	0	7.875	7.660	MS	92,750	315,000	01/05/2001	09/15/2026
202795-HN-3	COMMONWEALTH EDISON, IST MTGE, M/W				1FE	3,301,346	102.7440	3,166,570	3,082,000	3,104,678	0	(35,246)	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				1FE	2,217,700	107.3590	2,147,180	2,000,000	2,054,947	0	(30,371)	0	0	6.150	4.450	MS	36,217	123,000	01/08/2010	09/15/2017
202795-HV-5	COMMONWEALTH EDISON, M/W IST MTGE				1FE	1,951,320	105.7360	2,114,720	2,000,000	1,974,056	0	5,018	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	100.2060	1,002,060	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
202795-HZ-6	COMMONWEALTH EDISON CO, MW@20			1	1FE	3,465,313	103.8000	3,373,500	3,250,000	3,436,423	0	(28,889)	0	0	3.400	2.260	MS	36,833	110,500	02/03/2015	09/01/2021
20337Y-AA-5	COMMSCOPE TECH FINANCE L, MW@50			1	4FE	503,388	96.2500	503,388	523,000	503,388	0	0	19,613	0	6.000	5.990	JD	1,395	16,039	05/28/2015	06/15/2025
20341W-AA-3	COMMUNICATIONS SALES & L, MW@50			1	3FE	3,326,566	94.5000	3,118,500	3,300,000	3,323,998	0	(2,568)	0	0	6.000	5.830	AO	41,800	94,050	05/28/2015	04/15/2023
205363-AL-8	COMPUTER SCIENCES CORP, 144A, SR UNSECUR				2FE	4,538,340	107.8980	4,315,920	4,000,000	4,179,189	0	(75,879)	0	0	6.500	4.340	MS	76,556	260,000	11/18/2010	03/15/2018
205887-BD-3	CON-AGRA, INC.				2FE	6,491,654	105.4920	6,203,985	5,881,000	6,123,513	0	(162,628)	0	0	5.819	2.860	JD	15,210	342,215	01/24/2014	06/15/2017
205887-BF-8	CONAGRA FOODS INC, SR UNSECURED				2FE	3,761,875	112.4150	3,653,488	3,250,000	3,485,269	0	(64,859)	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				2FE	3,019,320	99.6960	2,990,880	3,000,000	3,007,998	0	(3,521)	0	0	2.100	1.970	MS	18,550	63,000	09/13/2012	03/15/2018
207597-DY-8	CONNECTICUT LIGHT & PWR, M/W IST REF MOR				1FE	3,257,910	106.6110	3,198,330	3,000,000	3,062,136	0	(35,180)	0	0	5.750	4.440	MS	57,500	172,500	10/06/2009	09/01/2017
207597-EE-1	CONN LIGHT & PWR, M/W IST REF MORT 09-A				1FE	7,401,878	109.8050	7,411,838	6,750,000	7,118,350	0	(113,364)	0	0	5.500	3.560	FA	154,688	371,250	11/21/2013	02/01/2019
207597-EF-8	CONNECTICUT LIGHT & POWER,M/W SECURED			1	1FE	993,510	96.8130	968,130	1,000,000	995,262	0	607	0	0	2.500	2.570	JJ	11,528	25,000	01/08/2013	01/15/2023
208242-AB-3	CONNS INC, MW@50			1	4FE	1,635,840	85.2500	1,452,660	1,704,000	1,635,840	0	0	78,520	0	7.250	7.240	JJ	56,966	128,344	06/26/2014	07/15/2022
208251-AE-8	CONOCO INC,, M/W SR NOTE				1FE	1,104,960	114.5390	1,145,390	1,000,000	1,081,283	0	(3,894)	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	102.3150	1,023,150	1,000,000	990,627	0	317	0	0	5.900	5.980	AO	12,456	59,000	08/01/2003	10/15/2032
20825C-AR-5	CONOCOPHILLIPS,MW@50 BULLET				1FE	3,796,833	108.2360	3,496,023	3,230,000	3,574,767	0	(107,029)	0	0	5.750	2.150	FA	77,385	185,725	11/20/2013	02/01/2019
20825T-AA-5	CONOCOPHILLIPS, M/W NOTE		G		1FE	3,967,040	103.2860	4,131,440	4,000,000	3,996,495	0	4,229	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		1FE	2,769,023	102.8390	2,560,691	2,490,000	2,738,104	0	(6,582)	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	90.8400	3,542,760	3,900,000	3,907,745	0	(1,051)	0	0	2.400	2.360	JD	4,160	93,600	12/04/2012	12/15/2022
20903X-AE-3	CONSOLIDATED COMMUNICATI			1	4FE	582,105	84.0000	507,360	604,000	582,105	0	(254)	25,286	0	6.500	6.370	AO	9,815	40,678	09/17/2014	10/01/2022
209111-EL-3	CONSOLIDATED EDISON CO OF NY, DEBENTURE				1FE	1,999,700	118.7570	2,375,140	2,000,000	1,999,773	0	6	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				1FE	996,150	103.1420	1,031,420	1,000,000	999,652	0	471	0	0	5.500	5.550	MS	16,194	55,000	09/20/2006	09/15/2016

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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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
209111-ET-6	CONSOLIDATED EDISON CO OF NY,M/W DEB				1FE	1,999,120	108.1290	2,162,580	2,000,000	1,999,752	0	100	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				1FE	2,219,980	114.1580	2,283,160	2,000,000	2,078,233	0	(24,035)	0	0	7.125	5.650	JD	11,875	142,500	01/26/2009	12/01/2018
209111-EZ-2	CONSOLIDATED EDISON CO OF NY, SR UNSEC				1FE	997,830	108.4230	1,084,230	1,000,000	998,922	0	214	0	0	4.450	4.470	JD	1,978	44,500	06/02/2010	06/15/2020
209111-FC-2	CONSOLIDATED EDISON CO O, MW@15			1	1FE	3,136,710	92.3630	2,770,890	3,000,000	3,134,786	0	(1,924)	0	0	3.950	3.680	MS	39,500	59,250	04/20/2015	03/01/2043
209111-FE-8	CONSOLIDATED EDISON CO O, MW@15			1	1FE	996,530	99.8680	998,680	1,000,000	996,863	0	302	0	0	3.300	3.340	JD	2,750	33,642	11/19/2014	12/01/2024
21036P-AF-5	CONSTELLATION BRANDS INC., M/W CO GUARNT				3FE	1,554,781	106.5000	1,704,000	1,600,000	1,590,212	0	6,520	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	103.2970	3,098,928	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, IST MORTGAGE				1FE	999,520	115.1010	1,151,010	1,000,000	999,804	0	45	0	0	6.700	6.700	MS	19,728	67,000	03/02/2009	09/15/2019
210518-CT-1	CONSUMERS ENERGY CO, IST MTGE SECURED			1	1FE	999,910	99.0030	990,030	1,000,000	999,943	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				1FE	227,870	102.7500	218,293	212,450	214,781	0	(2,662)	0	0	6.900	5.980	JJ	7,342	14,659	09/24/1998	01/02/2018
212015-AL-5	CONTINENTAL RESOURCES, SR UNSECURED			1	2FE	1,744,000	71.8460	1,252,994	1,744,000	1,744,000	0	0	0	0	4.500	4.500	AO	16,568	78,480	04/02/2013	04/15/2023
217203-AE-8	COPANO ENERGY LLC/FIN CO, CO GUARNT			1	2FE	785,460	99.7990	739,511	741,000	765,265	0	(6,580)	0	0	7.125	6.000	AO	13,199	52,796	09/17/2012	04/01/2021
219023-AF-5	INGREDION INC., M/W SR UNSECURE				2FE	1,990,040	105.1470	2,102,940	2,000,000	1,994,692	0	958	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				2FE	6,349,510	105.0240	6,301,440	6,000,000	6,282,524	0	(48,193)	0	0	4.250	3.130	FA	96,333	191,250	02/26/2015	08/15/2020
219350-AY-1	CORNING INC,M/W SR UNSECURED				2FE	997,680	99.1450	991,450	1,000,000	999,119	0	461	0	0	1.450	1.490	MN	1,853	14,500	10/26/2012	11/15/2017
219350-AZ-8	CORNING INC, MW@15			1	2FE	7,565,289	98.4720	7,188,456	7,300,000	7,531,219	0	(26,331)	0	0	3.700	3.220	MN	34,513	270,100	10/06/2014	11/15/2023
22160K-AC-9	COSTCO WHOLESALE (PRICE/COSTC)SR NOTE				1FE	13,352,838	105.2610	13,168,151	12,510,000	12,661,341	0	(119,973)	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				1FE	1,995,520	99.1560	1,983,120	2,000,000	1,997,412	0	627	0	0	1.700	1.730	JD	1,511	34,000	11/28/2012	12/15/2019
22160K-AH-8	COSTCO WHOLESALE CORP, MW@12.5				1FE	2,991,120	98.1390	2,944,170	3,000,000	2,992,150	0	1,030	0	0	2.250	2.290	FA	25,500	33,375	02/05/2015	02/15/2022
222862-AG-9	COVENTRY HEALTH CARE INC,MW@25				2FE	3,981,565	105.0120	3,675,420	3,500,000	3,689,868	0	(155,152)	0	0	5.950	1.390	MS	61,318	208,250	02/05/2014	03/15/2017
225310-AJ-0	CREDIT ACCEPTANC			1	4FE	3,766,640	99.5000	3,681,500	3,700,000	3,761,646	0	(4,994)	0	0	7.375	6.960	MS	80,347	125,068	06/26/2015	03/15/2023
228255-AH-8	CROWN CORK & SEAL CO, DEB M/W +15 BPS				4FE	2,416,338	107.5000	2,597,200	2,416,000	2,418,936	0	(482)	0	0	7.375	7.330	JD	7,919	178,180	07/24/2012	12/15/2026
232820-AJ-9	CYTEC INDUSTRIES, INC M/W SR UNSECURED			1	2FE	10,042,437	94.2730	9,380,164	9,950,000	10,019,691	0	(8,748)	0	0	3.500	3.380	AO	87,063	348,250	04/18/2013	04/01/2023
233851-BD-5	DAIMLER FINANCE NA LLC				1FE	999,440	99.2410	992,410	1,000,000	999,775	0	186	0	0	1.125	1.140	MS	3,469	11,250	03/04/2014	03/10/2017
235851-AG-7	DANAHER CORP., M/W SR UNSEC				1FE	10,131,797	107.9270	10,598,431	9,820,000	9,904,736	0	(38,550)	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	110.0140	3,300,420	3,000,000	3,004,867	0	(1,377)	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				1FE	3,062,668	100.5620	3,067,141	3,050,000	3,051,273	0	(2,624)	0	0	2.300	2.210	JD	1,559	70,150	06/23/2011	06/23/2016
235851-AQ-5	DANAHER CORP, MW@20			1	1FE	2,995,710	101.5190	3,045,570	3,000,000	2,995,817	0	107	0	0	3.350	3.360	MS	29,592	0	09/10/2015	09/15/2025
237266-AG-6	DARLING INGREDIENTS INC			1	3FE	1,558,660	98.5000	1,532,660	1,556,000	1,555,420	0	(2,236)	10,860	0	5.375	5.180	JJ	38,565	83,635	02/07/2014	01/15/2022
23918K-AQ-1	DAVITA HEALTHCARE PARTNE,MW@50 CALLABLE			1	4FE	2,493,750	100.0000	2,500,000	2,500,000	2,494,072	0	322	0	0	5.125	5.150	JJ	59,080	0	08/27/2015	07/15/2024
239753-DL-7	DAYTON HUDSON CORP., DEB				1FE	3,816,365	123.4050	4,319,175	3,500,000	3,730,197	0	(12,056)	0	0	6.650	5.900	FA	96,979	232,750	02/02/2007	08/01/2028
242370-AD-6	DEAN FOODS CO, MW@50			1	3FE	1,905,378	104.0000	1,976,000	1,900,000	1,904,818	0	(560)	0	0	6.500	6.440	MS	36,364	68,611	03/05/2015	03/15/2023
244199-AW-5	DEERE & CO., DEB.				1FE	6,639,766	124.7120	8,380,646	6,720,000	6,687,997	0	(553)	0	0	6.550	6.540	AO	110,040	440,160	12/13/2010	10/01/2028
244199-BE-4	DEERE AND COMPANY,CALLABLE,SR UNSECURED	C		1	1FE	1,994,920	98.4080	1,968,163	2,000,000	1,996,581	0	482	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	110.0470	1,958,837	1,780,000	1,838,531	0	(20,050)	0	0	5.750	4.430	MS	32,127	102,350	09/02/2009	09/10/2018
24422E-QZ-5	JOHN DEERE CAPITAL CORP				1FE	3,991,520	102.2140	3,884,132	3,800,000	3,891,524	0	(52,431)	0	0	2.800	1.370	MS	30,442	106,400	01/27/2014	09/18/2017
24422E-RC-5	JOHN DEERE CAP CORP., NOTE				1FE	1,996,060	100.5560	2,011,120	2,000,000	1,999,641	0	816	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	101.7670	1,017,670	1,000,000	997,221	0	430	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	100.7460	2,014,920	2,000,000	1,999,530	0	445	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	100.4330	2,008,660	2,000,000	1,997,352	0	765	0	0	2.250	2.290	AO	9,250	45,000	04/12/2012	04/17/2019
24422E-RW-1	JOHN DEERE CAPITAL CORP,UNSECURED				1FE	1,995,860	99.6360	1,992,720	2,000,000	1,998,530	0	814	0	0	1.200	1.240	AO	5,400	24,000	09/04/2012	10/10/2017
24422E-RY-7	JOHN DEERE CAPITAL CORP, SR UNSECURED				1FE	1,993,220	97.4320	1,948,640	2,000,000	1,996,111	0	921	0	0	1.700	1.750	JJ	15,678	34,000	10/09/2012	01/15/2020
247025-AE-9	DELL INC, MW@15				3FE	2,287,720	96.2500	2,009,700	2,088,000	2,280,530	0	(7,190)	0	0	7.100	6.020	AO	31,297	112,748	05/28/2015	04/15/2028
24702R-AQ-4	DELL INC, MW@20				3FE	794,430	97.0000	794,430	819,000	794,430	0	(2,244)	41,173	0	4.625	4.190	AO	9,470	37,879	03/05/2015	04/01/2021
247109-BT-7	DELMARVA PWR & LIGHT CO, MW@20			1	1FE	9,991,400	95.6740	9,567,400	10,000,000	9,991,541	0	141	0	0	4.150	4.150	MN	53,028	212,111	05/04/2015	05/15/2045
249030-AB-3	DENTSPLY INTERNATIONAL,MW@30				2FE	2,911,188	100.7380	2,820,664	2,800,000	2,827,718	0	(44,154)	0	0	2.750	1.140	FA	29,089	77,000	02/04/2014	08/15/2016
250847-EF-3	DETROIT EDISON ENERGY CO, IST MTGE			1	1FE	1,953,690	104.5040	2,090,080	2,000,000	1,975,226	0	4,657	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	106.4480	1,064,480	1,000,000	998,451	0	252	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	98.4060	1,968,120	2,000,000	1,997,885	0	297	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				2FE	968,445	119.6850	1,137,008	950,000	960,324	0	(1,805)	0	0	7.875	7.580	MS	24,938	74,813	09/28/2010	09/01/2020
25179M-AH-6	DEVON ENERGY CORP., M/W SR NOTE				2FE	1,478,069	103.0300	1,507,329	1,463,000	1,468,623	0	(1,635)	0	0	6.300	6.150	JJ	42,500	92,169	02/02/2009	01/15/2019
25179M-AK-9	DEVON ENERGY CORPORATION, MW@15			1	2FE	8,215,611	91.5660	7,210,823	7,875,000	8,164,994	0	(48,585)	0	0	4.000	3.230	JJ	145,250	315,000	01/07/2015	07/15/2021
25179M-AP-8	DEVON ENERGY CORP., M/W SR UNSECURED			1	2FE	5,700,400	85.0040	4,675,220	5,500,000	5,637,527	0	(20,384)	0	0	3.250	2.800	MN	22,840	178,750	02/27/2013	05/15/2022
25271C-AM-4	DIAMOND OFFSHORE DRILL, MW@15			1	2FE	3,990,160	82.6210	3,304,840	4,000,000	3,991,568	0	922	0	0	3.450	3.480	MN	23,000	138,000	08/12/2014	11/01/2023
25389J-AH-9	DIGITAL REALTY TRUST LP CO				2FE	1,081,607	110.2460	1,123,407	1,019,000	1,053,874	0	(7,535)	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				2FE	6,826,025	107.9800	7,018,700	6,500,000	6,765,102	0	(45,422)	0	0	5.250	4.340	MS	100,479	341,250	09/05/2014	03/15/2021
25389J-AK-2	DIGITAL REALTY TRUST LP, M/W SR UNSECURE			1	2FE	14,813,330	96.0640	14,361,568	14,950,000	14,837,430	0	14,187	0	0	3.625	3.750	AO	135,484	541,938	07/14/2014	10/01/2022

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
25389J-AL-0	DIGITAL REALTY TRUST LP, MW@30			1	2FE	4,961,800	99.3000	4,965,000	5,000,000	4,964,326	0	2,526	0	0	3.950	4.070	JJ	103,139	0	06/18/2015	07/01/2022
25468P-CG-9	DISNEY (WALT) COMPANY, M/W SR UNSEC,MTN				1FE	2,321,888	107.3450	2,415,263	2,250,000	2,264,124	0	(8,529)	0	0	6.000	5.570	JJ	61,500	135,000	10/05/2007	07/17/2017
25468P-CP-9	WALT DISNEY COMPANY/THE, MW@15				1FE	5,668,100	103.6850	5,184,250	5,000,000	5,657,612	0	(10,488)	0	0	4.375	3.580	FA	82,031	109,375	04/20/2015	08/16/2041
25468P-CW-4	WALT DISNEY COMPANY, MW SR UNSECURED			1	1FE	1,984,640	98.7160	1,974,320	2,000,000	1,988,990	0	1,445	0	0	2.350	2.430	JD	3,917	47,000	11/27/2012	12/01/2022
25468P-CX-2	WALT DISNEY COMPANY/THE, MW@15				1FE	4,811,000	93.1400	4,657,000	5,000,000	4,813,263	0	2,263	0	0	3.700	3.920	JD	15,417	92,500	05/28/2015	12/01/2042
25470D-AC-3	DISCOVERY COMM., M/W CO GUARNT				2FE	2,001,866	106.3210	2,024,352	1,904,000	1,956,409	0	(10,545)	0	0	5.050	4.350	JD	8,013	96,152	04/27/2011	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS,MW@25				2FE	3,418,558	102.4790	3,244,485	3,166,000	3,375,902	0	(34,113)	0	0	4.375	3.040	JD	6,156	138,513	01/13/2015	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS,M/W SR UNSECURE				2FE	991,670	94.2770	942,770	1,000,000	994,370	0	779	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				2FE	499,190	92.1360	460,680	500,000	499,393	0	73	0	0	3.250	3.260	AO	4,063	16,250	03/12/2013	04/01/2023
25470X-AL-9	DISH DBS CORP, MW@50				3FE	3,860,176	86.7500	3,641,765	4,198,000	3,861,017	0	6,138	249,254	0	5.000	5.330	MS	61,804	147,400	05/29/2015	03/15/2023
260003-AC-2	DOVER CORP., DEB.				1FE	4,341,685	123.1530	5,437,205	4,415,000	4,363,127	0	2,196	0	0	6.650	6.770	JD	24,466	293,598	10/25/2002	06/01/2028
260003-AJ-7	DOVER CORP. CALLABLE SR UNSECURED			1	1FE	1,998,840	107.7410	2,154,820	2,000,000	1,999,354	0	109	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	95.7320	3,829,280	4,000,000	3,958,611	0	5,311	0	0	3.000	3.160	MN	15,333	120,000	11/07/2012	11/15/2022
260543-CJ-0	DOW CHEMICAL, MW@20				2FE	3,949,200	96.9600	3,878,400	4,000,000	3,954,803	0	4,338	0	0	3.500	3.650	AO	35,000	145,833	09/09/2014	10/01/2024
26112T-AE-6	QUAPAW DOWNSTREAM DEV. 144A SR SECURED			1	4FE	1,465,221	102.5000	1,511,875	1,475,000	1,469,722	0	1,189	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				2FE	6,437,254	100.5600	6,371,482	6,336,000	6,390,406	0	(17,175)	0	0	2.600	2.300	JJ	75,962	164,736	11/05/2013	01/15/2019
26138E-AQ-2	DR PEPPER SNAPPLE GROUP, SR UNSECURE				2FE	5,934,985	97.7160	5,818,011	5,954,000	5,942,933	0	2,602	0	0	2.000	2.040	JJ	54,909	119,080	12/28/2012	01/15/2020
26138E-AS-8	DR PEPPER SNAPPLE GROUP, MW@20			1	2FE	1,988,060	98.2240	1,964,480	2,000,000	1,988,208	0	148	0	0	3.400	3.470	MN	9,822	0	10/29/2015	11/15/2025
26150T-AA-7	DRAWBRIDGE SPEC OPPOR FU,MW@50			1	2FE	2,552,255	97.0000	2,499,690	2,577,000	2,556,709	0	3,062	0	0	5.000	5.160	FA	53,688	134,219	10/28/2014	08/01/2021
263534-BG-3	DUPONT (E.I.) DE NEMOIRS, M/W, DEB.				1FE	7,107,060	111.5140	7,805,980	7,000,000	7,059,877	0	(4,907)	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				1FE	6,200,076	109.0300	6,541,800	6,000,000	6,063,577	0	(22,937)	0	0	6.000	5.530	JJ	166,000	360,000	02/11/2009	07/15/2018
263534-CB-3	DUPONT (E.I.) DE NEMOURS, M/W SR NOTE				1FE	2,958,090	103.0690	3,092,070	3,000,000	2,977,213	0	4,032	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				1FE	3,001,770	105.9570	3,178,710	3,000,000	3,001,031	0	(172)	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				1FE	1,999,300	95.0220	1,900,440	2,000,000	1,999,482	0	65	0	0	2.800	2.800	FA	21,156	56,000	02/12/2013	02/15/2023
263901-AC-4	DUKE ENERGY INDIANA INC,M/W IST MTGE				1FE	8,934,502	105.2770	9,569,679	9,090,000	9,008,604	0	16,031	0	0	3.750	3.960	JJ	157,181	340,875	01/04/2011	07/15/2020
26441C-AG-0	DUKE ENERGY CORP.M/W SR UNSECURED				2FE	1,999,900	100.6000	2,012,000	2,000,000	1,999,982	0	21	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	103.0490	1,030,490	1,000,000	994,943	0	662	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	100.4610	1,004,610	1,000,000	997,044	0	373	0	0	3.875	3.920	AO	8,181	38,750	09/14/2012	10/15/2022
26442C-AD-6	DUKE ENERGY CAROLINAS,M/W IST MTGE				1FE	1,497,795	107.1800	1,607,700	1,500,000	1,499,393	0	244	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				1FE	1,893,913	124.1490	2,023,629	1,630,000	1,867,290	0	(5,728)	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				1FE	2,052,720	108.2350	2,164,700	2,000,000	2,026,053	0	(5,246)	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				1FE	998,370	100.5510	1,005,510	1,000,000	999,679	0	330	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				1FE	5,660,816	109.9520	5,964,896	5,425,000	5,518,255	0	(25,983)	0	0	5.450	4.860	AO	73,916	295,663	02/16/2010	04/01/2019
26613T-AF-7	DUPONT FABROS TECH LP, MW@50			1	3FE	2,289,784	101.0000	2,323,000	2,300,000	2,290,347	0	563	0	0	5.625	5.690	JD	5,750	66,844	06/10/2015	06/15/2023
268648-AQ-5	EMC CORP,MW@20 BULLET				1FE	2,472,825	88.8210	2,220,525	2,500,000	2,480,715	0	4,044	0	0	2.650	2.830	JD	5,521	66,250	01/08/2014	06/01/2020
26875P-AA-9	EOG RESOURCES, INC, M/W SR UNSEC				1FE	6,168,060	106.5340	6,392,040	6,000,000	6,036,915	0	(20,174)	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				1FE	3,235,140	106.7480	3,202,440	3,000,000	3,116,321	0	(23,991)	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				1FE	5,965,720	105.4930	6,329,580	6,000,000	5,980,855	0	3,314	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	94.7360	947,360	1,000,000	995,576	0	549	0	0	2.625	2.690	MS	7,729	26,250	09/05/2012	03/15/2023
268787-AB-4	EP ENERGY/EVEREST ACQ, MW@50			1	4FE	1,246,175	51.0000	849,660	1,666,000	1,254,420	0	8,245	0	0	7.750	13.480	MS	43,038	0	10/23/2015	09/01/2022
268787-AD-0	EP ENER/EVEREST ACQ FIN, MW@50			1	4FE	2,451,040	50.0000	1,224,500	2,449,000	2,450,910	0	(130)	0	0	6.375	6.350	JD	6,939	85,434	05/21/2015	06/15/2023
26884A-AZ-6	ERP OPERATING LP, MW@40			1	2FE	2,741,118	108.5280	2,783,743	2,565,000	2,723,146	0	(18,957)	0	0	4.625	3.400	JD	5,273	118,631	03/27/2015	12/15/2021
26884A-BA-0	ERP OPERATING LP,M/W SR UNSECURED			1	2FE	3,484,990	98.1670	3,435,845	3,500,000	3,488,643	0	1,371	0	0	3.000	3.050	AO	22,167	105,000	04/03/2013	04/15/2023
26884A-BD-4	ERP OPERATING LP, MW@20			1	1FE	994,500	98.8830	988,830	1,000,000	994,807	0	307	0	0	3.375	3.440	JD	2,813	18,469	05/11/2015	06/01/2025
26884L-AB-5	EQT CORP,MW@45				2FE	8,288,465	95.2070	7,216,691	7,580,000	8,170,491	0	(89,444)	0	0	4.875	3.400	MN	47,217	369,525	10/27/2014	11/15/2021
26907Y-AA-2	ESH HOSPITALITY INC,MW@50			1	4FE	1,851,525	97.5000	1,851,525	1,899,000	1,851,525	0	(881)	59,764	0	5.250	5.140	MN	16,616	45,972	05/01/2015	05/01/2025
26926X-AB-9	EV ENERGY PARTNERS/FIN,SR UNSECURED			1	5FE	1,257,250	50.0000	587,500	1,175,000	1,202,448	0	(19,911)	0	0	8.000	6.080	AO	19,844	94,000	01/25/2013	04/15/2019
277432-AM-2	EASTMAN CHEMICAL CO. M/W SR UNSECURED				2FE	17,379,969	100.5460	17,037,520	16,945,000	17,110,432	0	(114,665)	0	0	2.400	1.690	JD	33,890	406,680	03/05/2014	06/01/2017
277432-AN-0	EASTMAN CHEMICAL CO,M/W SR UNSECURED			1	2FE	3,166,470	99.5230	2,985,690	3,000,000	3,116,305	0	(16,362)	0	0	3.600	2.920	FA	40,800	108,000	10/23/2012	08/15/2022
278865-AK-6	ECOLAB, INC. M/W SR UNSECURED				2FE	11,255,511	101.4350	10,941,793	10,787,000	10,923,466	0	(144,037)	0	0	3.000	1.620	JD	20,675	323,610	02/04/2014	12/08/2016
278865-AP-5	ECOLAB INC,MW@12.5				2FE	1,739,255	99.0530	1,733,428	1,750,000	1,744,423	0	2,814	0	0	1.450	1.610	JD	1,621	25,375	02/24/2014	12/08/2017
278865-AR-1	ECOLAB INC, MW@15				2FE	1,999,060	99.4240	1,988,480	2,000,000	1,999,231	0	171	0	0	2.250	2.260	JJ	21,125	22,125	01/12/2015	01/12/2020
28336L-BV-0	EL PASO CORP, MW +50BP				2FE	177,818	99.5610	199,122	200,000	200,000	0	0	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				2FE	2,925,832	101.1410	2,629,666	2,600,000	2,723,400	0	(93,429)	0	0	5.950	2.190	AO	32,659	154,700	10/16/2013	04/15/2017
28932M-AJ-4	ELM RD GENERATING STAT,M/W SR SECURED				1FE	2,000,000	113.0040	2,260,080	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-AW-4	EMERSON ELECTRIC CO., M/W NOTES				1FE	1,978,460	106.5990	2,131,980	2,000,000	1,995,361	0	2,405	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				1FE	3,011,640	109.7560	3,292,680	3,000,000	3,004,698	0	(1,108)	0	0	4.875	4.820	AO	30,875	146,250	01/15/2009	10/15/2019

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
291011-BA-1	EMERSON ELECTRIC CO,MW@37.5 BULLET				1FE	2,291,460	109.0840	2,181,680	2,000,000	2,181,889	0	(52,858)	0	0	5.000	2.120	AO	21,111	100,000	11/21/2013	04/15/2019
291011-BF-0	EMERSON ELECTRIC CO. MW@15			1	1FE	4,997,000	99.3140	4,965,700	5,000,000	4,997,283	0	283	0	0	2.625	2.630	JD	10,938	69,271	05/18/2015	12/01/2021
29250R-AV-8	ENBRIDGE ENERGY PARTNERS, MW@50			1	2FE	1,989,280	97.5520	1,951,040	2,000,000	1,989,745	0	465	0	0	4.375	4.490	AO	20,660	0	10/01/2015	10/15/2020
29266R-AB-4	ENERGIZER HOLDINGS INC, MW				3FE	2,004,600	100.9010	2,018,020	2,000,000	2,002,735	0	(438)	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				3FE	498,580	99.2700	496,350	500,000	499,017	0	129	0	0	4.700	4.730	MN	2,415	23,500	05/21/2012	05/24/2022
29273R-AN-9	ENERGY TRANSFER PARTNERS,SR UNSECURED			1	2FE	1,993,580	93.8850	1,877,700	2,000,000	1,996,210	0	602	0	0	4.650	4.690	JD	7,750	93,000	05/09/2011	06/01/2021
29273R-BG-3	ENERGY TRANSFER PARTNERS, MW@40			1	2FE	2,978,250	84.1080	2,523,240	3,000,000	2,979,190	0	940	0	0	4.750	4.830	JJ	74,417	0	06/18/2015	01/15/2026
29273V-AC-4	ENERGY TRANSFER EQUITY, MW +50BP				3FE	3,028,394	92.5000	2,710,250	2,930,000	3,007,874	0	(5,908)	0	0	7.500	6.830	AO	46,392	144,750	10/21/2015	10/15/2020
29275Y-AB-8	ENERSYS, MW@50			1	3FE	2,590,190	99.5000	2,558,145	2,571,000	2,588,954	0	(1,236)	0	0	5.000	4.880	AO	21,782	66,775	07/28/2015	04/30/2023
29357K-AC-7	ENOVA INTERNATIONAL INC,MW@50			1	4FE	3,114,953	72.0000	2,270,880	3,154,000	3,121,644	0	4,321	0	0	9.750	9.990	JD	25,626	307,515	05/23/2014	06/01/2021
29364D-AQ-3	ENTERGY ARKANSAS, INC. IST MORTGAGE			1	1FE	970,890	104.0370	1,040,370	1,000,000	983,845	0	2,781	0	0	3.750	4.100	FA	14,167	37,500	12/07/2010	02/15/2021
29364G-AG-8	ENTERGY CORP., M/W SR UNSECURED			1	2FE	998,850	102.5430	1,025,430	1,000,000	999,740	0	239	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				1FE	2,240,433	113.0420	2,204,319	1,950,000	2,084,334	0	(34,699)	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	1FE	1,749,738	100.6280	1,760,990	1,750,000	1,749,979	0	50	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	1FE	3,322,019	98.0620	3,285,077	3,350,000	3,329,180	0	2,417	0	0	3.100	3.190	JJ	51,925	103,850	12/18/2012	07/01/2023
29364W-AJ-7	ENTERGY LOUISIANA LLC,M/W IST MTGE				1FE	999,310	111.1720	1,111,720	1,000,000	999,785	0	72	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				1FE	6,012,950	114.1800	6,279,900	5,500,000	5,859,169	0	(32,729)	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	106.3120	3,827,232	3,600,000	3,603,802	0	(311)	0	0	4.440	4.420	JJ	73,704	159,840	11/02/2010	01/15/2026
29364W-AR-9	ENTERGY LOUISIANA, LLC MW SECURED			1	1FE	5,065,540	100.3010	5,015,050	5,000,000	5,055,782	0	(7,432)	0	0	3.300	3.110	JD	13,750	165,000	09/17/2014	12/01/2022
29364W-AS-7	ENTERGY LOUISIANA LLC, MW@20			1	1FE	3,925,738	103.1470	3,765,897	3,651,000	3,892,550	0	(28,516)	0	0	4.050	3.040	MS	49,289	147,866	10/28/2014	09/01/2023
29365P-AQ-5	ENTERGY GULF STATES LA, MW +25BP			1	1FE	9,137,458	105.3040	9,693,233	9,205,000	9,179,842	0	3,760	0	0	3.950	3.990	AO	90,899	363,598	01/17/2014	10/01/2020
29365T-AC-8	ENTERGY TEXAS INC, IST MTGE, CALLABLE			1	1FE	998,390	102.9270	1,029,270	1,000,000	998,998	0	154	0	0	4.100	4.120	MS	13,667	41,000	09/07/2011	09/01/2021
29379V-AU-7	ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR				2FE	11,980,705	97.8140	10,759,540	11,000,000	11,729,526	0	(105,398)	0	0	4.050	2.850	FA	168,300	445,500	01/22/2015	02/15/2022
29379V-AZ-6	ENTERPRISE PRODUCTS OPER,M/W SR UNSEC			1	2FE	3,914,537	90.4260	3,526,614	3,900,000	3,910,849	0	(1,359)	0	0	3.350	3.300	MS	38,469	130,650	03/11/2013	03/15/2023
29379V-BE-2	ENTERPRISE PRODUCTS OPER, MW@20			1	2FE	996,810	91.4710	914,710	1,000,000	997,089	0	249	0	0	3.750	3.780	FA	14,167	31,354	10/02/2014	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER, MW@25				2FE	3,985,400	89.7000	3,588,000	4,000,000	3,985,966	0	566	0	0	3.700	3.740	FA	55,911	40,289	05/04/2015	02/15/2026
294429-AF-2	EQUIFAX, INC., M/W SR NOTE				2FE	3,991,160	106.2800	4,251,200	4,000,000	3,998,306	0	1,044	0	0	6.300	6.330	JJ	126,000	252,000	06/26/2007	07/01/2017
29444U-AQ-9	EQUINIX INC, MW@50			1	3FE	1,960,000	103.0000	2,018,800	1,960,000	1,960,000	0	0	0	0	5.875	5.870	JJ	8,636	0	11/19/2015	01/15/2026
294549-AM-2	EQUITABLE RESOURCES, NOTE M/W				2FE	7,573,192	104.0530	7,803,975	7,500,000	7,514,752	0	(6,297)	0	0	5.150	5.050	MS	128,750	386,250	01/29/2004	03/01/2018
29717P-AD-9	ESSEX PORTFOLIO,MW@35 CALLABLE			1	2FE	6,322,746	99.7500	6,247,343	6,263,000	6,307,352	0	(6,234)	0	0	3.625	3.490	FA	85,768	227,034	04/11/2013	08/15/2022
29717P-AE-7	ESSEX PORTFOLIO LP,M/W SR UNSECURED			1	2FE	2,480,275	97.0290	2,425,725	2,500,000	2,484,995	0	1,778	0	0	3.250	3.340	MN	13,542	81,250	04/10/2013	05/01/2023
29717P-AG-2	ESSEX PORTFOLIO LP				2FE	9,983,380	104.1130	10,416,506	10,005,000	10,006,774	0	(2,662)	0	0	5.500	5.420	MS	162,025	550,275	04/27/2011	03/15/2017
29717P-AJ-6	ESSEX PORTFOLIO LP			1	2FE	4,059,480	108.1470	4,325,880	4,000,000	4,036,823	0	(6,448)	0	0	5.200	4.980	MS	61,244	208,000	10/20/2011	03/15/2021
29717P-AL-1	ESSEX PORTFOLIO LP			1	2FE	5,929,417	98.0670	5,785,953	5,900,000	5,921,327	0	(2,831)	0	0	3.375	3.310	JJ	91,819	199,125	11/05/2012	01/15/2023
29736R-AB-6	ESTEE LAUDER, M/W SR SUBNOTE				1FE	6,552,680	105.2870	6,317,220	6,000,000	6,182,159	0	(129,689)	0	0	5.550	3.200	MN	42,550	333,000	01/07/2014	05/15/2017
29736R-AE-0	ESTEE LAUDER CO INC,M/W SR UNSECURED				1FE	3,692,033	96.7950	3,668,531	3,790,000	3,712,887	0	10,451	0	0	2.350	2.680	FA	33,647	89,065	09/10/2014	08/15/2022
30049X-AA-5	EVOLUTION ESCROW ISSUER, MW@50			1	5FE	2,303,425	58.0000	1,336,320	2,304,000	2,303,310	0	(115)	0	0	7.500	7.490	MS	50,880	84,480	06/05/2015	03/15/2022
30161M-AL-7	EXELON CORPORATION,MW@40 3/15/2022			1	2FE	3,999,040	101.3200	4,052,800	4,000,000	3,999,325	0	89	0	0	4.250	4.250	JD	7,556	170,000	06/13/2012	06/15/2022
30162A-AF-5	EXELIS INC, SR UNSECURED				2FE	4,591,355	101.7940	4,580,730	4,500,000	4,515,687	0	(20,350)	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				2FE	5,010,850	100.6670	5,033,350	5,000,000	5,000,878	0	(2,321)	0	0	3.125	3.070	MN	19,965	156,250	06/03/2011	05/15/2016
302491-AQ-8	FMC CORP., MAKE WHOLE SR UNSECURED				2FE	4,373,220	107.5050	4,300,200	4,000,000	4,178,883	0	(40,996)	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	2FE	995,750	98.8130	988,130	1,000,000	997,326	0	381	0	0	3.950	4.000	FA	16,458	39,500	11/17/2011	02/01/2022
302491-AS-4	FMC CORP,MW@20			1	2FE	2,073,260	98.6770	1,973,540	2,000,000	2,063,236	0	(6,854)	0	0	4.100	3.630	FA	34,167	82,000	07/02/2014	02/01/2024
302508-AM-8	FMR CORP. P/P, M/W, NOTES, 144A				1FE	11,881,851	115.4520	12,411,090	10,750,000	11,093,905	0	(86,945)	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				1FE	6,473,097	132.6680	8,096,728	6,103,000	6,363,476	0	(11,739)	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				1FE	10,365,061	110.7310	10,967,906	9,905,000	10,261,350	0	(54,431)	0	0	5.350	4.600	MN	67,712	529,918	04/14/2014	11/15/2021
307000-AA-7	FAMILY DOLLAR STORES INC.M/W SR UNSECUD				3FE	7,075,320	102.3830	7,269,193	7,100,000	7,087,028	0	2,148	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				2FE	2,177,814	99.9580	2,168,776	2,169,677	2,173,674	0	(3,725)	0	0	2.625	2.470	JJ	26,262	56,956	08/20/2012	01/15/2018
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981				2FE	2,743,388	112.7500	3,046,860	2,702,315	2,717,905	0	(4,077)	0	0	6.720	6.520	JJ	83,736	181,596	05/10/2002	01/15/2022
31331F-AY-7	FEDERAL EXPRESS CORP P/T CERT SRS 981B				2FE	3,015,532	107.0000	3,140,579	2,935,121	2,953,239	0	(13,037)	0	0	6.845	6.440	JJ	92,641	200,909	10/01/2004	01/15/2019
31331F-AZ-4	FEDERAL EXPRESS CORP. SINKABLE				2FE	325,827	100.5000	295,671	294,200	294,377	0	(8,500)	0	0	7.020	5.430	JJ	9,523	20,653	07/09/2003	01/15/2016
313747-AS-6	FEDERAL REALTY INVS TRUST,M/W SR UNSECUR			1	1FE	987,430	98.7590	987,590	1,000,000	991,322	0	1,169	0	0	3.000	3.140	FA	12,500	30,000	07/16/2012	08/01/2022
31410H-AQ-4	MACYS RETAIL HOLDGS INC				2FE	1,561,675	112.6890	1,831,196	1,625,000	1,572,784	0	2,281	0	0	6.900	7.280	AO	28,031	112,125	06/02/2010	04/01/2029
31428X-AZ-9	FEDEX CORP, MW@15				2FE	998,190	100.3870	1,003,870	1,000,000	998,531	0	341	0	0	2.300	2.330	FA	9,583	12,906	01/06/2015	02/01/2020
316773-AD-2	FIFTH THIRD BANCORP.SUBNOTE				2FE	1,268,200	105.2960	2,105,920	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
319963-BN-3	FIRST DATA CORPORATION, MW@50			1	3FE	525,000	100.5000	527,625	525,000	525,000	0	0	0	0	5.375	5.370	FA	10,974	0	08/05/2015	08/15/2023
32008D-AA-4	FIRST DATA CORPORATION, MW			1	3FE	3,141,000	99.5000	3,125,295	3,141,000	3,141,000	0	0	0	0	5.000	5.000	JJ	15,705	0	11/05/2015	01/15/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
32055R-AN-7	FIRST INDUSTRIAL LP, M/W SR UNSECURED				2FE	3,022,944	100.0930	3,313,078	3,310,000	3,307,418	0	64,933	0	0	5.750	7.810	JJ	87,761	190,325	01/19/2011	01/15/2016
340711-AT-7	FLORIDA GAS TRANSMISSION,MW@40 BULLET				2FE	2,442,953	106.1700	2,344,234	2,208,000	2,374,674	0	(33,206)	0	0	5.450	3.630	JJ	55,488	120,336	11/20/2013	07/15/2020
340711-AV-2	FLORIDA GAS TRANSMISSION,144A SR UNSECUR			1	2FE	7,693,362	96.6280	7,276,088	7,530,000	7,667,378	0	(19,173)	0	0	3.875	3.540	JJ	134,546	291,788	12/08/2014	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION, MW@35			1	2FE	3,994,600	91.6900	3,667,600	4,000,000	3,994,825	0	225	0	0	4.350	4.360	JJ	80,233	0	07/21/2015	07/15/2025
341081-EQ-6	FLORIDA POWER & LIGHT COMPANY,1ST MORT				1FE	2,989,110	119.0260	3,570,780	3,000,000	2,991,532	0	260	0	0	5.625	5.650	AO	42,188	168,750	04/01/2003	04/01/2034
341081-ET-0	FLORIDA PWR & LT, M/W 1ST MORTGE				1FE	5,835,522	109.7980	6,560,431	5,975,000	5,864,759	0	3,188	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				1FE	995,330	115.5120	1,155,120	1,000,000	996,163	0	107	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				1FE	992,880	120.0930	1,200,930	1,000,000	994,036	0	144	0	0	5.650	5.690	FA	23,542	56,500	01/11/2006	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO				1FE	5,003,935	124.7250	5,612,625	4,500,000	4,939,096	0	(11,913)	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				1FE	5,784,805	106.8690	6,144,968	5,750,000	5,757,276	0	(4,234)	0	0	5.550	5.420	MN	53,188	319,125	02/04/2009	11/01/2017
341081-FD-4	FLORIDA POWER & LIGHT 1ST MORTGAGE			1	1FE	3,514,220	114.6690	4,013,415	3,500,000	3,512,813	0	(255)	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				1FE	2,229,384	114.7420	2,415,319	2,105,000	2,212,837	0	(3,727)	0	0	5.900	5.430	MS	41,398	124,195	01/05/2011	03/01/2033
341099-CK-3	FLORIDA POWER CORP,M/W 1ST MTGE				1FE	6,023,549	109.1550	6,112,680	5,600,000	5,733,513	0	(50,320)	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				1FE	3,621,780	127.8900	3,836,700	3,000,000	3,560,150	0	(13,278)	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				1FE	14,131,799	102.1710	13,823,736	13,530,000	13,999,048	0	(74,298)	0	0	3.375	2.710	MS	134,454	456,638	01/08/2015	09/15/2021
343412-AC-6	FLUOR CORP, MW@20			1	1FE	3,956,760	99.9170	3,996,680	4,000,000	3,960,836	0	3,702	0	0	3.500	3.620	JD	6,222	147,778	11/18/2014	12/15/2024
343498-AA-9	FLOWERS FOODS INC, M/W SR UNSECURED			1	2FE	9,425,542	103.9330	9,374,757	9,020,000	9,359,249	0	(50,050)	0	0	4.375	3.660	AO	98,656	394,625	09/22/2014	04/01/2022
34354P-AC-9	FLOWSERVE CORP, SR UNSECURED			1	2FE	11,627,529	97.1270	11,203,599	11,535,000	11,601,048	0	(9,196)	0	0	3.500	3.390	MS	118,875	403,725	09/24/2014	09/15/2022
344868-AA-2	FOOTBALL TRUST V,144A M/W PASS THRU CTFS				1FE	3,000,000	105.9270	3,177,815	3,000,000	3,000,000	0	0	0	0	5.350	5.350	OCT	39,233	162,283	04/08/2010	10/05/2020
345397-VU-4	FORD MOTOR CREDIT CO LLC, SR UNSECURED				2FE	1,958,000	111.5140	2,183,444	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				1FE	994,550	99.8180	998,180	1,000,000	998,086	0	1,100	0	0	1.375	1.480	MS	4,049	13,750	09/19/2012	09/15/2017
354613-AJ-0	FRANKLIN RESOURCES INC, M/W SR UNSECURED				1FE	14,465,743	97.6250	13,889,109	14,227,000	14,406,054	0	(21,650)	0	0	2.800	2.590	MS	117,294	354,788	04/16/2015	09/15/2022
354613-AK-7	FRANKLIN RESOURCES INC, MW@15				1FE	5,370,680	94.6630	5,301,128	5,600,000	5,377,659	0	6,979	0	0	2.850	3.350	MS	40,343	79,800	08/26/2015	03/30/2025
35671D-BD-6	FREEPORT-MCMORAN C & G,MW				2FE	999,900	78.0000	780,000	1,000,000	999,956	0	19	0	0	2.375	2.370	MS	6,993	23,750	02/28/2013	03/15/2018
35671D-BG-9	FREEPORT-MCMORAN C & G,MW				2FE	7,872,652	64.0000	5,056,000	7,900,000	7,881,550	0	3,972	0	0	3.100	3.150	MS	72,109	244,900	05/31/2013	03/15/2020
35906A-AB-4	FRONTIER COMMUNICATIONS, M/W SR NOTE				3FE	863,650	103.2500	903,438	875,000	870,614	0	1,367	0	0	8.125	8.330	AO	17,773	71,094	09/22/2009	10/01/2018
35906A-AM-0	FRONTIER COMMUNICATIONS, MW@50				3FE	735,708	87.0000	750,810	863,000	735,708	0	(4,403)	182,029	0	7.125	6.030	JJ	28,353	61,489	08/20/2014	01/15/2023
35906A-AU-2	FRONTIER COMMUNICATIONS, MW@50			1	3FE	1,206,000	99.6250	1,195,500	1,200,000	1,206,000	0	0	0	0	10.500	10.390	MS	33,600	0	11/06/2015	09/15/2022
35906A-AX-6	FRONTIER COMMUNICATIONS, MW@50			1	3FE	9,416,874	99.0000	9,286,200	9,380,000	9,415,980	0	(894)	0	0	11.000	10.930	MS	275,147	0	09/18/2015	09/15/2025
360271-AH-3	FULTON FINANCIAL SUB NOTE				2FE	3,988,560	103.9450	4,157,800	4,000,000	3,998,075	0	1,352	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				3FE	4,000,000	103.3000	4,132,000	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				2FE	2,205,544	101.0780	2,223,716	2,200,000	2,200,675	0	(1,221)	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				2FE	990,500	104.9440	1,049,440	1,000,000	993,369	0	855	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				2FE	7,377,684	99.2770	7,346,498	7,400,000	7,387,795	0	4,527	0	0	2.375	2.440	JJ	73,717	175,750	11/05/2013	07/30/2018
361448-AQ-6	GATX CORP,M/W SR UNSECURED				2FE	3,971,860	99.1900	3,967,600	4,000,000	3,978,621	0	2,496	0	0	3.900	3.980	MS	39,433	156,000	03/15/2013	03/30/2023
361582-AD-1	GEICO CORP., DEBENTURE				1FE	5,881,890	123.0240	6,151,200	5,000,000	5,447,506	0	(46,025)	0	0	7.350	5.860	JJ	169,458	367,500	12/02/2002	07/15/2023
36159R-AG-8	GEO GROUP INC/THE, MW@50			1	3FE	2,005,000	94.7500	1,895,000	2,000,000	2,004,822	0	(178)	0	0	5.125	5.070	AO	25,625	51,250	08/28/2015	04/01/2023
362320-AT-0	VERIZON COMMUNICATIONS, DEB.				2FE	3,480,760	123.5600	3,706,800	3,000,000	3,211,679	0	(28,271)	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	115.4790	2,309,580	2,000,000	2,235,473	0	(7,728)	0	0	8.500	7.240	MN	21,722	170,000	06/20/2001	11/15/2031
36467W-AA-7	GAMESTOP CORP, MW@50			1	3FE	1,922,975	98.5000	1,868,545	1,897,000	1,915,853	0	(6,115)	0	0	5.500	5.100	AO	26,084	106,364	01/08/2015	10/01/2019
36804P-AF-3	GATX CORPORATION, PASS THRU CERTS				2FE	526,270	107.8750	567,714	526,270	526,270	0	0	0	0	5.697	5.690	JJ	14,908	29,982	03/17/2005	01/02/2025
369300-AN-8	GENERAL CABLE CORP, MW@50			1	4FE	2,249,423	77.0000	1,858,010	2,413,000	2,260,455	0	12,326	0	0	5.750	6.820	AO	34,687	138,748	03/09/2015	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP,MW@15				1FE	1,598,655	106.1570	1,592,355	1,500,000	1,577,392	0	(12,721)	0	0	3.875	2.860	JJ	26,802	58,125	04/16/2014	07/15/2021
369550-AU-2	GENERAL DYNAMICS CORP,M/W SR UNSECURED			1	1FE	2,919,990	96.1420	2,884,260	3,000,000	2,934,324	0	8,512	0	0	2.250	2.590	MN	8,625	67,500	09/16/2014	11/15/2022
369604-BC-6	GENERAL ELECTRIC CO.,SR UNSECURED				1FE	871,894	106.7680	934,220	875,000	874,271	0	350	0	0	5.250	5.290	JD	3,190	45,938	12/19/2007	12/06/2017
369604-BH-5	GENERAL ELECTRIC CO, MW@15				1FE	9,659,790	102.9130	9,776,735	9,500,000	9,658,769	0	(1,021)	0	0	4.500	4.390	MS	130,625	213,750	06/03/2015	03/11/2044
36962G-2G-8	GENERAL ELECTRIC CAPITAL CORP				1FE	1,992,360	104.5440	2,090,880	2,000,000	1,998,927	0	904	0	0	5.400	5.450	FA	40,800	108,000	02/06/2007	02/15/2017
36962G-4D-3	GENERAL ELEC CAP CORP, BULLET				1FE	3,934,623	113.2840	3,738,372	3,300,000	3,710,716	0	(108,050)	0	0	6.000	2.370	FA	79,200	198,000	11/20/2013	08/07/2019
36962G-4J-0	GENERAL ELEC CAP CORP				1FE	3,907,348	112.1570	3,813,338	3,400,000	3,749,813	0	(81,174)	0	0	5.500	2.770	JJ	89,864	187,000	01/08/2014	01/08/2020
36962G-5C-4	GENERAL ELEC CAP CORP, SR UNSECURED				1FE	3,992,240	100.6580	4,026,320	4,000,000	3,999,411	0	1,628	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	101.9260	2,038,520	2,000,000	1,999,595	0	495	0	0	3.350	3.370	AO	13,772	67,000	10/12/2011	10/17/2016
36962G-6K-5	GENERAL ELECTRIC CAPITAL CORP, SR UNSECU				1FE	1,997,420	100.6500	2,013,000	2,000,000	1,999,002	0	517	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				1FE	999,220	99.9900	999,900	1,000,000	999,546	0	109	0	0	2.100	2.110	JD	1,167	21,000	12/05/2012	12/11/2019
36962G-6S-8	GENERAL ELEC CAP CORP,SR UNSECURED				1FE	1,996,240	101.5010	2,030,020	2,000,000	1,997,242	0	346	0	0	3.100	3.120	JJ	29,622	62,000	01/03/2013	01/09/2023
36962G-7M-0	GENERAL ELEC CAP CORP			1	1FE	1,998,780	100.3700	2,007,400	2,000,000	1,999,008	0	228	0	0	2.200	2.210	JJ	21,022	22,000	01/06/2015	01/09/2020
36962G-Y4-0	GENERAL ELECTRIC CAP CORP, MTN NOTE				1FE	994,730	103.3770	1,033,770	1,000,000	999,466	0	635	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	105.1260	2,102,520	2,000,000	1,998,718	0	340	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-BM-5	GENERAL MILLS, INC., CALLABLE SR UNSECUR			1	2FE	10,544,183	100.0750	10,237,673	10,230,000	10,455,447	0	(36,414)	0	0	3.150	2.720	JD	14,322	322,245	07/22/2014	12/15/2021
37045X-AB-2	GENERAL MOTORS FINL CO,MW				2FE	1,752,625	108.3670	1,842,239	1,700,000	1,722,671	0	(8,557)	0	0	6.750	6.130	JD	9,563	114,750	06/04/2012	06/01/2018
37045X-AN-6	GENERAL MOTORS FINL CO,MW@25				2FE	1,599,000	100.3350	1,604,357	1,599,000	1,599,000	0	0	0	0	3.500	3.500	JJ	26,583	55,965	07/07/2014	07/10/2019
37185L-AF-9	GENESIS ENERGY LP,MW@50 CALLABLE			1	4FE	1,670,390	76.0000	1,261,600	1,660,000	1,668,696	0	(1,098)	0	0	5.625	5.520	JD	4,150	93,375	05/13/2014	06/15/2024
37185L-AG-7	GENESIS ENERGY LP/GENESI, MW@50			1	4FE	2,805,900	80.0000	2,240,000	2,800,000	2,805,377	0	(523)	0	0	6.000	5.950	MN	21,467	81,200	05/14/2015	05/15/2023
37244D-AC-3	GENON ENERGY INC, MW +50BP				4FE	1,925,850	80.7830	1,420,973	1,759,000	1,887,840	0	(16,171)	0	0	9.500	7.000	AO	35,278	167,105	06/20/2013	10/15/2018
373298-BR-8	GEORGIA PACIFIC CORP, NOTE, M/W				2FE	2,891,888	129.6090	3,752,181	2,895,000	2,891,478	0	(192)	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	114.0790	3,445,186	3,020,000	3,162,176	0	(15,834)	0	0	5.750	4.970	AO	36,659	173,650	06/17/2003	04/15/2023
373334-GE-5	GEORGIA POWER COMPANY				1FE	3,991,360	105.5540	4,222,160	4,000,000	3,998,442	0	1,028	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				1FE	2,257,206	108.1240	2,270,604	2,100,000	2,150,148	0	(19,280)	0	0	5.400	4.340	JD	9,450	113,400	10/15/2009	06/01/2018
373334-JP-7	GEORGIA POWER COMPANY,MW@15 BULLET				1FE	2,328,522	106.7400	2,241,540	2,100,000	2,252,365	0	(36,766)	0	0	4.250	2.300	JD	7,438	89,250	11/21/2013	12/01/2019
373334-JS-1	GEORGIA POWER CO., M/W SR UNSECURED				1FE	7,798,080	97.4010	7,792,080	8,000,000	7,815,676	0	3,709	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	100.5550	1,005,550	1,000,000	999,983	0	57	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				1FE	1,996,540	98.2010	1,964,020	2,000,000	1,997,688	0	326	0	0	2.850	2.870	MN	7,283	57,000	05/08/2012	05/15/2022
375558-AT-0	GILEAD SCIENCES INC, M/W SR UNSECURED				1FE	998,360	101.6910	1,016,910	1,000,000	999,677	0	342	0	0	3.050	3.080	JD	2,542	30,500	12/06/2011	12/01/2016
375558-AU-7	GILEAD SCIENCES INC,MW@40				1FE	7,778,110	108.0120	7,560,840	7,000,000	7,660,235	0	(94,671)	0	0	4.400	2.660	JD	25,667	308,000	02/04/2015	12/01/2021
375558-AX-1	GILEAD SCIENCES INC, MW@20			1	1FE	5,322,900	100.3940	5,019,700	5,000,000	5,319,520	0	(3,380)	0	0	4.800	4.390	AO	60,000	120,000	05/13/2015	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC, MW@20			1	1FE	3,502,980	100.8340	3,529,190	3,500,000	3,502,965	0	(33)	0	0	3.500	3.480	FA	51,042	86,431	11/12/2014	02/01/2025
375558-BA-0	GILEAD SCIENCES INC, MW@25			1	1FE	5,260,900	97.8160	4,890,800	5,000,000	5,258,589	0	(2,311)	0	0	4.500	4.180	FA	93,750	158,750	04/30/2015	02/01/2045
377316-AM-6	GLATFELTER (PH) CO,MW@50 CALLABLE			1	3FE	2,924,888	100.0000	2,870,000	2,870,000	2,900,291	0	(9,943)	0	0	5.375	4.960	AO	32,567	154,263	04/03/2014	10/15/2020
38141E-A6-6	GOLDMAN SACHS GROUP INC, SR NOTES				1FE	3,301,560	113.0110	3,390,330	3,000,000	3,156,482	0	(30,901)	0	0	6.000	4.680	JD	8,000	180,000	10/27/2010	06/15/2020
38141G-EE-0	GOLDMAN SACHS GROUP INC, SR UNSECURED				1FE	1,544,430	100.1050	1,501,575	1,500,000	1,500,308	0	(7,817)	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	103.1340	2,062,680	2,000,000	2,012,025	0	(15,398)	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	108.5920	2,931,984	2,700,000	2,768,272	0	(28,035)	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	113.7220	2,274,440	2,000,000	1,998,185	0	244	0	0	5.750	5.760	JJ	50,153	115,000	01/19/2012	01/24/2022
38141G-VR-2	GOLDMAN SACHS GROUP INC				2FE	2,979,000	99.2360	2,977,080	3,000,000	2,979,331	0	331	0	0	4.250	4.330	AO	24,792	0	10/16/2015	10/21/2025
38143U-SC-6	GOLDMAN SACHS GROUP INC., SR UNSECURED				1FE	1,004,660	100.2540	1,002,540	1,000,000	1,000,106	0	(1,049)	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				2FE	1,994,120	113.0450	2,260,900	2,000,000	1,994,933	0	118	0	0	6.450	6.470	MN	21,500	129,000	04/10/2006	05/01/2036
38145X-AA-1	GOLDMAN SACHS GROUP INC				1FE	1,993,680	100.7150	2,014,300	2,000,000	1,996,007	0	1,227	0	0	2.625	2.690	JJ	22,021	52,500	01/28/2014	01/31/2019
38147M-AA-3	GOLDMAN SACHS GROUP INC,SR UNSECURED				1FE	7,843,683	101.9550	7,901,513	7,750,000	7,801,689	0	(19,412)	0	0	2.900	2.620	JJ	101,138	224,750	10/28/2013	07/19/2018
38148F-AB-5	GOLDMAN SACHS GROUP INC				1FE	3,991,800	99.9610	3,998,440	4,000,000	3,993,656	0	1,564	0	0	2.550	2.590	AO	19,267	102,000	10/20/2014	10/23/2019
38148L-AA-4	GOLDMAN SACHS GROUP INC			1	1FE	3,992,480	99.2410	3,969,640	4,000,000	3,993,681	0	1,201	0	0	2.600	2.630	AO	19,644	78,000	01/20/2015	04/23/2020
382380-AM-8	B.F. GOODRICH CO. (THE), MTN, SRS. A				1FE	1,002,200	109.0570	1,090,570	1,000,000	1,000,419	0	(182)	0	0	6.800	6.770	FA	28,333	68,000	11/16/1998	02/01/2018
382550-BE-0	GOODYEAR TIRE & RUBBER, MW@50			1	3FE	1,320,875	102.5000	1,345,825	1,313,000	1,320,659	0	(216)	0	0	5.125	4.980	MN	10,468	0	11/02/2015	11/15/2023
38259P-AB-8	GOOGLE INC., M/W SR UNSECURED				1FE	1,981,940	106.4810	2,129,620	2,000,000	1,989,455	0	1,738	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				1FE	994,540	100.5810	1,005,810	1,000,000	999,560	0	1,132	0	0	2.125	2.240	MN	2,479	21,250	05/16/2011	05/19/2016
38869P-AL-8	GRAPHIC PACKAGING INTL, MW@50			1	3FE	1,516,078	101.2500	1,520,775	1,502,000	1,514,318	0	(1,533)	0	0	4.875	4.720	MN	9,356	75,053	10/24/2014	11/15/2022
391164-AF-7	GREAT PLAINS ENERGY INC,SR UNSECURED			1	2FE	2,045,820	109.3550	2,187,100	2,000,000	2,031,037	0	(4,149)	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	2,232,558	110.7120	2,471,722	2,232,558	2,232,558	0	0	0	0	5.810	5.810	JJ	64,856	129,712	09/02/2009	07/01/2021
39121J-AA-8	GREAT RIVER ENERGY, 144A IST MORTGAGE				1FE	1,099,421	102.4550	1,111,403	1,084,772	1,087,985	0	(4,192)	0	0	5.829	5.610	JJ	31,616	63,231	07/23/2009	07/01/2017
39121J-AH-3	GREAT RIVER ENERGY, 144A IST MTGE				1FE	1,832,000	105.7370	1,937,102	1,832,000	1,832,000	0	0	0	0	4.478	4.470	JJ	41,018	82,037	10/20/2010	07/01/2030
39807U-AA-4	GREYSTAR REAL ESTATE PAR, MW@50			1	4FE	2,371,284	103.7500	2,394,550	2,308,000	2,363,750	0	(7,345)	0	0	8.250	7.640	JD	15,868	196,228	05/22/2015	12/01/2022
402479-BX-6	GULF POWER CO. M/W SR UNSECURED				1FE	1,599,165	103.6850	1,555,275	1,500,000	1,514,488	0	(15,198)	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				1FE	1,499,760	107.2810	1,609,215	1,500,000	1,499,886	0	24	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				1FE	1,996,260	98.7800	1,975,600	2,000,000	1,997,481	0	352	0	0	3.100	3.120	MN	7,922	62,000	05/15/2012	05/15/2022
402740-AD-6	GULFSTREAM NATURAL GAS, MW@40			1	2FE	1,999,240	94.9190	1,898,380	2,000,000	1,999,243	0	3	0	0	4.600	4.600	MS	24,789	0	09/21/2015	09/15/2025
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE			1	4FE	1,515,195	98.0000	1,420,020	1,449,000	1,496,579	0	(8,562)	3,824	0	7.000	6.110	MS	33,810	81,480	03/03/2015	09/01/2022
404119-BM-0	HCA INC,MW@50				3FE	3,812,928	100.7500	3,833,538	3,805,000	3,810,248	0	(1,516)	0	0	3.750	3.700	MS	42,014	142,688	03/03/2014	03/15/2019
404119-BR-9	HCA INC, MW@50				4FE	552,453	98.7500	541,150	548,000	552,126	0	(326)	0	0	5.375	5.260	FA	12,273	15,955	01/13/2015	02/01/2025
404121-AF-2	HCA INC, MW@50				3FE	1,397,250	99.0000	1,336,500	1,350,000	1,392,659	0	(4,591)	0	0	4.750	4.240	MN	10,688	64,125	01/13/2015	05/01/2023
404121-AG-0	HCA INC,MW@50				4FE	2,243,515	102.5000	2,255,000	2,200,000	2,237,002	0	(3,984)	0	0	5.875	5.590	MN	21,542	129,250	05/02/2014	05/01/2023
40414L-AC-3	HCP INC, M/W SR UNSECURED				2FE	2,967,722	100.1410	2,872,044	2,868,000	2,870,254	0	(26,798)	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	103.1650	2,321,213	2,250,000	2,248,187	0	544	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	95.5090	1,910,180	2,000,000	1,984,599	0	2,064	0	0	3.150	3.280	FA	26,250	63,000	07/18/2012	08/01/2022
40414L-AH-2	HCP INC, MW@25			1	2FE	2,006,200	98.4590	1,969,180	2,000,000	2,005,124	0	(1,076)	0	0	2.625	2.550	FA	21,875	26,250	02/11/2015	02/01/2020
406216-AZ-4	HALLIBURTON COMPANY, CALLABLE SR UNSEC			1	1FE	1,993,400	99.9110	1,998,220	2,000,000	1,995,869	0	628	0	0	3.250	3.280	MN	8,306	65,000	11/08/2011	11/15/2021
406216-BH-3	HALLIBURTON CO, MW@25			1	1FE	999,190	98.4130	984,130	1,000,000	999,204	0	14	0	0	3.375	3.380	MN	4,500	0	11/05/2015	11/15/2022

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
412690-AD-1	HARLAND CLARKE HOLDINGS			1	4FE	4,512,458	83.0000	3,718,400	4,480,000	4,501,605	0	(5,992)	0	0	6.875	6.700	MS	102,667	308,000	02/06/2014	03/01/2020
412822-AD-0	HARLEY-DAVIDSON INC, MW@20			1	1FE	1,988,980	100.4750	2,009,500	2,000,000	1,989,374	0	394	0	0	3.500	3.560	JJ	29,750	0	07/23/2015	07/28/2025
41283L-AA-3	HARLEY DAVIDSON, 144A M/W CO GUARNT				1FE	4,628,400	100.6650	4,655,756	4,625,000	4,625,181	0	(880)	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				1FE	2,764,183	101.3320	2,786,630	2,750,000	2,753,690	0	(2,980)	0	0	2.700	2.580	MS	21,863	74,250	04/23/2012	03/15/2017
41283L-AD-7	HARLEY-DAVIDSON FINL SER, MW@12.5				1FE	4,956,519	99.5290	4,926,686	4,950,000	4,955,212	0	(1,296)	0	0	2.400	2.370	MS	34,980	118,470	11/13/2014	09/15/2019
41283L-AF-2	HARLEY-DAVIDSON FINL SER, MW@10			1	1FE	1,995,380	98.1170	1,962,340	2,000,000	1,996,128	0	748	0	0	2.150	2.190	FA	14,931	21,500	02/23/2015	02/26/2020
413875-AE-5	HARRIS CORP., DEB.				2FE	1,351,216	116.0020	1,856,032	1,600,000	1,441,071	0	9,724	0	0	7.000	8.490	JJ	51,644	112,000	12/17/1999	01/15/2026
413875-AM-7	HARRIS CORP., M/W SR UNSECURED				2FE	2,636,868	104.4710	2,716,246	2,600,000	2,620,385	0	(3,626)	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				3FE	7,397,227	88.7500	6,601,225	7,438,000	7,425,484	0	4,763	0	0	5.750	5.820	MN	54,649	427,685	03/25/2009	05/15/2018
418056-AP-2	HASBRO, INC. M/W SR UNSECURED				2FE	6,529,964	107.0520	6,278,600	5,865,000	6,102,246	0	(133,144)	0	0	6.300	3.810	MS	108,796	369,495	01/14/2014	09/15/2017
418056-AT-4	HASBRO INC,MW@15			1	2FE	7,258,749	99.7200	7,160,893	7,181,000	7,243,731	0	(10,967)	0	0	3.150	2.960	MN	28,904	226,202	08/18/2014	05/15/2021
42217K-AY-2	HEALTH CARE REIT INC, SR UNSECURED			1	2FE	1,993,880	104.2900	2,085,800	2,000,000	1,996,935	0	864	0	0	4.125	4.170	AO	20,625	82,500	03/27/2012	04/01/2019
427866-AE-8	HERSHEY FOODS CORP., DEB.				1FE	5,926,200	127.6640	6,383,200	5,000,000	5,356,006	0	(56,295)	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	133.4790	3,028,639	2,269,000	2,555,087	0	(16,992)	0	0	7.200	5.690	FA	61,717	163,368	11/14/2005	08/15/2027
427866-AU-2	HERSHEY COMPANY, MW@15			1	1FE	1,994,060	101.1660	2,023,320	2,000,000	1,994,243	0	183	0	0	3.200	3.230	FA	23,111	0	08/18/2015	08/21/2025
43129T-AC-6	HILAND PART LP/CORP,MW@50 CALLABLE			1	2FE	1,510,000	96.0000	1,440,000	1,500,000	1,507,582	0	(1,512)	0	0	5.500	5.360	MN	10,542	82,500	05/13/2014	05/15/2022
431318-AN-4	HILCORP ENERGY I/HILCORP,MW@50 CALLABLE			1	3FE	2,738,518	83.0000	2,271,710	2,737,000	2,738,261	0	(163)	0	0	5.000	4.990	JD	11,404	136,850	07/01/2014	12/01/2024
437076-AP-7	THE HOME DEPOT, INC.M/W UNSEC NOTE				1FE	5,665,840	100.7030	5,790,423	5,750,000	5,748,140	0	10,886	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				1FE	1,626,900	121.8840	2,011,086	1,650,000	1,630,237	0	464	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	99.2400	992,400	1,000,000	998,825	0	145	0	0	2.700	2.710	AO	6,750	27,000	04/02/2013	04/01/2023
437076-BF-8	HOME DEPOT INC, MW@15			1	1FE	4,927,050	103.3560	5,167,800	5,000,000	4,928,004	0	954	0	0	4.400	4.480	MS	64,778	110,000	06/10/2015	03/15/2045
437076-BH-4	HOME DEPOT INC, MW@25			1	1FE	5,020,050	102.2290	5,111,450	5,000,000	5,019,644	0	(406)	0	0	4.250	4.220	AO	53,125	70,243	05/29/2015	04/01/2046
440327-AK-0	HORACE MANN EDUCATORS CO, MW@35			1	2FE	4,015,880	99.9880	3,999,520	4,000,000	4,015,754	0	(126)	0	0	4.500	4.440	JD	19,000	0	11/19/2015	12/01/2025
44106M-AM-4	HOSPITALITY PROPERTIES CALL @ MW +20BP				2FE	2,231,365	103.4220	2,252,531	2,178,000	2,190,742	0	(10,063)	0	0	5.625	5.100	MS	36,073	122,513	06/20/2011	03/15/2017
443510-AE-2	HUBBELL, INC CALL @MW +30BP				1FE	2,318,908	108.7680	2,496,226	2,295,000	2,305,062	0	(3,971)	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				1FE	6,700,592	102.8980	6,727,471	6,538,000	6,659,090	0	(15,994)	0	0	3.625	3.300	MN	30,284	237,003	01/08/2013	11/15/2022
444454-AA-0	HUGHES SATELLITE SYSTEMS, MW@50				4FE	2,134,530	106.0000	2,038,380	1,923,000	2,122,506	0	(12,024)	0	0	7.625	5.400	JD	6,517	73,314	08/05/2015	06/15/2021
445658-CD-7	JB HUNT TRANSPRT SVCS, MW@20			1	2FE	3,255,264	101.5210	3,223,292	3,175,000	3,245,683	0	(7,552)	0	0	3.850	3.520	MS	35,992	122,238	09/17/2014	03/15/2024
448579-AC-6	HYATT HOTELS CORPS., CALLABLE SR UNSECUR			1	2FE	3,982,840	101.4650	4,058,600	4,000,000	3,997,690	0	3,601	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	7,255,217	94.9540	6,860,427	7,225,000	7,251,555	0	(2,780)	0	0	3.375	3.310	JJ	112,439	187,734	02/13/2015	07/15/2023
45031U-BU-4	ISTAR FINANCIAL INC,MW@50 CALLABLE			1	4FE	1,191,675	97.1250	1,152,874	1,187,000	1,190,054	0	(1,124)	0	0	5.000	4.880	JJ	29,675	62,318	07/07/2014	07/01/2019
450636-AC-9	ITR CONCESSION CO LLC, MW@50			1	2FE	5,000,000	100.0260	5,001,300	5,000,000	5,000,000	0	0	0	0	5.183	5.180	JJ	113,738	0	07/16/2015	07/15/2035
45138L-AT-0	IDAHO POWER CO, M/W IST MTGE				1FE	4,168,771	120.8770	4,804,861	3,975,000	4,149,614	0	(4,035)	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				1FE	998,150	110.3720	1,103,720	1,000,000	999,273	0	196	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				1FE	1,497,450	102.4890	1,537,335	1,500,000	1,497,652	0	49	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	98.8280	988,280	1,000,000	998,865	0	163	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				2FE	4,947,030	104.2150	5,210,750	5,000,000	4,970,009	0	5,246	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	103.5620	4,635,435	4,476,000	4,694,880	0	(34,375)	0	0	4.200	3.250	JD	8,355	187,992	02/21/2013	12/15/2021
452308-AP-4	ILLINOIS TOOL WORKS INC,MW@20			1	1FE	2,058,680	102.8530	2,057,060	2,000,000	2,045,939	0	(7,653)	0	0	3.375	2.910	MS	19,875	67,500	04/21/2014	09/15/2021
452308-AR-0	ILLINOIS TOOL WORKS INC, MW@15			1	1FE	8,338,290	94.8070	7,584,560	8,000,000	8,333,369	0	(4,921)	0	0	3.900	3.650	MS	104,000	156,000	04/20/2015	09/01/2042
452308-AT-6	ILLINOIS TOOL WORKS INC, MW@15			1	1FE	3,657,080	102.7700	3,627,781	3,530,000	3,642,797	0	(12,364)	0	0	3.500	3.040	MS	41,183	123,550	10/29/2014	03/01/2024
455434-BP-4	INDIANAPOLIS PWR & LIGHT,144A M/W IST MT			1	2FE	999,090	104.3810	1,043,810	1,000,000	999,129	0	17	0	0	4.875	4.880	MN	8,125	48,750	11/15/2011	11/01/2041
45672N-AF-8	INFOR US INC, MW@50			1	4FE	2,099,919	100.7500	2,115,750	2,100,000	2,099,854	0	(65)	0	0	5.750	5.740	FA	42,263	0	09/01/2015	08/15/2020
458140-AH-3	INTEL CORP., M/W SR UNSECURED				1FE	998,470	100.6240	1,006,240	1,000,000	999,763	0	311	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				1FE	5,988,700	100.1330	6,007,980	6,000,000	5,994,741	0	2,634	0	0	1.350	1.390	JD	3,600	81,000	01/10/2014	12/15/2017
458140-AS-9	INTEL CORP, MW@25			1	1FE	2,998,680	103.4360	3,103,080	3,000,000	2,998,726	0	46	0	0	3.700	3.700	JJ	46,867	0	07/22/2015	07/29/2025
459200-AG-6	IBM CORP, DEB.				1FE	7,444,525	123.6540	7,833,481	6,335,000	6,716,379	0	(85,008)	0	0	8.375	6.560	MN	88,426	530,556	12/03/2008	11/01/2019
459200-AM-3	IBM, M/W, DEB				1FE	7,251,920	128.2620	8,978,340	7,000,000	7,149,580	0	(10,897)	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				1FE	18,822,075	107.2580	18,433,360	17,186,000	17,712,138	0	(297,885)	0	0	5.700	3.780	MS	291,159	979,602	01/09/2014	09/14/2017
459200-GM-7	IBM CORP MAKE WHOLE NOTE				1FE	2,248,019	115.2700	2,184,367	1,895,000	2,014,823	0	(39,006)	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				1FE	994,280	100.5980	1,005,980	1,000,000	999,332	0	1,178	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				1FE	990,650	101.3890	1,013,890	1,000,000	994,211	0	895	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				1FE	995,570	100.1230	1,001,230	1,000,000	999,003	0	897	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				1FE	3,994,000	99.8750	3,995,000	4,000,000	3,997,017	0	850	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				1FE	1,967,960	94.3990	1,887,980	2,000,000	1,978,186	0	3,064	0	0	1.875	2.050	FA	15,625	37,500	07/25/2012	08/01/2022
459200-HP-9	IBM CORP, MW@12.5				1FE	3,059,850	101.5430	3,046,290	3,000,000	3,051,713	0	(5,954)	0	0	3.375	3.110	FA	42,188	101,250	08/12/2014	08/01/2023
459284-AB-1	COCA-COLA ENTERPRISES,M/W SR UNSECURED				2FE	4,838,470	102.2020	5,110,100	5,000,000	4,913,772	0	16,304	0	0	3.500	3.900	MS	51,528	175,000	01/26/2011	09/15/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
459506-AC-5	INT'L FLAVOR & FRAGRANCES SR UNSECURED			1	2FE	3,013,580	96.5720	2,897,160	3,000,000	3,010,254	0	(1,271)	0	0	3.200	3.140	MN	16,000	96,000	04/02/2013	05/01/2023
459745-GF-6	INTL LEASE FINANCE CORP, SR UNSECURED				3FE	3,031,600	118.2500	3,547,500	3,000,000	3,018,729	0	(2,989)	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	121.0000	931,700	770,000	770,000	0	0	0	0	8.625	8.620	JJ	30,624	66,413	12/19/2011	01/15/2022
460146-CG-6	INTL PAPER CO., CALLABLE SR UNSECURED			1	2FE	9,816,655	106.8010	9,676,171	9,060,000	9,681,827	0	(94,446)	0	0	4.750	3.440	FA	162,577	430,350	11/19/2014	02/15/2022
46113V-AC-2	INTERVAL ACQUISITION COR, MW@50			1	3FE	1,715,160	99.2500	1,698,168	1,711,000	1,714,729	0	(431)	0	0	5.625	5.570	AO	20,318	49,459	09/08/2015	04/15/2023
46623E-JY-6	JPMORGAN CHASE & CO				1FE	2,998,500	99.7990	2,993,970	3,000,000	2,999,430	0	501	0	0	1.350	1.360	FA	15,300	40,500	02/12/2014	02/15/2017
46625H-GY-0	JP MORGAN CHASE & CO. SR NOTE				1FE	1,042,450	108.0060	1,080,060	1,000,000	1,010,644	0	(4,811)	0	0	6.000	5.440	JJ	27,667	60,000	01/28/2008	01/15/2018
46625H-HS-2	JP MORGAN CHASE & CO, SR UNSECURED				1FE	3,124,950	106.7380	3,202,140	3,000,000	3,064,224	0	(12,647)	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	101.0340	4,041,360	4,000,000	3,999,556	0	848	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	106.4230	1,064,230	1,000,000	997,040	0	455	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	107.8610	3,235,830	3,000,000	2,989,465	0	1,477	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	100.5770	1,005,770	1,000,000	995,693	0	563	0	0	3.250	3.320	MS	8,847	32,500	09/19/2012	09/23/2022
46625H-JH-4	JPMORGAN & CHASE CO, SR UNSECURED				1FE	999,920	99.6740	996,740	1,000,000	999,941	0	7	0	0	3.200	3.200	JJ	13,867	32,000	01/17/2013	01/25/2023
46625H-JJ-0	JP MORGAN CHASE & CO.SUBORDINATED				2FE	7,919,640	98.2820	7,862,560	8,000,000	7,938,241	0	7,261	0	0	3.375	3.490	MN	45,000	270,000	05/15/2013	05/01/2023
46625H-JX-9	JPMORGAN CHASE & CO				1FE	2,985,300	101.4820	3,044,460	3,000,000	2,987,351	0	1,270	0	0	3.625	3.680	MN	14,500	108,750	05/06/2014	05/13/2024
46625H-JZ-4	JPMORGAN CHASE & CO				2FE	3,997,920	99.7240	3,988,960	4,000,000	3,998,091	0	160	0	0	4.125	4.130	JD	7,333	167,750	12/04/2014	12/15/2026
46625H-NJ-5	JPMORGAN CHASE & CO				2FE	1,993,100	99.7610	1,995,220	2,000,000	1,993,226	0	126	0	0	4.250	4.280	AO	22,667	0	09/23/2015	10/01/2027
466313-AD-5	JABIL CIRCUIT INC. M/W SR UNSECURED				2FE	1,140,125	110.1250	1,101,250	1,000,000	1,049,173	0	(20,337)	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				2FE	1,979,064	102.5000	2,024,375	1,975,000	1,975,359	0	(730)	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				2FE	675,000	105.0000	708,750	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	100.8140	6,799,904	6,745,000	6,746,467	0	(6,974)	0	0	5.500	5.380	MS	109,232	370,975	06/09/2005	03/15/2016
472319-AH-5	JEFFERIES GROUP INC,M/W SR UNSECURED				2FE	4,846,840	111.8680	5,034,060	4,500,000	4,703,545	0	(31,980)	0	0	6.875	5.860	AO	65,313	309,375	02/28/2011	04/15/2021
472319-AK-8	JEFFERIES GROUP INC,M/W SR UNSECURED				2FE	3,990,900	104.0070	4,160,280	4,000,000	3,996,670	0	1,341	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	88.7500	1,335,688	1,505,000	1,518,991	0	(3,721)	0	0	7.375	7.040	AO	27,748	110,994	04/09/2013	04/01/2020
47232M-AB-8	JEFFERIES FIN LLC / JFIN,MW@50 CALLABLE			1	4FE	1,416,938	84.0000	1,188,600	1,415,000	1,416,628	0	(310)	0	0	6.875	6.840	AO	20,537	97,281	08/14/2014	04/15/2022
476556-CM-5	JERSEY CENT P&L M/W IST MORTGAGE				2FE	3,212,448	101.2690	3,095,793	3,057,000	3,063,144	0	(17,910)	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	3,781,775	105.0450	3,676,575	3,500,000	3,621,518	0	(83,647)	0	0	5.650	3.060	JD	16,479	197,750	01/10/2014	06/01/2017
476556-DA-0	JERSEY CENTRAL PWR & LT, M/W SR NOTE				2FE	3,056,050	112.5470	3,376,410	3,000,000	3,021,590	0	(6,067)	0	0	7.350	7.080	FA	91,875	220,500	01/23/2009	02/01/2019
478111-AB-3	JOHNS HOPKINS HEALTH SYS, MW@20				1FE	1,006,780	98.9030	989,030	1,000,000	1,006,251	0	(529)	0	0	2.767	2.670	MN	3,536	27,670	04/10/2015	05/15/2023
478160-AF-1	JOHNSON & JOHNSON, DEBENTURE				1FE	12,701,573	127.1820	14,278,723	11,227,000	12,010,622	0	(77,736)	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	141.8730	9,455,835	6,665,000	7,036,266	0	(17,545)	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				1FE	13,121,412	106.9410	12,538,832	11,725,000	12,061,037	0	(198,440)	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				1FE	1,995,880	109.3500	2,187,000	2,000,000	1,998,780	0	439	0	0	5.150	5.170	JJ	47,494	103,000	06/18/2008	07/15/2018
478160-AW-4	JOHNSON & JOHNSON, M/W SR UNSEC				1FE	982,890	104.5470	1,045,470	1,000,000	991,384	0	1,689	0	0	2.950	3.150	MS	9,833	29,500	08/12/2010	09/01/2020
478165-AH-6	JOHNSON (S.C.) & SON INC, MW@30			1	1FE	2,106,740	104.1600	2,083,200	2,000,000	2,106,733	0	(7)	0	0	4.750	4.420	AO	19,792	0	12/23/2015	10/15/2046
478366-AU-1	JOHNSON CONTROLS, INC.M/W SR UNSECURED				2FE	2,402,612	106.9820	2,358,953	2,205,000	2,301,618	0	(20,556)	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				2FE	3,972,000	102.7920	4,111,680	4,000,000	3,984,227	0	2,670	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				2FE	1,998,980	100.9810	2,019,620	2,000,000	1,999,803	0	210	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	102.5340	3,588,690	3,500,000	3,525,254	0	(3,240)	0	0	4.400	4.270	MN	19,678	154,000	11/06/2012	11/15/2022
481165-AJ-7	JOY GLOBAL INC., M/W CO GUARNT				2FE	2,048,020	78.2800	1,565,600	2,000,000	2,030,692	0	(4,584)	0	0	5.125	4.800	AO	21,639	102,500	12/02/2011	10/15/2021
48305Q-AA-1	KAISER FOUNDATION HOSPITAL,M/W SR UNSEC				1FE	1,983,880	101.6060	2,032,120	2,000,000	1,989,229	0	1,512	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				2FE	3,134,310	105.6710	3,170,130	3,000,000	3,030,666	0	(19,807)	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 IST MORTGAGE				1FE	998,920	115.2510	1,152,510	1,000,000	999,574	0	113	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	101.3140	2,026,280	2,000,000	2,006,119	0	(14,431)	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				2FE	2,958,330	105.1380	3,154,140	3,000,000	2,977,210	0	4,059	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				2FE	997,510	102.5050	1,025,050	1,000,000	999,087	0	362	0	0	3.250	3.290	MN	3,611	32,500	05/16/2011	05/21/2018
487836-BH-0	KELLOGG CO,MW@20 BULLET				2FE	3,924,921	100.0440	3,901,716	3,900,000	3,910,432	0	(7,436)	0	0	1.750	1.550	MN	8,342	68,250	01/08/2014	05/17/2017
489170-AC-4	KENNAMETAL INC, M/W SR UNSECURED				2FE	5,202,250	98.8120	4,940,600	5,000,000	5,138,070	0	(20,090)	0	0	3.875	3.360	FA	73,194	193,750	02/25/2013	02/15/2022
489170-AD-2	KENNAMETAL INC, M/W SR UNSECURED, CALLAB			1	2FE	17,632,248	97.3110	17,371,960	17,852,000	17,711,344	0	33,984	0	0	2.650	2.860	MN	78,846	473,078	09/17/2014	11/01/2019
489399-AG-0	KENNEDY-WILSON INC, MW@50			1	4FE	3,004,588	96.5000	2,900,790	3,006,000	3,003,663	0	(845)	0	0	5.875	5.870	AO	44,151	131,071	10/21/2015	04/01/2024
491674-BE-6	KENTUCKY UTILITIES, MW +15BP			1	1FE	2,919,369	103.6660	2,954,481	2,850,000	2,901,379	0	(10,452)	0	0	3.250	2.820	MN	15,438	92,625	02/20/2014	11/01/2020
491674-BK-2	KENTUCKY UTILITIES CO, MW@20			1	1FE	2,998,710	100.7660	3,022,980	3,000,000	2,998,742	0	32	0	0	3.300	3.300	AO	25,575	0	09/21/2015	10/01/2025
49306C-AF-8	KEY CORP., SUBNOTE				2FE	1,142,200	106.2360	2,124,720	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
49306S-AA-4	KEY BANK NA				1FE	2,011,000	98.8010	1,976,020	2,000,000	2,010,134	0	(866)	0	0	3.180	3.090	MN	6,890	31,800	05/19/2015	05/22/2022
49326E-EE-9	KEYCORP, CALLABLE			1	2FE	3,903,205	100.1490	3,905,811	3,900,000	3,901,908	0	(639)	0	0	2.300	2.280	JD	4,485	89,700	11/05/2013	12/13/2018
49327M-2A-1	KEY BANK NA, SR UNSECURED				1FE	1,998,080	99.6590	1,993,180	2,000,000	1,999,181	0	383	0	0	1.650	1.670	FA	13,750	33,000	01/29/2013	02/01/2018
49327M-2F-0	KEY CORP.				1FE	1,999,120	100.1390	2,002,780	2,000,000	1,999,318	0	178	0	0	2.500	2.500	JD	2,222	52,917	11/17/2014	12/15/2019

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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
49327M-2G-8	KEY BANK NA				1FE	1,996,920	98.8810	1,977,620	2,000,000	1,997,455	0	535	0	0	2.250	2.280	MS	13,125	26,750	02/09/2015	03/16/2020
49327M-2K-9	KEY BANK NA				1FE	2,992,890	98.9080	2,967,240	3,000,000	2,993,244	0	354	0	0	3.300	3.320	JD	8,250	49,500	05/27/2015	06/01/2025
49327X-AB-6	KEY BANK NA				2FE	3,814,265	100.6820	3,523,870	3,500,000	3,526,448	0	(152,851)	0	0	5.450	1.040	MS	56,165	190,750	02/05/2014	03/03/2016
49427R-AL-6	KILROY REALTY LP, MW@35			1	2FE	1,988,880	101.2880	2,025,760	2,000,000	1,989,162	0	282	0	0	4.375	4.440	AO	25,521	0	09/09/2015	10/01/2025
494368-AS-2	KIMBERLY-CLARK CORPORATION, M/W, DEB				1FE	988,360	125.9440	1,259,440	1,000,000	992,322	0	413	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				1FE	14,520,925	111.2280	14,765,517	13,275,000	13,577,913	0	(109,150)	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				1FE	6,073,260	107.4390	5,909,145	5,500,000	5,643,339	0	(86,271)	0	0	6.125	4.360	FA	140,365	336,875	03/22/2011	08/01/2017
494368-BD-4	KIMBERLY - CLARK SR NOTE				1FE	3,047,580	115.8620	3,475,860	3,000,000	3,017,066	0	(5,249)	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				1FE	1,964,001	105.8190	2,063,471	1,950,000	1,957,033	0	(1,390)	0	0	3.625	3.530	FA	29,453	70,688	07/28/2010	08/01/2020
494368-BG-7	KIMBERLY CLARK CORP,M/W SR UNSECURED				1FE	3,935,320	112.3700	4,494,800	4,000,000	3,940,441	0	1,093	0	0	5.300	5.400	MS	70,667	212,000	02/02/2011	03/01/2041
49446R-AK-5	KIMCO REALTY CORP, M/W SR UNSECURED			1	2FE	1,985,340	96.8180	1,936,360	2,000,000	1,988,723	0	1,327	0	0	3.125	3.210	JD	5,208	62,500	05/14/2013	06/01/2023
494550-BG-0	KINDER MORGAN ENER, M/W SR UNSECURED				2FE	3,014,800	100.3220	3,009,660	3,000,000	3,000,531	0	(3,145)	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				2FE	999,140	88.8580	888,580	1,000,000	999,464	0	75	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	83.0460	4,567,530	5,500,000	5,576,812	0	(9,925)	0	0	3.450	3.210	FA	71,683	189,750	01/07/2013	02/15/2023
494550-BQ-8	KINDER MORGAN ENER, M/W SR UNSECURED			1	2FE	10,012,503	82.9120	8,208,288	9,900,000	9,985,766	0	(10,046)	0	0	3.500	3.360	MS	115,500	346,500	05/16/2013	09/01/2023
494550-BR-6	KINDER MORGAN ENER PART,MW@20 BULLET				2FE	3,896,139	92.4470	3,605,433	3,900,000	3,897,699	0	707	0	0	2.650	2.670	FA	43,063	103,350	11/12/2013	02/01/2019
494550-BS-4	KINDER MORGAN ENER PART,MW@25			1	2FE	3,858,406	86.2800	3,278,640	3,800,000	3,850,666	0	(5,401)	0	0	4.150	3.950	FA	65,708	157,700	07/14/2014	02/01/2024
494568-AE-1	KINDER MORGAN INC/DELAWA, MW@25			1	2FE	997,970	92.5510	925,510	1,000,000	998,391	0	383	0	0	3.050	3.090	JD	2,542	30,924	11/24/2014	12/01/2019
500255-AR-5	KOHLS CORP. SR UNSECUR			1	2FE	1,491,765	102.6410	1,539,615	1,500,000	1,494,832	0	771	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	95.0480	950,480	1,000,000	999,940	0	0	0	0	3.250	3.250	FA	13,542	32,500	09/18/2012	02/01/2023
50075N-AS-3	KRAFT FOODS, INC, SR UNSECURED				2FE	2,642,150	107.4640	2,686,600	2,500,000	2,533,266	0	(19,217)	0	0	6.500	5.620	FA	63,194	162,500	05/20/2009	08/11/2017
501044-CP-4	KROGER CO., M/W SR UNSECURED				2FE	2,000,000	100.9070	2,018,140	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	101.3080	4,052,320	4,000,000	3,982,751	0	2,415	0	0	3.400	3.470	AO	28,711	136,000	04/10/2012	04/15/2022
501044-CX-7	KROGER CO/THE, MW@16			1	2FE	2,022,360	101.5200	2,030,400	2,000,000	2,018,188	0	(3,332)	0	0	3.300	3.100	JJ	30,433	66,000	09/18/2014	01/15/2021
501044-CZ-2	KROGER CO/THE, MW@20			1	2FE	2,002,680	98.9780	1,979,560	2,000,000	2,002,266	0	(353)	0	0	2.950	2.920	MN	9,833	59,492	10/21/2014	11/01/2021
501889-AB-5	LKQ CORP,MW			1	3FE	1,429,688	93.7500	1,429,688	1,525,000	1,429,688	0	3,143	38,999	0	4.750	5.360	MN	9,256	36,813	06/25/2015	05/15/2023
50188F-AE-5	PPL ENERGY SUPPLY LLC, MW SR. UNSECURED			1	2FE	1,497,585	105.6630	1,584,945	1,500,000	1,498,484	0	227	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				2FE	5,013,000	101.5040	5,075,200	5,000,000	5,002,511	0	(2,793)	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	105.3090	3,685,815	3,500,000	3,713,901	0	(42,274)	0	0	4.625	3.190	MN	20,684	161,875	05/15/2013	11/15/2020
50540R-AK-8	LABORATORY CORP OF AMER HLDGS,SR UNSEC				2FE	5,491,405	100.3520	5,519,360	5,500,000	5,496,026	0	2,338	0	0	2.200	2.240	FA	43,022	121,000	07/09/2013	08/23/2017
505588-BE-2	LACLEDE GAS CO., M/W IST MORTGAGE				1FE	3,206,580	117.6640	3,529,920	3,000,000	3,181,158	0	(5,631)	0	0	6.000	5.470	MN	30,000	180,000	12/06/2010	05/01/2034
505588-BF-9	LACLEDE GAS COMPANY CORPORATE				1FE	499,260	120.8370	604,185	500,000	499,364	0	15	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				2FE	2,842,350	102.6980	3,080,955	3,000,000	2,889,672	0	5,001	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				3FE	2,741,513	106.0000	2,888,500	2,725,000	2,739,601	0	(743)	0	0	7.450	7.380	MS	59,776	203,013	02/19/2014	03/15/2028
514666-AJ-5	LAND O'LAKES INC, MW SR UNSECURED			1	2FE	1,184,625	104.5000	1,222,650	1,170,000	1,180,822	0	(1,290)	0	0	6.000	5.830	MN	8,970	70,200	11/07/2012	11/15/2022
523768-AF-6	LEE ENTERPRISES INC,MW@50 CALLABLE			1	4FE	2,298,269	92.0000	2,058,040	2,237,000	2,286,036	0	(8,454)	0	0	9.500	8.860	MS	62,574	192,565	05/13/2015	03/15/2022
524901-AT-2	LEGG MASON INC, MW@25				2FE	4,074,700	98.3630	3,934,520	4,000,000	4,066,445	0	(6,481)	0	0	3.950	3.720	JJ	72,856	166,339	09/25/2014	07/15/2024
53079E-AV-6	LIBERTY MUTUAL GROUP,144A M/W CO GUARNT				2FE	978,790	106.9520	1,069,520	1,000,000	987,190	0	1,995	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				2FE	996,890	105.9990	1,059,990	1,000,000	997,853	0	282	0	0	4.950	4.990	MN	8,250	49,500	05/01/2012	05/01/2022
53117C-AM-4	LIBERTY PROPERTY LP, CALLABLE SR UNSECUR			1	2FE	1,084,720	106.2490	1,062,490	1,000,000	1,051,490	0	(10,382)	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	94.8430	1,896,860	2,000,000	2,003,505	0	(424)	0	0	3.375	3.340	JD	3,000	67,500	12/05/2012	06/15/2023
532457-AM-0	ELI LILLY & CO., NOTE				1FE	9,464,030	129.3860	10,390,990	8,031,000	8,843,202	0	(63,719)	0	0	7.125	5.710	JD	47,684	572,209	12/16/2002	06/01/2025
532457-BB-3	ELI LILLY & CO, M/W SR NOTE				1FE	2,849,159	104.7240	2,864,201	2,735,000	2,754,771	0	(15,620)	0	0	5.200	4.570	MS	41,876	142,220	02/10/2009	03/15/2017
532457-BH-0	ELI LILLY & CO, MW@15			1	1FE	998,070	98.7260	987,260	1,000,000	998,184	0	114	0	0	2.750	2.770	JD	2,292	20,319	02/24/2015	06/01/2025
532457-BJ-6	ELI LILLY & CO, MW@20			1	1FE	4,498,650	93.5420	4,677,100	5,000,000	4,503,265	0	4,615	0	0	3.700	4.300	MS	61,667	90,444	06/22/2015	03/01/2045
532716-AS-6	LIMITED BRANDS INC, M/W CO GUARNT				3FE	125,000	112.7500	140,938	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				3FE	4,375,488	110.7500	4,513,063	4,075,000	4,268,853	0	(31,420)	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				3FE	1,475,000	106.2500	1,567,188	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
539830-AE-9	LOCKHEED MARTIN CORP, CO GUARNT				2FE	1,969,358	102.2200	1,671,297	1,635,000	1,654,677	0	(57,698)	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				2FE	4,221,380	107.2580	4,290,320	4,000,000	4,141,397	0	(34,270)	0	0	4.250	3.250	MN	21,722	170,000	10/28/2013	11/15/2019
539830-BD-0	LOCKHEED MARTIN CORP, MW@20			1	2FE	5,059,200	88.6370	4,431,850	5,000,000	5,058,673	0	(527)	0	0	3.800	3.730	MS	63,333	100,806	04/20/2015	03/01/2045
539830-BH-1	LOCKHEED MARTIN CORP, MW@20			1	2FE	3,977,520	100.3520	4,014,080	4,000,000	3,977,752	0	232	0	0	3.550	3.610	JJ	14,989	0	11/16/2015	01/15/2026
546676-AU-1	LOUISVILLE GAS AND ELEC, CALLABLE			1	1FE	989,120	111.7360	1,117,360	1,000,000	990,013	0	193	0	0	5.125	5.190	MN	6,549	51,250	11/08/2010	11/15/2040
546676-AW-7	LOUISVILLE GAS & ELEC, MW@20			1	1FE	2,998,710	100.4290	3,012,870	3,000,000	2,998,742	0	32	0	0	3.300	3.300	AO	25,575	0	09/21/2015	10/01/2025
548661-AH-0	LOWE'S COMPANIES, INC., DEB.				1FE	6,272,860	127.3840	7,643,040	6,000,000	6,170,457	0	(10,633)	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	124.2100	2,608,410	2,100,000	2,111,947	0	(1,400)	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				1FE	1,992,960	103.4150	2,068,300	2,000,000	1,999,297	0	851	0	0	5.400	5.440	AO	22,800	108,000	10/04/2006	10/15/2016

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-CV-7	LOWE'S COMPANIES, INC., M/W SR UNSECURED			1	1FE	499,635	106.8800	534,400	500,000	499,766	0	35	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	100.6210	2,012,420	2,000,000	1,999,541	0	350	0	0	1.625	1.640	AO	6,861	32,500	04/16/2012	04/15/2017
548661-DD-6	LOWES COS INC, MW@15			1	1FE	1,982,660	99.9020	1,998,040	2,000,000	1,984,630	0	1,510	0	0	3.125	3.220	MS	18,403	63,368	09/03/2014	09/15/2024
548661-DH-7	LOWES COS INC, MW@20			1	1FE	497,105	101.5290	507,645	500,000	497,176	0	71	0	0	3.375	3.440	MS	4,922	0	09/09/2015	09/15/2025
549271-AA-2	LUBRIZOL CORP., DEB.				1FE	2,010,980	127.1880	2,543,760	2,000,000	2,006,639	0	(476)	0	0	7.250	7.200	JD	6,444	145,000	01/17/2001	06/15/2025
549271-AG-9	LUBRIZOL CORP, M/W NOTE				1FE	2,021,060	119.4410	2,388,820	2,000,000	2,008,459	0	(2,307)	0	0	8.875	8.710	FA	73,958	177,500	01/22/2009	02/01/2019
55336V-AA-8	MPLX LP, MW@35			1	2FE	3,008,520	84.0470	2,521,410	3,000,000	3,007,879	0	(641)	0	0	4.000	3.960	FA	45,333	61,000	02/09/2015	02/15/2025
55354G-AA-8	MSCI INC, MW@50			1	3FE	1,372,835	101.5000	1,376,340	1,356,000	1,370,853	0	(1,781)	0	0	5.250	5.050	MN	9,097	70,201	11/06/2014	11/15/2024
55448Q-AQ-9	MACK-CALI REALTY LP,CALLABLE SR UNSECURE			1	2FE	6,835,865	96.1400	6,249,100	6,500,000	6,736,496	0	(34,530)	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				2FE	994,090	99.9690	999,690	1,000,000	997,633	0	1,165	0	0	2.500	2.620	JD	1,111	25,000	11/13/2012	12/15/2017
55448Q-AS-5	MACK-CALI REALTY CORP,M/W SR UNSECURED			1	2FE	4,892,350	86.3010	4,315,050	5,000,000	4,917,379	0	9,706	0	0	3.150	3.400	MN	20,125	157,500	05/03/2013	05/15/2023
554783-AK-6	WEYERHAEUSER CO., DEBENTURE		G		2FE	2,976,810	122.2020	3,666,060	3,000,000	2,985,456	0	918	0	0	7.700	7.770	FA	87,267	231,000	09/18/2001	02/15/2026
565849-AK-2	MARATHON OIL CORP, M/W SR UNSECURED			1	2FE	14,651,396	79.7110	11,797,228	14,800,000	14,690,387	0	14,026	0	0	2.800	2.910	MN	69,067	414,400	02/05/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP, MW@30			1	2FE	1,995,420	80.4850	1,609,700	2,000,000	1,995,616	0	196	0	0	3.850	3.870	JD	6,417	36,575	06/01/2015	06/01/2025
56585A-AD-4	MARATHON PETROLEUM CORP, MW@30				2FE	3,833,585	104.9590	3,673,565	3,500,000	3,781,934	0	(49,011)	0	0	5.125	3.410	MS	59,792	179,375	12/08/2014	03/01/2021
56585A-AE-2	MARATHON PETROLEUM CORP,MW SR UNSECURED				2FE	5,155,230	100.2820	5,014,100	5,000,000	5,005,873	0	(34,862)	0	0	3.500	2.780	MS	58,333	175,000	07/28/2011	03/01/2016
56585A-AG-7	MARATHON PETROLEUM CORP, MW@20			1	2FE	1,992,820	93.1840	1,863,680	2,000,000	1,993,641	0	617	0	0	3.625	3.660	MS	21,347	74,514	09/02/2014	09/15/2024
570535-AJ-3	MARKEL CORP., M/W SR UNSECURED				2FE	1,996,480	109.8190	2,196,380	2,000,000	1,997,865	0	331	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				2FE	998,520	107.2370	1,072,370	1,000,000	998,957	0	133	0	0	4.900	4.910	JJ	24,500	49,000	06/27/2012	07/01/2022
571903-AJ-2	MARRIOTT INTERNATIONAL,SR UNSECURED			1	2FE	8,839,139	101.3610	8,818,407	8,700,000	8,783,537	0	(27,336)	0	0	3.000	2.650	MS	87,000	261,000	11/05/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL,M/W SR UNSECURED			1	2FE	5,934,078	98.8360	5,831,324	5,900,000	5,930,925	0	(4,182)	0	0	3.250	3.150	MS	56,460	191,750	12/15/2014	09/15/2022
571903-AM-5	MARRIOTT INTERNATIONAL, MW@20			1	2FE	3,980,390	99.8250	3,993,000	4,000,000	3,983,530	0	2,560	0	0	3.125	3.200	AO	26,389	127,083	10/06/2014	10/15/2021
57629W-AK-6	MASSACHUSETTS MUTUAL GLOB FNDG II, NOTE				1FE	2,490,485	107.4080	2,685,200	2,500,000	2,497,784	0	782	0	0	5.250	5.280	JJ	55,052	131,250	11/24/2004	07/31/2018
57629W-BP-4	MASSMUTUAL GLOBAL FUNDING, 144A NOTE				1FE	2,999,040	100.5790	3,017,370	3,000,000	2,999,941	0	202	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	11,868,094	100.6930	11,831,428	11,750,000	11,793,164	0	(33,720)	0	0	2.000	1.700	AO	56,139	235,000	01/22/2014	04/05/2017
57629W-BR-0	MASSMUTUAL GLOBAL FUNDING,144A SR UNSEC				1FE	6,950,949	95.9220	6,718,377	7,004,000	6,965,441	0	5,123	0	0	2.500	2.580	AO	35,993	175,100	04/16/2013	10/17/2022
57629W-BU-3	MASSMUTUAL GLOBAL FUNDIN				1FE	1,997,840	100.5080	2,010,160	2,000,000	1,998,558	0	419	0	0	2.350	2.370	AO	10,706	47,000	04/02/2014	04/09/2019
577081-AV-4	MATTEL, INC. M/W SR UNSECURED				2FE	996,980	100.9760	1,009,760	1,000,000	999,468	0	625	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	95.3520	7,437,456	7,800,000	7,833,234	0	(4,214)	0	0	3.150	3.080	MS	72,345	245,700	04/02/2013	03/15/2023
577081-AZ-5	MATTEL INC,MW@12.5				2FE	1,998,500	99.1530	1,983,060	2,000,000	1,998,977	0	291	0	0	2.350	2.360	MN	7,181	47,000	05/01/2014	05/06/2019
57772K-AB-7	MAXIM INTEGRATED PRODUCT, M/W SR UNSEC			1	2FE	6,075,748	99.1600	6,121,147	6,173,000	6,089,664	0	9,994	0	0	3.375	3.580	MS	61,344	208,339	10/28/2014	03/15/2023
57772K-AC-5	MAXIM INTEGRATED PRODUCT,MW@20 BULLET				2FE	3,987,460	100.0180	4,000,720	4,000,000	3,992,573	0	2,461	0	0	2.500	2.560	MN	12,778	100,000	11/14/2013	11/15/2018
577778-BF-9	MAY DEPARTMENT STORES COMPANY, CO GUARNT				2FE	1,580,413	104.6090	1,516,831	1,450,000	1,460,524	0	(12,633)	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				2FE	184,031	110.3610	215,204	195,000	185,490	0	301	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				2FE	808,175	112.6480	1,239,128	1,100,000	883,762	0	15,165	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	2,102,113	89.0000	1,873,450	2,105,000	2,102,285	0	172	0	0	9.000	9.020	JD	8,420	189,450	05/20/2015	12/15/2022
579780-AF-4	MCCORMICK & CO, M/W SR NOTE				2FE	5,658,675	107.7550	5,926,525	5,500,000	5,552,562	0	(25,836)	0	0	5.750	5.160	JD	14,056	316,250	03/17/2011	12/15/2017
579780-AK-3	MCCORMICK & CO, MW@20			1	1FE	1,985,260	99.8820	1,997,640	2,000,000	1,985,455	0	195	0	0	3.250	3.330	MN	9,931	0	11/03/2015	11/15/2025
580135-BY-6	MCDONALDS CORPORATION, M/W DEB.				2FE	913,870	120.1420	1,201,420	1,000,000	942,114	0	2,971	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				2FE	3,750,633	106.7640	3,726,064	3,490,000	3,554,188	0	(33,645)	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				2FE	999,660	108.0430	1,080,430	1,000,000	999,887	0	33	0	0	5.000	5.000	FA	20,833	50,000	01/13/2009	02/01/2019
580645-AE-9	MCGRAW HILL COS INC., M/W SR UNSUB				2FE	1,977,520	106.0270	2,120,540	2,000,000	1,994,806	0	2,608	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	2FE	499,430	95.2110	476,055	500,000	499,591	0	53	0	0	2.700	2.710	JD	600	13,500	11/29/2012	12/15/2022
58155Q-AD-5	MCKESSON CORP., M/W SR UNSECURED			1	2FE	3,012,930	108.0170	3,240,510	3,000,000	3,007,253	0	(1,279)	0	0	4.750	4.690	MS	47,500	142,500	02/23/2011	03/01/2021
58155Q-AG-8	MCKESSON CORP,SR UNSECURED				2FE	998,780	95.9360	959,360	1,000,000	999,091	0	112	0	0	2.850	2.860	MS	8,392	28,500	03/05/2013	03/15/2023
585515-AE-9	MELLON FUNDING CORP, M/W, SUB NOTE				1FE	3,979,020	109.5970	4,383,880	4,000,000	3,994,537	0	1,710	0	0	5.500	5.550	MN	28,111	220,000	11/10/2003	11/15/2018
58601V-AA-0	MEMORIAL HEALTH SERVICES,M/W SR UNSECURE				1FE	4,000,000	103.0640	4,122,560	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	122.2430	7,432,374	6,080,000	6,324,218	0	(17,659)	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				1FE	8,614,502	127.0080	9,970,128	7,850,000	8,349,067	0	(27,862)	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.				1FE	4,050,421	124.7760	5,396,562	4,325,000	4,138,704	0	9,018	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				1FE	3,912,788	110.3260	3,751,084	3,400,000	3,726,931	0	(89,111)	0	0	5.000	2.130	JD	472	170,000	11/18/2013	06/30/2019
589331-AT-4	MERCK & COMPANY INC,M/W SR UNSECURED			1	1FE	1,999,300	97.9880	1,959,760	2,000,000	1,999,514	0	66	0	0	2.400	2.400	MS	14,133	48,000	09/10/2012	09/15/2022
58933Y-AQ-8	MERCK & CO, MW@12.5				1FE	1,997,300	98.1860	1,963,720	2,000,000	1,997,620	0	320	0	0	2.350	2.370	FA	18,408	23,500	02/05/2015	02/10/2022
59001A-AQ-5	MERITAGE HOMES CORP, MW@50				3FE	2,220,750	104.7500	2,199,750	2,100,000	2,195,270	0	(12,187)	0	0	7.000	6.110	AO	36,750	147,000	10/23/2013	04/01/2022
590188-JF-6	MERRILL LYNCH, SR UNSECURED				2FE	3,406,099	110.5250	3,630,746	3,285,000	3,312,875	0	(9,910)	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				2FE	9,580,456	112.3590	10,970,733	9,764,000	9,715,176	0	14,335	0	0	6.875	7.040	MN	85,774	671,275	10/16/2002	11/15/2018
59018Y-J6-9	MERRILL LYNCH, SR UNSECURED				2FE	2,496,350	107.1200	2,678,000	2,500,000	2,499,226	0	430	0	0	6.400	6.420	FA	54,667	160,000	08/22/2007	08/28/2017

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59022C-AJ-2	MERRILL LYNCH, MAKE WHOLE SUB NOTE				2FE	2,000,000	113.4700	2,269,400	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				1FE	3,093,090	109.4530	3,283,590	3,000,000	3,052,311	0	(8,970)	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	100.1020	1,001,020	1,000,000	1,001,660	0	(828)	0	0	1.756	1.660	MJSD	780	17,560	09/27/2012	12/15/2017
59156R-BK-3	METLIFE INC				1FE	2,006,106	100.5880	2,011,760	2,000,000	2,003,788	0	(1,886)	0	0	1.903	1.800	MJSD	1,692	38,060	09/30/2014	12/15/2017
59156R-BQ-0	METLIFE INC, MW@20			1	1FE	1,999,840	100.7030	2,014,060	2,000,000	1,999,842	0	2	0	0	3.600	3.600	MN	9,600	0	11/09/2015	11/13/2025
591894-BY-5	METROPOLITAN EDISON CO, MW@25			1	2FE	2,950,290	98.2030	2,946,090	3,000,000	2,950,888	0	598	0	0	3.500	3.760	MS	30,917	0	11/23/2015	03/15/2023
59217G-AQ-2	MET LIFE GLOB FUNDING 1,144A SR SECURED				1FE	3,995,720	104.3140	4,172,560	4,000,000	3,997,128	0	397	0	0	3.875	3.880	AO	34,444	155,000	04/04/2012	04/11/2022
59217G-AX-7	MET LIFE GLOB FUNDING I, 144A SECURED				1FE	3,728,302	99.4950	3,701,214	3,720,000	3,726,079	0	(769)	0	0	3.000	2.970	JJ	53,010	111,600	01/03/2013	01/10/2023
59217G-BF-5	MET LIFE GLOB FUNDING I				1FE	1,997,380	100.0240	2,000,480	2,000,000	1,998,250	0	509	0	0	2.300	2.320	AO	10,350	46,000	04/07/2014	04/10/2019
594918-AC-8	MICROSOFT CORP., SR UNSECURED				1FE	6,894,910	108.1530	7,570,710	7,000,000	6,958,463	0	10,973	0	0	4.200	4.380	JD	24,500	294,000	06/16/2009	06/01/2019
594918-AH-7	MICROSOFT CORP, BULLET				1FE	3,990,168	104.4360	4,073,004	3,900,000	3,965,437	0	(12,777)	0	0	3.000	2.620	AO	29,250	117,000	01/08/2014	10/01/2020
594918-BA-1	MICROSOFT CORP, MW@10			1	1FE	998,270	98.7050	987,050	1,000,000	998,473	0	203	0	0	2.375	2.400	FA	9,170	11,875	02/09/2015	02/12/2022
595112-BG-7	MICRON TECHNOLOGY INC,			1	3FE	3,283,750	86.5000	2,854,500	3,300,000	3,284,369	0	619	0	0	5.625	5.680	JJ	85,594	38,672	05/28/2015	01/15/2026
595620-AG-0	MIDAMERICAN ENERGY CO., M/W BOND				1FE	2,993,610	106.2050	3,186,150	3,000,000	2,998,784	0	733	0	0	5.950	5.970	JJ	82,308	178,500	06/26/2007	07/15/2017
604059-AE-5	MINNESOTA MINING & MFG, M/W, DEBENTURE				1FE	6,568,750	129.5880	7,876,359	6,078,000	6,420,850	0	(19,444)	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				3FE	303,894	99.0000	307,320	310,424	308,872	0	1,584	0	0	9.125	9.490	JD	79	28,326	01/23/2009	06/30/2017
605417-BX-1	MISSISSIPPI POWER CO., M/W SR UNSECURED				2FE	2,994,960	100.5720	3,017,160	3,000,000	2,999,163	0	1,040	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	131.1430	13,589,038	10,362,000	11,992,121	0	(242,873)	0	0	8.625	5.340	FA	337,629	893,723	03/27/2008	08/15/2021
60871R-AB-6	MOLSON COORS BREWING CO,M/W SR UNSECURED				2FE	997,170	100.0230	1,000,230	1,000,000	999,216	0	574	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				2FE	997,870	100.3560	1,003,560	1,000,000	999,869	0	446	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				2FE	4,463,710	109.5490	4,381,960	4,000,000	4,335,608	0	(27,456)	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				2FE	3,078,116	104.3390	2,859,932	2,741,000	3,044,188	0	(7,241)	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	92.1230	460,615	500,000	499,607	0	55	0	0	2.200	2.210	JJ	5,072	11,000	07/09/2012	07/15/2022
611688-AA-0	MONSANTO CANADA, M/W CO GUARNT		G		1FE	1,130,437	99.9570	1,146,507	1,147,000	1,132,255	0	406	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				1FE	5,025,240	111.2620	5,563,100	5,000,000	5,013,871	0	(2,626)	0	0	5.500	5.420	JJ	119,931	275,000	01/14/2011	07/24/2020
617446-7Y-9	MORGAN STANLEY				2FE	998,240	100.3270	1,003,270	1,000,000	998,391	0	116	0	0	4.350	4.360	MS	13,654	43,500	09/03/2014	09/08/2026
617446-8B-8	MORGAN STANLEY				1FE	999,230	100.0520	1,000,520	1,000,000	999,350	0	120	0	0	2.200	2.220	JD	1,467	10,939	06/03/2015	12/07/2018
617446-C2-3	MORGAN STANLEY, M/W SR UNSECURED EMTN				1FE	3,027,200	103.8050	3,114,150	3,000,000	3,004,529	0	(4,206)	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				1FE	1,993,940	104.9240	2,098,480	2,000,000	1,998,996	0	713	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				1FE	7,604,040	102.4270	7,682,025	7,500,000	7,578,895	0	(9,623)	0	0	3.750	3.580	FA	98,438	281,250	04/11/2013	02/25/2023
61746B-DM-5	MORGAN STANLEY, BULLET				1FE	3,989,640	100.5460	4,021,840	4,000,000	3,993,497	0	2,015	0	0	2.500	2.550	JJ	43,611	100,000	01/21/2014	01/24/2019
61746B-DQ-6	MORGAN STANLEY,MS@20				1FE	1,982,480	101.9380	2,038,760	2,000,000	1,984,957	0	1,497	0	0	3.875	3.980	AO	13,347	77,500	04/23/2014	04/29/2024
61747W-AF-6	MORGAN STANLEY, M/W SR UNSECURED				1FE	2,034,480	112.2750	2,245,500	2,000,000	2,019,919	0	(3,323)	0	0	5.750	5.520	JJ	49,833	115,000	02/09/2011	01/25/2021
61747Y-CM-5	MORGAN STANLEY, M/W SR UNSECURED				1FE	1,967,900	110.0910	2,201,820	2,000,000	1,984,657	0	3,263	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	100.8470	2,016,940	2,000,000	1,999,859	0	421	0	0	3.800	3.820	AO	13,089	76,000	04/26/2011	04/29/2016
61747Y-DT-9	MORGAN STANLEY, SR UNSECURED				1FE	1,996,400	103.5820	2,071,640	2,000,000	1,999,039	0	745	0	0	4.750	4.790	MS	26,125	95,000	03/19/2012	03/22/2017
61761J-VL-0	MORGAN STANLEY, MW@25				1FE	998,260	100.4810	1,004,810	1,000,000	998,435	0	148	0	0	3.700	3.720	AO	6,989	37,000	10/20/2014	10/23/2024
61945C-AA-1	MOSAIC CO, M/W SR UNSECURED			1	2FE	6,183,522	100.2680	5,915,812	5,900,000	6,091,747	0	(30,961)	0	0	3.750	3.100	MN	28,271	221,250	01/09/2013	11/15/2021
61945C-AC-7	MOSAIC CO, MW@25			1	2FE	6,183,540	99.0430	5,942,580	6,000,000	6,164,953	0	(15,331)	0	0	4.250	3.820	MN	32,583	191,250	11/02/2015	11/15/2023
61980A-AC-7	MOTIVA ENTERPRISES LLC, 144A M/W NOTE				2FE	3,085,020	107.6520	3,229,560	3,000,000	3,039,808	0	(8,608)	0	0	5.750	5.380	JJ	79,542	172,500	01/06/2010	01/15/2020
625383-AA-2	MULTI-COLOR CORP, MW@50			1	4FE	2,052,775	99.0000	2,003,760	2,024,000	2,049,370	0	(3,164)	0	0	6.125	5.820	JD	10,331	104,947	07/21/2015	12/01/2022
626738-AC-2	MURPHY OIL USA INC,MW@50 CALLABLE			1	3FE	2,206,200	105.0000	2,295,300	2,186,000	2,201,997	0	(2,209)	0	0	6.000	5.840	FA	49,549	128,520	09/02/2015	08/15/2023
629377-BN-1	NRG ENERGY INC, MW +50BPS				4FE	975,000	104.2500	1,016,438	975,000	975,000	0	0	0	0	7.625	7.620	JJ	34,281	74,344	01/11/2011	01/15/2018
629377-BW-1	NRG ENERGY INC			1	4FE	3,687,104	85.2000	3,187,332	3,741,000	3,688,350	0	1,440	0	0	6.250	6.510	JJ	107,814	115,063	10/21/2015	07/15/2022
63530Q-AE-9	NATIONAL CINEMEDIA LLC , MW @50			1	3FE	1,490,020	103.7500	1,523,050	1,468,000	1,486,695	0	(3,325)	0	0	6.000	5.660	AO	18,595	88,080	01/26/2015	04/15/2022
636180-BJ-9	NATIONAL FUEL GAS CO., M/W NOTES				2FE	997,620	112.9310	1,129,310	1,000,000	999,038	0	239	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	102.6940	2,053,880	2,000,000	1,998,273	0	246	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	92.6170	5,723,731	6,180,000	6,204,527	0	(3,072)	0	0	3.750	3.680	MS	77,250	231,750	03/04/2013	03/01/2023
636180-BM-2	NATIONAL FUEL GAS CO, MW@45			1	2FE	2,990,580	91.7300	2,751,900	3,000,000	2,991,063	0	483	0	0	5.200	5.240	JJ	80,600	0	06/22/2015	07/15/2025
637071-AJ-0	NATIONAL OILWELL VARCO,MW SR UNSECURED			1	1FE	14,478,140	87.4150	13,112,250	15,000,000	14,551,832	0	57,138	0	0	2.600	3.080	JD	32,500	390,000	11/17/2014	12/01/2022
637417-AD-8	NATL RETAIL PROPERTIES,SR UNSECURED			1	2FE	2,970,850	110.4230	3,312,690	3,000,000	2,981,954	0	2,706	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	100.2910	7,607,072	7,585,000	7,688,783	0	(13,952)	0	0	3.800	3.560	AO	60,849	288,230	04/02/2013	10/15/2022
637432-CG-8	NATIONAL RURAL UTILITIES, M/W COLL TRUST				1FE	4,339,290	111.9290	5,148,734	4,600,000	4,534,283	0	20,258	0	0	6.550	7.110	MN	50,217	301,300	01/19/2001	11/01/2018
637432-NG-6	NATIONAL RURAL UTIL COOP, MW@20			1	1FE	1,995,240	99.5810	1,991,620	2,000,000	1,995,314	0	74	0	0	3.250	3.270	MN	11,556	0	10/20/2015	11/01/2025
638585-AU-3	NATIONSBANK CORP., SUBORDINATED				2FE	3,245,247	104.1150	3,081,804	2,960,000	2,981,092	0	(28,334)	0	0	7.800	6.740	MS	67,981	230,880	03/22/2002	09/15/2016
63938C-AB-4	NAVIENT CORP, MW@50				3FE	3,247,345	80.0000	2,920,000	3,650,000	3,252,391	0	5,046	0	0	5.875	7.590	AO	39,314	0	11/05/2015	10/25/2024
63946B-AD-2	NBCUNIVERSAL MEDIA LLC, MW SR UNSECURED				1FE	4,234,320	111.6580	4,466,320	4,000,000	4,120,027	0	(24,740)	0	0	5.150	4.370	AO	34,906	206,000	04/14/2011	04/30/2020

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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
63946B-AE-0	NBCUNIVERSAL MEDIA LLC,MW SR UNSECURED				1FE	974,300	108.6230	1,086,230	1,000,000	985,406	0	2,400	0	0	4.375	4.690	AO	10,938	43,750	12/10/2010	04/01/2021
63946C-AD-0	NBCUNIVERSAL ENTERPRISE, MW@20				1FE	1,979,620	99.9380	1,998,760	2,000,000	1,987,435	0	3,647	0	0	1.974	2.170	AO	8,335	39,480	10/28/2013	04/15/2019
64110L-AK-2	NETFLIX INC, MW@50				4FE	2,043,698	102.5000	2,038,725	1,989,000	2,042,689	0	(1,008)	0	0	5.875	5.490	AO	24,669	81,148	09/30/2015	02/15/2025
64952W-BF-9	NEW YORK LIFE GLOBAL,144A SECURED				1FE	1,996,420	100.3910	2,007,820	2,000,000	1,999,030	0	693	0	0	1.650	1.680	MN	4,217	33,000	02/07/2012	05/15/2017
64952W-BR-3	NEW YORK LIFE GLOBAL FDG				1FE	1,995,740	99.9570	1,999,140	2,000,000	1,998,383	0	1,368	0	0	1.125	1.190	MS	7,500	22,500	01/16/2014	03/01/2017
64952W-BY-8	NEW YORK LIFE GLOBAL FDG				1FE	1,999,620	98.0350	1,960,700	2,000,000	1,999,685	0	65	0	0	1.950	1.950	FA	15,167	19,500	02/04/2015	02/11/2020
651229-AN-6	NEWELL RUBBERMAID INC, MW@25 BULLET				2FE	9,946,864	98.2140	9,747,740	9,925,000	9,936,519	0	(5,848)	0	0	2.050	1.980	JD	16,955	203,463	03/07/2014	12/01/2017
651229-AQ-9	NEWELL RUBBERMAID INC, MW@25			1	2FE	1,997,840	92.3130	1,846,260	2,000,000	1,998,065	0	199	0	0	4.000	4.010	JD	6,667	82,667	11/14/2014	12/01/2024
651229-AS-5	NEWELL RUBBERMAID INC, MW@30			1	2FE	498,430	90.2300	451,150	500,000	498,458	0	28	0	0	3.900	3.930	MN	3,900	0	10/14/2015	11/01/2025
651290-AR-9	NEWFIELD EXPLORATION CO, MW@50			1	3FE	2,389,531	82.7500	1,975,243	2,387,000	2,389,305	0	(227)	0	0	5.375	5.360	JJ	64,151	39,560	03/18/2015	01/01/2026
651639-AN-6	NEWMONT MINING CORP, CALLABLE CO GUARNT			1	2FE	3,497,275	89.1310	3,119,585	3,500,000	3,498,822	0	107	0	0	3.500	3.500	MS	36,069	122,500	02/13/2013	03/15/2022
655044-AF-2	NOBLE ENERGY INC., CALLABLE UNSECURED			1	2FE	13,728,251	96.9140	12,885,685	13,296,000	13,655,659	0	(55,405)	0	0	4.150	3.610	JD	24,524	551,784	01/08/2015	12/15/2021
655664-AP-5	NORDSTROM, INC. CALLABLE SR UNSECURED			1	2FE	3,633,300	105.6580	3,698,030	3,500,000	3,605,015	0	(17,223)	0	0	4.000	3.390	AO	29,556	140,000	04/16/2014	10/15/2021
655844-AE-8	NORFOLK SOUTHERN CORP, M/W SR NOTE				2FE	2,168,745	108.0840	2,475,124	2,290,000	2,264,347	0	16,943	0	0	7.700	8.580	MN	22,531	176,330	10/16/2008	05/15/2017
655844-BB-3	NORFOLK & SOUTHERN CORP, SR UNSECURED				2FE	10,697,417	100.1210	10,482,669	10,470,000	10,471,652	0	(42,013)	0	0	5.750	5.300	JJ	277,600	602,025	02/05/2010	01/15/2016
655844-BG-2	NORFOLK SOUTHERN CORP, SR UNSECURED			1	2FE	1,988,440	99.7420	1,994,840	2,000,000	1,992,745	0	1,093	0	0	3.250	3.310	JD	5,417	65,000	11/14/2011	12/01/2021
655844-BJ-6	NORFOLK SOUTHERN CORP,MW@20				2FE	1,994,180	98.8460	1,976,920	2,000,000	1,995,256	0	679	0	0	3.000	3.040	AO	15,000	60,000	06/24/2014	04/01/2022
655844-BL-1	NORFOLK SOUTHERN CORP, MW@50 CALLABLE			1	2FE	3,962,163	96.5800	3,718,330	3,850,000	3,930,046	0	(10,509)	0	0	2.903	2.570	FA	42,223	111,766	11/05/2012	02/15/2023
665228-B#-8	NORTHERN ILL GAS CO, P/P				1	2,000,000	98.2560	1,965,131	2,000,000	2,000,000	0	0	0	0	4.700	4.700	JJ	39,428	94,000	07/30/2009	07/30/2019
665228-CB-6	NORTHERN ILL GAS, M/W 1ST MTGE				1FE	2,508,825	114.7400	2,868,500	2,500,000	2,507,437	0	(252)	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				1FE	999,840	115.2680	1,152,680	1,000,000	999,892	0	3	0	0	5.900	5.900	JD	4,917	59,000	12/04/2003	12/01/2033
665501-AG-7	NORTHERN NATURAL GAS, 144A,P/P, M/W				1FE	3,997,160	118.7940	4,751,760	4,000,000	3,997,596	0	57	0	0	5.800	5.800	FA	87,644	232,000	02/12/2007	02/15/2037
6657772-CA-5	NORTHERN ST PR-M, M/W 1ST MTGE BOND				1FE	5,351,149	114.1810	6,077,855	5,323,000	5,347,115	0	(701)	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				1FE	1,992,980	126.9030	2,538,060	2,000,000	1,994,062	0	141	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	96.4460	1,928,920	2,000,000	1,997,917	0	290	0	0	2.150	2.160	FA	16,244	43,000	08/06/2012	08/15/2022
665789-AV-5	NORTHERN ST PWR-WISC,M/W 1ST MTGE				1FE	1,960,000	108.7590	2,175,180	2,000,000	1,987,197	0	4,204	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	130.0660	1,300,660	1,000,000	993,123	0	132	0	0	6.375	6.430	MS	21,250	63,750	09/03/2008	09/01/2038
665789-AY-9	NORTHERN STATES PWR-WISC, MW@15			1	1FE	2,975,130	101.0010	3,030,030	3,000,000	2,976,371	0	1,241	0	0	3.300	3.400	JD	4,400	49,500	06/22/2015	06/15/2024
665859-AL-8	NORTHERN TRUST CORP., SR UNSECURED				1FE	6,202,942	104.5070	6,688,448	6,400,000	6,294,006	0	19,493	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	103.8160	3,633,560	3,500,000	3,510,219	0	(1,624)	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	98.1410	5,185,770	5,284,000	5,264,838	0	2,651	0	0	2.375	2.430	FA	51,941	125,495	08/28/2012	08/02/2022
665859-AP-9	NORTHERN TRUST CORP				1FE	3,958,536	104.7080	3,978,904	3,800,000	3,945,049	0	(12,135)	0	0	3.950	3.480	AO	25,434	150,100	11/17/2014	10/30/2025
66586G-CC-9	NORTHERN TRUST CO. SUBORDINATED				1FE	987,920	107.2270	1,072,270	1,000,000	996,922	0	1,525	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	111.2450	2,224,900	2,000,000	2,010,761	0	(3,668)	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				2FE	3,955,980	108.4490	3,795,715	3,500,000	3,794,423	0	(77,467)	0	0	5.050	2.570	FA	73,646	176,750	11/14/2013	08/01/2019
666807-BE-1	NORTHROP GRUMAN CORP., M/W SR UNSECURED				2FE	6,737,510	103.2370	7,226,590	7,000,000	6,851,765	0	24,778	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				1FE	2,000,000	99.8410	1,996,820	2,000,000	2,000,000	0	0	0	0	3.176	3.170	MS	18,703	63,520	09/07/2011	09/15/2021
668074-AT-4	NORTHWESTERN CORP CORPORATE				1FE	1,009,350	112.5150	1,125,150	1,000,000	1,003,682	0	(994)	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	103.1050	3,711,812	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	103.1050	1,443,483	1,400,000	1,400,000	0	0	0	0	5.010	5.010	MN	11,690	70,140	05/27/2010	05/27/2025
668444-AN-2	NORTHWESTERN UNIVERSITY, MW@20				1FE	10,000,000	97.9770	9,797,700	10,000,000	10,000,000	0	0	0	0	3.868	3.860	JD	32,233	220,261	04/29/2015	12/01/2048
67021C-AE-7	NSTAR ELECTRIC CO, M/W SR NOTE				1FE	13,685,762	106.1210	13,343,655	12,574,000	12,937,827	0	(185,784)	0	0	5.625	3.980	MN	90,376	707,288	03/12/2014	11/15/2017
67021C-AG-2	NSTAR ELECTRIC CO,M/W SR UNSECURED			1	1FE	1,994,520	96.2160	1,924,320	2,000,000	1,996,139	0	518	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				2FE	3,434,100	105.6610	3,169,830	3,000,000	3,210,472	0	(106,685)	0	0	5.750	2.000	JD	14,375	172,500	11/13/2013	12/01/2017
670346-AL-9	NUCOR CORP, MW +25BP			1	2FE	3,031,920	101.7560	3,052,680	3,000,000	3,019,439	0	(2,594)	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	109.0690	14,773,396	13,545,000	13,542,673	0	108	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	2,367,998	106.5350	2,397,038	2,250,000	2,345,893	0	(15,925)	0	0	4.625	3.730	MS	30,641	104,063	07/23/2014	09/15/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC,M/W SR UNSECURED				2FE	8,006,139	101.2110	7,631,309	7,540,000	7,871,128	0	(44,232)	0	0	3.800	3.060	MS	95,507	286,520	11/05/2012	09/01/2022
674215-AG-3	OASIS PETROLEUM INC, MW@50			1	4FE	1,487,500	64.0000	1,120,000	1,750,000	1,494,075	0	6,575	0	0	6.875	10.100	MS	35,425	0	10/07/2015	03/15/2022
674599-BX-2	OCCIDENTAL PETROLEUM CORP., M/W SR UNSEC				1FE	3,998,080	101.3510	4,054,040	4,000,000	3,999,887	0	264	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	104.9150	4,721,175	4,500,000	4,510,147	0	(1,834)	0	0	4.100	4.040	FA	76,875	184,500	01/18/2011	02/01/2021
674599-CB-9	OCCIDENTAL PETROLEUM COR,MW@15				1FE	3,871,288	100.2000	3,807,600	3,800,000	3,826,581	0	(23,412)	0	0	1.750	1.120	FA	25,122	66,500	01/27/2014	02/15/2017
674599-CC-7	OCCIDENTAL PETROLEUM COR, MW@20			1	1FE	8,973,540	97.7770	8,799,930	9,000,000	8,977,149	0	3,473	0	0	3.125	3.160	FA	106,250	281,250	01/08/2015	02/15/2022
674599-CD-5	OCCIDENTAL PETROLEUM CORP,M/W SR UNSEC			1	1FE	499,590	98.7720	493,860	500,000	499,844	0	72	0	0	1.500	1.510	FA	2,833	7,500	06/19/2012	02/15/2018
674599-CF-0	OCCIDENTAL PETROLEUM COR, MW@25			1	1FE	989,290	96.9990	969,990	1,000,000	989,366	0	76	0	0	4.625	4.690	JD	2,056	22,097	06/18/2015	06/15/2045
677415-CL-3	OHIO POWER CO, M/W SR UNSEC				2FE	5,365,163	101.8540	5,459,374	5,360,000	5,360,207	0	(483)	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				1FE	1,992,900	111.1490	2,222,980	2,000,000	1,997,635	0	790	0	0	6.350	6.390	MS	42,333	127,000	09/04/2008	09/01/2018

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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
678858-BK-6	OKLAHOMA G&E CO., SR NOTE				1FE	2,999,460	117.4910	3,524,730	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
681919-AS-5	OMNICOM GROUP, INC.M/W SR UNSECURED				2FE	3,417,960	101.2770	3,038,310	3,000,000	3,026,696	0	(91,051)	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				2FE	995,670	100.9440	1,009,440	1,000,000	997,079	0	403	0	0	3.625	3.670	MN	6,042	36,250	04/18/2012	05/01/2022
681936-AZ-3	OMEGA HEALTHCARE INVESTORES, CALLABLE			1	2FE	4,968,000	103.5000	5,121,180	4,948,000	4,968,000	0	0	0	0	5.875	5.590	MS	85,594	290,695	07/17/2013	03/15/2024
682680-AQ-6	ONEOK, INC. SR UNSECURED, CALLABLE			1	3FE	9,554,326	72.0000	6,501,600	9,030,000	9,401,548	0	(56,925)	0	0	4.250	3.450	FA	159,906	383,775	05/06/2013	02/01/2022
68268D-AA-3	ONEMAIN FIN HOLDINGS INC, MW@50			1	4FE	1,393,338	101.3750	1,408,099	1,389,000	1,392,538	0	(759)	0	0	6.750	6.670	JD	4,167	94,799	12/08/2014	12/15/2019
68389X-AG-0	ORACLE CORP, M/W SR UNSECURED				1FE	5,378,752	109.9780	5,233,853	4,759,000	5,124,772	0	(98,232)	0	0	5.000	2.690	JJ	114,348	237,950	11/20/2013	07/08/2019
68389X-AK-1	ORACLE CORP, MW +15BP				1FE	997,790	106.8670	1,068,670	1,000,000	998,888	0	220	0	0	3.875	3.900	JJ	17,868	38,750	07/12/2010	07/15/2020
68389X-AN-5	ORACLE CORP, MW@10				1FE	2,970,660	100.0530	3,001,590	3,000,000	2,986,546	0	7,372	0	0	1.200	1.450	AO	7,600	36,000	10/24/2013	10/15/2017
68389X-AP-0	ORACLE CORP, M/W SR UNSECURED	C			1FE	4,778,915	97.6570	4,638,708	4,750,000	4,770,452	0	(2,748)	0	0	2.500	2.430	AO	25,069	118,750	11/09/2012	10/15/2022
68389X-AQ-8	ORACLE CORP, M/W SR UNSECURED				1FE	4,035,788	101.5440	4,082,069	4,020,000	4,029,394	0	(2,957)	0	0	2.375	2.290	JJ	44,025	95,475	09/26/2013	01/15/2019
68389X-BA-2	ORACLE CORP,MW@12.5				1FE	3,010,320	101.2910	3,038,730	3,000,000	3,008,393	0	(1,389)	0	0	2.800	2.740	JJ	40,367	84,000	07/29/2014	07/08/2021
68389X-BC-8	ORACLE CORP, MW@15			1	1FE	1,990,860	97.4190	1,948,380	2,000,000	1,991,390	0	530	0	0	2.950	3.000	MN	7,539	31,139	04/28/2015	05/15/2025
684065-BB-0	CONSOLIDATED EDISON INC,144A P/P,M/W				1FE	998,180	102.6820	1,026,820	1,000,000	999,826	0	222	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	108.6800	2,717,000	2,500,000	2,498,545	0	488	0	0	6.150	6.170	MS	51,250	153,750	08/25/2008	09/01/2018
684065-BJ-3	ORANGE & ROCKLAND UTILIT, MW@30			1	1FE	2,981,820	106.9510	3,208,530	3,000,000	2,982,032	0	212	0	0	4.950	4.980	JJ	79,613	0	06/15/2015	07/01/2045
68557N-AA-1	ALLIANT TECHSYSTEMS INC,MW@50 CALLABLE			1	3FE	2,106,748	100.5000	2,109,495	2,099,000	2,106,091	0	(656)	0	0	5.250	4.960	AO	27,549	110,198	01/14/2015	10/01/2021
68557N-AB-9	ORBITAL ATK INC, MW@50			1	3FE	1,515,273	101.5000	1,526,560	1,504,000	1,514,860	0	(412)	0	0	5.500	5.350	AO	21,140	0	09/22/2015	10/01/2023
688225-AG-6	OSHKOSH CORP,MW@50			1	3FE	1,830,360	100.0000	1,800,000	1,800,000	1,821,943	0	(4,631)	0	0	5.375	5.040	MS	32,250	96,750	02/10/2014	03/01/2022
690872-AB-2	OWENS-BROCKWAY, MW@50				4FE	2,043,753	97.7500	2,018,538	2,065,000	2,043,901	0	149	0	0	5.375	5.500	AO	119,627	0	12/16/2015	01/15/2025
69318F-AD-0	PBF HOLDING CO LLC, MW@50			1	4FE	1,670,090	97.5000	1,628,250	1,670,000	1,670,089	0	(1)	0	0	7.000	6.990	MN	12,015	0	11/18/2015	11/15/2023
693304-AL-1	PECO ENERGY CO., M/W IST REF MORT				1FE	8,950,490	107.4480	9,670,320	9,000,000	9,058,704	0	(29,592)	0	0	5.350	4.910	MS	160,500	481,500	02/24/2014	03/01/2018
693304-AP-2	PECO ENERGY CO, M/W SECURED			1	1FE	999,120	96.8780	968,780	1,000,000	999,386	0	83	0	0	2.375	2.380	MS	6,993	23,750	09/10/2012	09/15/2022
693304-AS-6	PECO ENERGY CO, MW@15			1	1FE	5,540,700	98.2900	4,914,500	5,000,000	5,533,281	0	(7,419)	0	0	4.150	3.540	AO	51,875	103,750	04/20/2015	10/01/2044
693475-AP-0	PNC FINANCIAL SERVICES			1	1FE	1,994,740	102.3920	2,047,840	2,000,000	1,995,487	0	450	0	0	3.900	3.930	AO	13,433	78,000	04/23/2014	04/29/2024
693476-BB-8	PNC FUNDING CORP., SUBORDINATED				1FE	8,811,625	103.9630	8,306,644	7,990,000	8,276,716	0	(259,952)	0	0	5.625	2.210	FA	188,359	449,438	01/10/2014	02/01/2017
693476-BL-6	PNC FUNDING CORP., BANK GUARANTEED				1FE	1,981,320	107.9390	2,158,780	2,000,000	1,990,024	0	1,907	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	100.9820	2,903,233	2,875,000	2,873,721	0	1,746	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	102.3830	2,047,660	2,000,000	1,992,691	0	1,046	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	4,879,150	97.2640	4,863,200	5,000,000	4,897,274	0	13,294	0	0	2.700	3.030	MN	22,500	135,000	08/18/2014	11/01/2022
69349L-AK-4	PNC BANK NA, SUBORDINATED, CALLABLE			1	1FE	5,953,460	96.9620	5,817,720	6,000,000	5,965,600	0	4,291	0	0	2.950	3.040	JJ	74,242	177,000	02/04/2013	01/30/2023
69352J-AP-2	TALEN ENERGY SUPPLY LLC, MW@50			1	4FE	3,543,783	66.0000	2,378,640	3,604,000	3,544,155	0	372	0	0	6.500	6.720	JD	19,522	117,130	10/21/2015	06/01/2025
69353R-DD-7	PNC BANK NA			1	1FE	996,880	100.4440	1,004,440	1,000,000	997,794	0	598	0	0	2.250	2.310	JJ	11,188	23,250	06/17/2014	07/02/2019
69371R-K5-4	PACCAR FINANCIAL CORP, MTN UNSECURED				1FE	2,771,332	100.1980	2,759,453	2,754,000	2,760,856	0	(5,610)	0	0	1.600	1.390	MS	12,974	44,064	02/05/2014	03/15/2017
694308-GL-5	PACIFIC GAS & ELECTRIC,MW@30				2FE	1,145,660	106.8920	1,068,920	1,000,000	1,073,847	0	(37,657)	0	0	5.625	1.680	MN	4,844	56,250	01/24/2014	11/30/2017
694308-GN-1	PACIFIC GAS & ELECTRIC,M/W SR NOTE				2FE	983,430	116.2270	1,162,270	1,000,000	993,913	0	1,863	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	2FE	1,950,130	103.9500	2,079,000	2,000,000	1,973,742	0	4,955	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	2FE	1,998,380	107.0810	2,141,620	2,000,000	1,999,049	0	154	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	2FE	994,750	102.3200	1,023,200	1,000,000	996,800	0	502	0	0	3.250	3.310	MS	9,569	32,500	09/07/2011	09/15/2021
694308-GY-7	PACIFIC GAS & ELECTRIC, MW@25			1	2FE	7,703,916	99.6660	6,851,041	6,874,000	7,691,275	0	(12,641)	0	0	4.500	3.760	JD	13,748	309,330	04/23/2015	12/15/2041
695114-CB-2	PACIFICORP				1FE	3,992,420	121.5940	4,863,760	4,000,000	3,993,481	0	155	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				1FE	1,622,265	109.7480	1,646,220	1,500,000	1,545,762	0	(13,780)	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	105.1770	3,155,310	3,000,000	2,996,787	0	519	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				1FE	3,983,244	108.0680	4,341,092	4,017,000	4,006,650	0	3,908	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				1FE	5,712,810	103.2040	6,192,240	6,000,000	5,819,212	0	22,998	0	0	3.500	4.010	MS	61,833	210,000	01/18/2011	09/15/2022
70109H-AL-9	PARKER-HANNIFIN CORP, MW@15			1	1FE	997,800	100.8600	1,008,600	1,000,000	998,010	0	190	0	0	3.300	3.320	MN	3,667	33,000	11/18/2014	11/21/2024
70109H-AN-5	PARKER-HANNIFIN CORP, MW@20			1	1FE	5,640,300	103.9300	5,196,500	5,000,000	5,631,856	0	(8,444)	0	0	4.450	3.720	MN	24,722	222,500	04/20/2015	11/21/2044
704549-AK-0	PEABODY ENERGY CORP, M/W SR UNSECURED				6FE	520,000	18.5000	370,000	2,000,000	370,000	(150,000)	(1,650)	1,492,436	0	6.000	5.790	MN	15,333	120,000	07/10/2013	11/15/2018
707882-AC-0	PENN VIRGINIA CORP,SR UNSECURED			1	6FE	292,950	13.5000	175,770	1,302,000	175,770	(117,180)	0	1,009,050	0	7.250	7.240	AO	19,928	94,395	03/27/2013	04/15/2019
708696-BU-2	PENNSYLVANIA ELECTRIC CO, M/W SR UNSECUR				2FE	3,193,740	106.4390	3,193,170	3,000,000	3,046,817	0	(26,297)	0	0	6.050	5.060	MS	60,500	181,500	08/17/2009	09/01/2017
71343P-AC-5	PEPSIAMERICAS INC, M/W CO GUARNT				1FE	3,570,525	116.1340	4,064,690	3,500,000	3,562,834	0	(1,815)	0	0	5.500	5.350	MN	24,597	192,500	02/11/2011	05/15/2035
713448-BH-0	PEPSICO, INC				1FE	2,950,410	108.2120	3,246,360	3,000,000	2,985,599	0	5,457	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				1FE	997,580	117.1760	1,171,760	1,000,000	999,127	0	265	0	0	7.900	7.930	MN	13,167	79,000	10/21/2008	11/01/2018
713448-BS-6	PEPSICO, INC., M/W SR UNSECURED				1FE	998,110	106.8490	1,068,490	1,000,000	998,282	0	35	0	0	4.875	4.880	MN	8,125	48,750	10/20/2010	11/01/2040
713448-BY-3	PEPSICO INC, MW@12.5				1FE	2,001,740	100.2460	2,004,920	2,000,000	2,001,463	0	(215)	0	0	2.750	2.730	MS	17,722	55,000	08/18/2014	03/05/2022
713448-CG-1	PEPSICO, INC M/W SR UNSECURED				1FE	1,998,080	99.5990	1,991,980	2,000,000	1,998,573	0	178	0	0	2.750	2.760	MS	18,333	55,000	02/25/2013	03/01/2023
717081-AQ-6	PFIZER, INC., NOTE				1FE	996,770	106.4810	1,064,810	1,000,000	999,382	0	265	0	0	4.650	4.680	MS	15,500	46,500	02/13/2003	03/01/2018

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-DK-6	PFIZER INC, MW@15				1FE	2,990,640	101.5550	3,046,650	3,000,000	2,990,832	0	192	0	0	4.400	4.410	MN	16,867	66,000	06/12/2015	05/15/2044
717081-DM-2	PFIZER INC, MW@12				1FE	3,590,090	102.5930	3,590,755	3,500,000	3,580,271	0	(8,284)	0	0	3.400	3.080	MN	15,206	119,000	10/16/2014	05/15/2024
71713U-AQ-5	PHARMACIA, INC., M/W DEB				1FE	8,393,093	112.7980	8,533,169	7,565,000	7,783,591	0	(67,589)	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				1FE	3,256,200	128.0440	3,841,320	3,000,000	3,193,818	0	(9,834)	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	101.1950	1,011,950	1,000,000	991,620	0	1,284	0	0	2.900	3.050	MN	3,706	29,000	11/08/2011	11/15/2021
718172-BQ-1	PHILIP MORRIS INTL INC, MW@20			1	1FE	2,970,840	101.1960	3,035,880	3,000,000	2,971,797	0	957	0	0	3.375	3.490	FA	39,375	0	08/04/2015	08/11/2025
718507-BH-8	PHILLIPS PETROLEUM COMPANY, M/W DEB				1FE	2,223,020	110.5610	2,211,220	2,000,000	2,058,330	0	(20,896)	0	0	6.650	5.400	JJ	61,328	133,000	02/09/2006	07/15/2018
718507-BK-1	CONOCOPHILLIPS, MAKE WHOLE DEBENTURE				1FE	3,627,956	112.3020	3,685,752	3,282,000	3,536,929	0	(12,189)	0	0	7.000	6.130	MS	58,073	229,740	05/24/2006	03/30/2029
718546-AC-8	PHILLIPS 66, MW@35				2FE	18,395,345	102.8800	17,489,600	17,000,000	18,124,963	0	(160,727)	0	0	4.300	3.120	AO	182,750	731,000	11/17/2014	04/01/2022
718546-AJ-3	PHILLIPS 66, MW@35				2FE	15,475,921	101.3590	15,102,491	14,900,000	15,114,588	0	(157,916)	0	0	2.950	1.840	MN	73,258	439,550	02/06/2014	05/01/2017
720186-AJ-4	PIEDMONT NATURAL GAS CO, MW@25			1	1FE	999,350	99.5130	995,130	1,000,000	999,360	0	10	0	0	3.600	3.600	MS	10,700	0	09/09/2015	09/01/2025
720180-AB-7	PIEDMONT NATURAL GAS CO, NOTE				1FE	2,105,240	120.0420	2,400,840	2,000,000	2,066,412	0	(6,424)	0	0	6.870	6.320	JJ	68,700	137,400	08/22/2008	10/06/2023
723787-AB-3	PIONEER NATURAL RESOURCE,M/W CO GUARNT				2FE	1,075,900	106.7830	1,083,847	1,015,000	1,064,165	0	(2,606)	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				2FE	2,948,919	106.2110	2,788,039	2,625,000	2,788,079	0	(34,938)	0	0	7.500	5.750	JJ	90,781	196,875	11/10/2010	01/15/2020
72447X-AA-5	PITNEY BOWES INC, MAKE WHOLE MTN				2FE	2,386,340	100.0930	2,350,186	2,350,000	2,350,251	0	(6,391)	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	105.4900	5,274,500	5,000,000	5,044,207	0	(24,248)	0	0	5.750	5.190	MS	87,847	287,500	07/08/2009	09/15/2017
72650R-AP-7	PLAINS ALL AMER PIPELINE,MW@25				2FE	567,865	102.7450	513,725	500,000	523,986	0	(22,752)	0	0	6.125	1.450	JJ	14,122	30,625	01/16/2014	01/15/2017
72650R-AZ-5	PLAINS ALL AMER PIPELINE, MW@25			1	2FE	2,039,440	85.8150	1,716,300	2,000,000	2,034,691	0	(4,749)	0	0	3.650	3.330	JD	6,083	73,000	01/09/2015	06/01/2022
72650R-BB-7	PLAINS ALL AMER PIPELINE,MW@20, SR			1	2FE	4,882,043	82.4860	4,041,814	4,900,000	4,886,890	0	1,634	0	0	2.850	2.890	JJ	58,575	139,650	01/18/2013	01/31/2023
72650R-BD-3	PLAINS ALL AMER PIPELINE, MW@20			1	2FE	3,284,093	84.1420	2,734,615	3,250,000	3,280,694	0	(3,335)	0	0	3.850	3.700	AO	26,415	125,125	12/18/2014	10/15/2023
72650R-BF-8	PLAINS ALL AMER PIPELINE, MW@20			1	2FE	1,996,840	80.2230	1,604,460	2,000,000	1,997,292	0	317	0	0	3.600	3.610	MN	12,000	82,400	09/02/2014	11/01/2024
72650R-BG-6	PLAINS ALL AMER PIPELINE, MW@20			1	2FE	3,276,213	88.6790	2,876,747	3,244,000	3,270,394	0	(5,819)	0	0	2.600	2.370	JD	3,749	85,750	01/28/2015	12/15/2019
72650R-BJ-0	PLAINS ALL AMER PIPELINE, MW@37.5			1	2FE	4,992,300	87.2950	4,364,750	5,000,000	4,992,762	0	462	0	0	4.650	4.660	AO	82,021	0	08/17/2015	10/15/2025
730481-AF-5	J.B. POINDEXTER & CO,144A SR UNSECURED			1	4FE	1,590,000	104.5000	1,645,875	1,575,000	1,584,692	0	(1,811)	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				1FE	5,505,669	112.2390	5,595,114	4,985,000	5,450,778	0	(11,667)	0	0	5.951	5.220	MN	42,026	296,657	10/25/2010	05/10/2037
736508-BQ-4	PORTLAND GENERAL ELEC., M/W IST MORTGAGE				1FE	6,911,755	111.5690	7,251,985	6,500,000	6,662,452	0	(44,747)	0	0	6.100	5.230	AO	83,706	396,500	11/18/2009	04/15/2019
737446-AH-7	POST HOLDINGS INC, MW@50			1	4FE	1,219,060	104.7500	1,261,190	1,204,000	1,218,367	0	(693)	0	0	7.750	7.480	MS	34,473	0	08/12/2015	03/15/2024
737679-CZ-1	POTOMAC ELECTRIC POWER CO. SECURED				1FE	3,852,880	105.5430	4,221,720	4,000,000	3,879,348	0	3,350	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				1FE	1,994,200	99.6100	1,992,200	2,000,000	1,996,165	0	548	0	0	3.050	3.080	AO	15,250	61,000	03/28/2012	04/01/2022
74005P-AP-9	PRAXAIR, INC. CALL @ MW +15BP				1FE	1,990,660	104.3770	2,087,540	2,000,000	1,998,387	0	1,265	0	0	5.200	5.260	MS	30,622	104,000	04/16/2009	03/15/2017
74005P-AU-8	PRAXAIR INC, SR UNSECURED				1FE	5,568,341	107.6810	5,308,673	4,930,000	5,324,372	0	(103,521)	0	0	4.500	2.190	FA	83,810	221,850	11/13/2013	08/15/2019
74005P-BB-9	PRAXAIR INC,M/W SR UNSECURED			1	1FE	1,995,700	95.5770	1,911,540	2,000,000	1,997,064	0	407	0	0	2.200	2.220	FA	16,622	44,000	07/30/2012	08/15/2022
740189-AG-0	PRECISION CASTPARTS,MW@15 CALLABLE			1	1FE	3,892,160	96.6740	3,866,960	4,000,000	3,909,300	0	11,442	0	0	2.500	2.850	JJ	46,111	100,000	07/22/2014	01/15/2023
740189-AK-1	PRECISION CASTPARTS CORP,MW@10				1FE	2,557,425	99.2270	2,560,057	2,580,000	2,567,875	0	5,815	0	0	1.250	1.480	JJ	14,871	32,250	03/06/2014	01/15/2018
740189-AM-7	PRECISION CASTPARTS CORP, MW@20			1	1FE	6,985,720	99.3470	6,954,290	7,000,000	6,986,425	0	705	0	0	3.250	3.270	JD	10,111	116,910	06/01/2015	06/15/2025
740189-AP-0	PRECISION CASTPARTS CORP, MW@25			1	1FE	2,990,040	100.2720	3,008,160	3,000,000	2,990,151	0	111	0	0	4.375	4.390	JD	5,833	67,448	06/01/2015	06/15/2045
74153W-CF-4	PRICOA GLOBAL FUNDING 1				1FE	2,998,680	99.6300	2,988,900	3,000,000	2,998,799	0	119	0	0	1.900	1.910	MS	15,833	0	09/14/2015	09/21/2018
74153W-CG-2	PRICOA GLOBAL FUNDING 1				1FE	1,000,000	99.5240	995,240	1,000,000	1,000,000	0	0	0	0	2.550	2.550	MN	2,621	0	11/17/2015	11/24/2020
74164M-AA-6	PRIMERICA INC,M/W SR UNSECURED				1FE	14,729,717	105.6510	14,156,177	13,399,000	14,549,830	0	(133,035)	0	0	4.750	3.270	JJ	293,475	460,821	04/16/2015	07/15/2022
74256L-AG-4	PRINCIPAL LFE GLB FND II, BULLET				1FE	3,917,706	100.4850	3,918,915	3,900,000	3,910,295	0	(3,545)	0	0	2.250	2.150	AO	18,525	87,750	11/05/2013	10/15/2018
74256L-AN-9	PRINCIPAL LIFE GLOBAL				1FE	1,996,260	99.6430	1,992,860	2,000,000	1,997,194	0	718	0	0	2.375	2.410	MS	14,514	47,500	09/04/2014	09/11/2019
742718-BH-1	PROCTER & GAMBLE CO., M/W, DEB.				1FE	9,267,121	126.1240	10,335,862	8,195,000	8,849,153	0	(48,083)	0	0	6.450	5.400	JJ	243,733	528,578	01/10/2006	01/15/2026
742718-DB-2	PROCTER & GAMBLE CO, M/W SR UNSECURED				1FE	3,045,325	120.9490	3,023,725	2,500,000	2,967,203	0	(16,057)	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				1FE	6,160,015	108.9600	6,537,600	6,000,000	6,063,727	0	(18,874)	0	0	4.700	4.320	FA	106,533	282,000	06/03/2010	02/15/2019
743315-AJ-2	PROGRESSIVE CORP. OH M/W, SR. NOTES				1FE	3,423,040	125.2380	5,009,520	4,000,000	3,584,207	0	17,469	0	0	6.625	7.910	MS	88,333	265,000	01/11/2001	03/01/2029
74340X-BE-0	PROLOGIS LP, MW			1	2FE	993,810	99.1970	991,970	1,000,000	993,897	0	87	0	0	3.750	3.820	MN	6,354	0	10/27/2015	11/01/2025
74348T-AJ-1	PROSPECT CAPITAL CORP, M/W SR UNSECURED				2FE	6,672,525	94.6150	6,339,205	6,700,000	6,678,935	0	2,279	0	0	5.875	5.920	MS	115,901	393,625	06/04/2013	03/15/2023
74368C-AA-2	PROTECTIVE LIFE GLOBAL				1FE	2,997,360	99.9430	2,998,290	3,000,000	2,997,410	0	50	0	0	2.700	2.710	MN	8,100	0	11/19/2015	11/25/2020
744331-AF-6	PRUDENTIAL FUNDING LLC, P/P, 144A, NOTE				1FE	3,609,860	117.9760	4,719,040	4,000,000	3,788,532	0	19,296	0	0	6.750	7.650	MS	79,500	270,000	01/18/2001	09/15/2023
744448-CB-5	PUBLIC SERVICE COLORADO,M/W FIRST MTGE				1FE	6,164,280	109.3070	6,558,420	6,000,000	6,053,468	0	(18,890)	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	96.3920	963,920	1,000,000	999,321	0	93	0	0	2.250	2.260	MS	6,625	22,500	09/04/2012	09/15/2022
744482-BK-5	PUB SVC NEW HAMP.,M/W IST MTGE				1FE	1,994,780	105.1460	2,102,920	2,000,000	1,996,924	0	498	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				2FE	1,807,160	102.6610	2,053,220	2,000,000	1,981,074	0	30,604	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				2FE	3,988,320	105.6940	4,227,760	4,000,000	3,993,477	0	1,120	0	0	4.400	4.430	FA	73,333	176,000	01/13/2011	02/01/2021
744538-AC-3	PUB SVC NEW HAMP, MW@20			1	1FE	6,817,190	101.1880	6,577,220	6,500,000	6,775,098	0	(42,092)	0	0	3.200	2.360	MS	69,333	192,000	03/03/2015	09/01/2021
744567-EP-9	PUBLIC SERVICE EL & GAS, M/W IST REF MTG				1FE	1,989,229	100.0000	1,715,000	1,715,000	1,715,000	0	(49,289)	0	0	6.750	3.790	JJ	57,881	115,763	11/17/2009	01/01/2016
74456Q-AU-0	PUBLIC SERVICE ELECTRIC & GAS,MW +20BPS				1FE	3,311,790	115.3470	3,460,410	3,000,000	3,281,639	0	(6,298)	0	0	5.375	4.710	MN	26,875	161,250	09/02/2010	11/01/2039

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
744560-BM-7	PUBLIC SERVICE ELECTRIC, MW@20			1	1FE	4,975,100	97.9140	4,895,700	5,000,000	4,975,319	0	219	0	0	4.050	4.070	MN	33,750	95,063	05/06/2015	05/01/2045
745332-CE-4	PUGET SOUND ENERGY INC, 1ST MTGE, CALLAB			1	1FE	2,000,000	103.0250	2,060,500	2,000,000	2,000,000	0	0	0	0	4.434	4.430	MN	11,331	88,680	11/14/2011	11/15/2041
745332-CG-9	PUGET SOUND ENERGY INC, MW@20			1	1FE	2,986,500	101.2870	3,038,610	3,000,000	2,986,613	0	113	0	0	4.300	4.320	MN	14,692	62,350	05/11/2015	05/20/2045
747301-AC-3	QUAD GRAPHICS INC, MW@50				4FE	2,777,979	62.7500	1,741,313	2,775,000	2,777,609	0	(249)	0	0	7.000	6.980	MN	32,375	194,250	05/13/2014	05/01/2022
74733V-AB-6	QEP RESOURCES INC, SR UNSECURED			1	3FE	3,209,720	72.0000	2,268,000	3,150,000	3,201,162	0	(6,506)	0	0	5.375	5.070	AO	42,328	169,313	08/29/2014	10/01/2022
74736K-AA-9	QORVO INC, MW@50			1	3FE	480,000	102.0000	489,600	480,000	480,000	0	0	0	0	6.750	6.750	JD	3,780	0	11/13/2015	12/01/2023
74736K-AC-5	QORVO INC, MW@50			1	3FE	1,204,330	103.0000	1,231,880	1,196,000	1,204,247	0	(83)	0	0	7.000	6.880	JD	9,767	0	11/18/2015	12/01/2025
74836H-AC-1	QUESTAR PIPELINE CO, M/W SR UNSECURED				1FE	4,422,054	107.3810	4,402,621	4,100,000	4,198,580	0	(44,064)	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	89.9010	899,010	1,000,000	990,122	0	185	0	0	4.875	4.940	JD	4,063	48,750	12/01/2011	12/01/2041
74840L-AA-0	QUICKEN LOANS INC, MW@50			1	3FE	2,804,171	95.2500	2,667,000	2,800,000	2,803,240	0	(931)	0	0	5.750	5.700	MN	26,833	78,264	07/23/2015	05/01/2025
74978D-AA-2	DONNELEY RR & SONS CO, SR UNSECURED				3FE	1,990,000	103.4000	2,068,000	2,000,000	1,992,821	0	1,076	0	0	7.875	7.960	MS	46,375	157,500	02/28/2013	03/15/2021
750086-AA-8	RACKSPACE HOSTIN, MW@50			1	3FE	2,085,768	96.5000	2,012,025	2,085,000	2,085,737	0	(30)	0	0	6.500	6.490	JJ	13,553	0	11/23/2015	01/15/2024
751212-AB-7	RALPH LAUREN CORP, MW@20			1	1FE	4,989,750	100.9520	5,047,600	5,000,000	4,990,463	0	713	0	0	2.625	2.660	FA	48,490	0	08/13/2015	08/18/2020
75281A-AM-1	RANGE RESOURCES CORP., CO GUARNT			1	3FE	400,000	79.0000	316,000	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	74.7500	1,117,513	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				2FE	10,566,284	100.7600	10,351,075	10,273,000	10,293,448	0	(69,548)	0	0	4.250	3.540	AO	92,172	436,603	04/18/2012	04/15/2016
754730-AD-1	RAYMOND JAMES FINANCIAL M/W SR NOTES				2FE	1,992,040	110.6750	2,213,500	2,000,000	1,994,004	0	556	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				1FE	5,985,342	103.6580	6,380,150	6,155,000	6,071,770	0	15,487	0	0	3.125	3.420	AO	40,606	192,344	02/19/2014	10/15/2020
755111-BX-8	RAYTHEON COMPANY, MW SR UNSECURED				1FE	3,987,640	97.9460	3,917,840	4,000,000	3,991,118	0	1,154	0	0	2.500	2.530	JD	4,444	100,000	11/27/2012	12/15/2022
755111-BY-6	RAYTHEON COMPANY, MW@15			1	1FE	1,987,540	100.1980	2,003,960	2,000,000	1,988,715	0	1,087	0	0	3.150	3.220	JD	2,800	65,275	11/24/2014	12/15/2024
756109-AH-7	REALTY INCOME CORP CALL @ MW +25BP				2FE	3,930,963	105.4620	3,928,460	3,725,000	3,792,113	0	(37,420)	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	111.2020	1,668,030	1,500,000	1,552,159	0	(9,417)	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	100.0570	3,797,163	3,795,000	3,793,950	0	489	0	0	2.000	2.010	JJ	31,836	75,900	12/21/2012	01/31/2018
756109-AN-4	REALTY INCOME CORP, M/W SR UNSECURED			1	2FE	7,863,157	96.5050	7,623,895	7,900,000	7,872,841	0	3,408	0	0	3.250	3.300	AO	54,203	256,750	01/08/2013	10/15/2022
758766-AF-6	REGAL ENTERTAINMENT GRP, MW@50			1	4FE	947,925	96.5000	955,350	990,000	948,656	0	731	0	0	5.750	6.360	FA	23,719	0	10/16/2015	02/01/2025
758766-AH-2	REGAL ENTERTAINMENT GRP, MW@50			1	4FE	348,688	100.0000	350,000	350,000	348,733	0	46	0	0	5.750	5.810	MS	5,926	0	10/08/2015	03/15/2022
75884R-AQ-6	REGENCY CENTERS, M/W SR NOTE				2FE	774,320	105.4530	820,424	778,000	777,327	0	430	0	0	5.875	5.930	JD	2,031	45,708	06/01/2007	06/15/2017
759351-AJ-8	REINSURANCE GROUP OF AMER,M/W SR UNSEC				2FE	994,470	107.8140	1,078,140	1,000,000	996,672	0	522	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	492,943	101.9370	527,517	517,491	511,328	0	6,958	0	0	9.237	10.070	JJ	23,768	47,801	11/19/2009	07/02/2017
760759-AL-4	REBULIC SERVICES, INC.M/W CO GUARNT				2FE	7,268,541	103.5850	7,173,261	6,925,000	7,079,272	0	(62,435)	0	0	3.800	2.800	MN	33,625	263,150	06/19/2013	05/15/2018
760759-AP-5	REPUBLIC SERVICES, INC. M/W SR UNSEC			1	2FE	1,994,460	102.1190	2,042,380	2,000,000	1,996,245	0	512	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				2FE	2,065,518	110.0210	1,980,378	1,800,000	1,974,813	0	(44,257)	0	0	5.500	2.720	MS	29,150	99,000	11/26/2013	09/15/2019
760761-AD-8	REPUBLIC SERVICES INC,MW@30				2FE	1,602,413	110.5540	1,569,867	1,420,000	1,565,744	0	(22,140)	0	0	5.250	3.310	MN	9,526	74,550	04/23/2014	11/15/2021
761565-AB-6	REX ENERGY CORP,MW			1	5FE	194,480	18.0000	67,320	374,000	194,480	0	(2,387)	191,220	0	8.875	7.740	JD	2,766	33,193	04/23/2013	12/01/2020
761565-AD-2	REX ENERGY CORP, MW@50			1	5FE	716,000	20.0000	358,000	1,790,000	716,000	0	(833)	1,082,750	0	6.250	6.130	FA	46,615	116,226	07/18/2014	08/01/2022
761713-BF-2	REYNOLDS AMERICAN INC, MW@30				2FE	998,610	103.9580	1,039,580	1,000,000	998,706	0	96	0	0	4.000	4.020	JD	2,111	20,000	06/09/2015	06/12/2022
773903-AD-1	ROCKWELL AUTOMATION CALL @MW +25BP				1FE	11,190,108	106.9030	11,781,780	11,021,000	11,063,899	0	(21,179)	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				1FE	8,900,737	108.8540	9,020,731	8,287,000	8,640,082	0	(93,619)	0	0	5.250	3.900	JJ	200,614	435,068	11/21/2013	07/15/2019
774341-AC-5	ROCKWELL COLLINS INC., SR UNSECURED			1	1FE	997,190	101.4550	1,014,550	1,000,000	998,241	0	269	0	0	3.100	3.130	MN	3,961	31,000	11/16/2011	11/15/2021
774341-AE-1	ROCKWELL COLLINS INC, MW@15			1	1FE	3,163,500	102.8080	3,084,240	3,000,000	3,146,315	0	(16,653)	0	0	3.700	2.980	JD	4,933	111,000	12/16/2014	12/15/2023
775371-AU-1	ROHM & HAAS CO UNSEC'D CALL @ > PAR				2FE	3,577,200	127.2500	3,817,500	3,000,000	3,435,967	0	(20,016)	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				2FE	11,165,150	99.4740	11,061,509	11,120,000	11,142,634	0	(11,807)	0	0	1.850	1.730	MN	26,286	205,720	03/04/2014	11/15/2017
776696-AE-6	ROPER INDUSTRIES INC, M/W SR UNSECURED			1	2FE	1,985,260	97.2070	1,944,140	2,000,000	1,989,094	0	1,397	0	0	3.125	3.210	MN	7,986	62,500	03/13/2013	11/15/2022
776696-AF-3	ROPER INDUSTRIES INC,M/W SR UNSECURED				2FE	7,914,530	99.3520	7,948,160	8,000,000	7,952,910	0	16,361	0	0	2.050	2.270	AO	41,000	164,000	08/21/2013	10/01/2018
77714P-AB-5	ROSE ROCK MIDSTREAM/FIN,MW@50			1	4FE	918,180	71.0000	646,810	911,000	916,618	0	(1,066)	0	0	5.625	5.460	JJ	23,629	53,094	06/30/2014	07/15/2022
778296-AA-1	ROSS STORES INC, MW@15			1	1FE	3,963,035	98.4280	3,887,906	3,950,000	3,961,692	0	(1,117)	0	0	3.375	3.330	MS	39,253	132,202	10/07/2014	09/15/2024
78355H-JP-5	RYDER SYSTEMS, INC., M/W SR UNSECURED				2FE	4,549,622	100.3920	4,451,381	4,434,000	4,438,337	0	(25,707)	0	0	3.600	3.000	MS	53,208	159,624	06/15/2011	03/01/2016
78355H-JR-1	RYDER SYSTEMS, INC, M/W SR UNSECURED				2FE	1,996,440	102.1630	2,043,260	2,000,000	1,999,097	0	611	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	100.6690	3,020,070	3,000,000	3,009,168	0	(8,254)	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	99.8230	2,994,690	3,000,000	2,996,317	0	1,633	0	0	2.500	2.550	MS	25,000	75,000	08/19/2013	03/01/2018
78355H-JU-4	RYDER SYSTEMS, INC M/W SR UNSECURED			1	2FE	5,996,537	99.1100	5,976,333	6,030,000	6,010,105	0	5,868	0	0	2.350	2.450	FA	49,203	141,705	07/18/2013	02/26/2019
78408L-AB-3	JOHNSON (S.C.) & SON INC, MW@ 15			1	1FE	1,537,890	98.8810	1,483,215	1,500,000	1,537,152	0	(738)	0	0	3.350	3.010	MS	12,702	0	10/16/2015	09/30/2024
78408L-AC-1	JOHNSON (S.C.) & SON INC, MW@20			1	1FE	4,908,650	96.4200	4,821,000	5,000,000	4,909,793	0	1,143	0	0	4.350	4.460	MS	54,979	108,750	06/08/2015	09/30/2044
78442F-AZ-1	NAVIENT CORP				3FE	87,535	67.0000	81,740	122,000	87,647	0	112	0	0	5.625	8.800	FA	2,859	0	11/12/2015	08/01/2033
78454L-AL-4	SM ENERGY CO, MW@50			1	3FE	1,292,000	66.0000	852,720	1,292,000	1,292,000	0	0	0	0	5.625	5.620	JD	6,056	38,356	05/07/2015	06/01/2025
784860-AC-5	SILICON VALLEY BANK, MW T+45				1FE	5,992,230	109.4040	6,372,783	5,825,000	5,937,745	0	(21,693)	0	0	5.375	4.880	MS	92,189	313,094	06/13/2013	09/15/2020
784860-AD-3	SILICON VALLEY BANK, MW@30				1FE	7,446,390	95.8080	7,185,600	7,500,000	7,448,351	0	1,961	0	0	3.500	3.580	JJ	110,833	131,250	07/10/2015	01/29/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
785592-AD-8	SABINE PASS LIQUEFACTION,MW@50				3FE	1,165,433	87.7500	1,053,000	1,200,000	1,171,140	0	3,072	0	0	5.625	6.030	AO	14,250	67,500	02/13/2014	04/15/2023
785592-AH-9	SABINE PASS LIQUEFACTION				3FE	1,158,253	92.5000	1,057,275	1,143,000	1,156,502	0	(1,049)	0	0	6.250	6.020	MS	21,034	71,438	02/12/2014	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION				3FE	1,962,500	87.0000	1,740,000	2,000,000	1,962,500	0	0	0	0	5.750	5.750	MN	14,694	115,000	05/13/2014	05/15/2024
78573N-AA-0	SABRE GLBL INC, MW@50			1	4FE	2,157,921	99.5000	2,123,330	2,134,000	2,155,435	0	(2,486)	0	0	5.375	5.150	AO	24,215	57,670	04/10/2015	04/15/2023
786514-BT-5	SAFEWAY INC.,M/W SR UNSECURED				4FE	253,863	99.0000	251,460	254,000	253,973	0	29	0	0	3.400	3.410	JD	720	8,636	11/30/2011	12/01/2016
790849-AN-3	ST JUDE MEDICAL INC, MW@30			1	1FE	6,343,796	100.9330	6,338,592	6,280,000	6,343,715	0	(81)	0	0	3.875	3.740	MS	66,245	0	12/10/2015	09/15/2025
792860-AJ-7	ST PAUL TRAVELERS, M/W SR UNSECURED				1FE	1,375,790	102.4110	1,264,776	1,235,000	1,246,142	0	(23,022)	0	0	6.250	4.280	JD	2,359	77,188	09/15/2009	06/20/2016
797440-BF-0	SAN DIEGO GAS & ELECTRIC, M/W, 1ST MTGE				1FE	4,701,289	114.8310	5,305,192	4,620,000	4,685,111	0	(1,935)	0	0	5.350	5.230	MN	31,583	247,170	12/27/2005	05/15/2035
797440-BH-6	SAN DIEGO GAS & ELECTRIC				1FE	12,934,028	122.9420	15,736,576	12,800,000	12,897,064	0	(6,923)	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				1FE	1,991,540	104.5930	2,091,860	2,000,000	1,992,325	0	167	0	0	4.500	4.520	FA	34,000	90,000	08/23/2010	08/15/2040
797440-BT-0	SAN DIEGO G & E, MW@12.5				1FE	6,531,223	98.2470	6,386,059	6,500,004	6,529,140	0	(4,461)	0	0	1.914	1.770	FA	51,838	48,036	04/16/2015	02/01/2022
79970Y-AD-7	SANCHEZ ENERGY CORP				4FE	2,219,563	54.0000	1,179,900	2,185,000	2,214,939	0	(2,291)	0	0	6.125	5.880	JJ	61,711	140,523	07/30/2014	01/15/2023
80589M-AE-2	SCANA CORP. M/W SR UNSECURED			1	2FE	992,380	97.9690	979,690	1,000,000	995,005	0	707	0	0	4.125	4.210	FA	17,188	41,250	01/18/2012	02/01/2022
808513-AD-7	CHARLES SCHWAB CORP. M/W SR NOTE				1FE	9,666,562	108.8380	10,111,050	9,290,000	9,539,904	0	(50,434)	0	0	4.450	3.780	JJ	182,587	413,405	02/20/2014	07/22/2020
808513-AG-0	CHARLES SCHWAB CORP, SR UNSECURED				1FE	12,708,724	101.2860	12,508,821	12,350,000	12,659,959	0	(40,957)	0	0	3.225	2.800	MS	132,763	398,288	01/06/2015	09/01/2022
808513-AM-7	CHARLES SCHWAB CORP, MW@20			1	1FE	996,190	101.6910	1,016,910	1,000,000	996,212	0	22	0	0	3.450	3.490	FA	4,600	0	11/09/2015	02/13/2026
808626-AE-5	LEIDOS INC, MW@30				3FE	281,875	100.3750	276,031	275,000	281,765	0	(110)	0	0	7.125	6.870	JJ	9,797	0	06/26/2015	07/01/2032
80874Y-AR-1	SCIENTIFIC GAMES INTERNA, MW@50			1	3FE	3,415,250	95.5000	3,151,500	3,300,000	3,404,005	0	(11,245)	0	0	7.000	6.250	JJ	115,500	141,167	05/28/2015	01/01/2022
81014A-AA-9	SCOTTRADE FIN SERVICE,144A SR UNSECU				2FE	5,043,720	105.2250	5,261,250	5,000,000	5,028,017	0	(4,186)	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				2FE	2,074,500	100.7100	2,014,200	2,000,000	2,015,894	0	(16,339)	0	0	2.700	1.850	JD	2,400	54,000	04/24/2012	12/15/2016
811065-AB-7	SCRIPPS NETWORKS INTERAC, MW@20			1	2FE	1,994,840	98.3620	1,967,240	2,000,000	1,995,916	0	978	0	0	2.750	2.800	MN	7,028	53,625	11/17/2014	11/15/2019
811065-AF-8	SCRIPPS NETWORKS INTERAC, MW@25			1	2FE	4,984,500	96.2160	4,810,800	5,000,000	4,985,694	0	1,194	0	0	3.500	3.550	JD	7,778	93,819	05/18/2015	06/15/2022
816752-AC-3	SEMINOLE HARD ROCK ENT I,144A SR UNSECUR			1	4FE	2,518,025	99.7500	2,493,750	2,500,000	2,510,770	0	(2,973)	0	0	5.875	5.720	MN	18,767	146,875	04/14/2014	05/15/2021
816851-AS-8	SEMPRA ENERGY, M/W SR UNSECURED				2FE	1,998,960	100.5820	2,011,640	2,000,000	1,999,732	0	209	0	0	2.300	2.310	AO	11,500	46,000	03/20/2012	04/01/2017
81721M-AG-4	SENIOR HOUSING PROP TRUST,SR UNSECURED			1	2FE	3,928,760	112.5580	4,502,320	4,000,000	3,951,984	0	6,305	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	145,321	100.0000	145,321	145,321	145,321	0	0	0	0	7.750	7.750	JJ	5,600	11,262	10/25/1995	01/02/2016
828807-CF-2	SIMON PROPERTY GROUP LP, M/W SR UNSECURE			1	1FE	2,532,305	108.4230	2,710,575	2,500,000	2,517,537	0	(3,171)	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	100.9280	3,027,840	3,000,000	2,985,604	0	8,172	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				1FE	7,874,550	97.7180	7,817,440	8,000,000	7,907,073	0	11,631	0	0	2.750	2.930	FA	91,667	220,000	03/07/2013	02/01/2023
82967N-AU-2	SIRIUS XM RADIO INC, MW@50			1	3FE	3,598,025	100.6250	3,612,438	3,590,000	3,597,514	0	(511)	0	0	5.375	5.330	AO	40,737	117,386	03/04/2015	04/15/2025
832696-AB-4	SMUCKER (J.M.) CO, M/W CO GUARNT				2FE	7,787,920	102.8860	7,716,450	7,500,000	7,693,862	0	(30,740)	0	0	3.500	2.990	AO	55,417	262,500	11/13/2012	10/15/2021
833034-AE-1	SNAP ON INC, UNSEC M/W NOTE				1FE	1,984,960	104.3720	2,087,440	2,000,000	1,998,026	0	1,797	0	0	5.500	5.590	JJ	50,722	110,000	02/09/2007	01/15/2017
833034-AJ-0	SNAP ON INC., M/W SR UNSECURED				1FE	4,054,710	104.8720	4,194,880	4,000,000	4,018,170	0	(8,403)	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	5,475,004	104.1540	5,468,085	5,250,000	5,433,463	0	(29,365)	0	0	4.375	3.670	MN	38,281	229,688	10/16/2014	11/01/2021
837004-BW-9	SOUTH CAROLINA ELECTRIC & GAS,M/W 1ST MO				1FE	1,999,620	113.4550	2,269,100	2,000,000	1,999,682	0	10	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				1FE	2,002,225	108.9020	2,221,601	2,040,000	2,010,513	0	953	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				1FE	10,488,124	108.3800	11,152,302	10,290,000	10,350,293	0	(19,377)	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				1FE	3,829,210	116.0090	4,060,315	3,500,000	3,795,018	0	(7,580)	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				1FE	2,988,960	117.6370	3,529,110	3,000,000	2,990,354	0	204	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	112.4530	5,622,650	5,000,000	5,183,908	0	(58,939)	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	95.9050	959,050	1,000,000	999,229	0	16	0	0	4.350	4.350	FA	18,125	43,500	01/23/2012	02/01/2042
842400-FA-6	SOUTHERN CAL EDISON, M/W 1ST REF MTGE				1FE	3,718,190	112.6370	3,942,295	3,500,000	3,691,615	0	(5,742)	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				1FE	1,057,430	116.5370	1,165,370	1,000,000	1,051,040	0	(1,414)	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				1FE	1,988,640	108.9510	2,179,020	2,000,000	1,996,389	0	1,246	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	105.7990	1,057,990	1,000,000	996,617	0	550	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	95.0280	1,900,560	2,000,000	1,989,657	0	227	0	0	3.900	3.930	JD	6,500	78,000	11/17/2011	12/01/2041
842400-GF-4	SOUTHERN CAL EDISON, MW@15				1FE	10,506,124	99.0750	10,349,799	10,446,429	10,502,029	0	(8,633)	0	0	1.845	1.670	FA	80,307	104,399	04/14/2015	02/01/2022
842434-CD-2	SOUTHERN CALIFORNIA GAS CO. M/W, 1ST MOR				1FE	1,996,040	108.0520	2,161,040	2,000,000	1,999,151	0	340	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				1FE	5,969,227	121.7260	7,023,590	5,770,000	5,946,520	0	(5,239)	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				1FE	1,995,140	114.8770	2,297,540	2,000,000	1,995,533	0	87	0	0	5.125	5.140	MN	13,097	102,500	11/15/2010	11/15/2040
842434-CM-2	SOUTHERN CALIF GAS CO, MW@12.5			1	1FE	1,992,680	100.8420	2,016,840	2,000,000	1,993,514	0	639	0	0	3.150	3.190	MS	18,550	63,700	09/08/2014	09/15/2024
843646-AH-3	SOUTHERN POWER CO., M/W SR UNSECURED				2FE	1,512,385	92.5230	1,387,845	1,500,000	1,511,609	0	(218)	0	0	5.150	5.090	MS	22,746	77,250	11/10/2011	09/15/2041
844895-AT-9	SOUTHWEST GAS CORP, NOTE			1	1FE	1,997,950	103.4980	2,069,960	2,000,000	1,998,865	0	202	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	1FE	7,792,271	101.8220	7,560,284	7,425,000	7,730,829	0	(45,943)	0	0	3.875	3.110	AO	71,930	287,719	09/17/2014	04/01/2022
845437-BH-4	SOUTHWESTERN ELEC POWER, M/W BOND				2FE	997,110	103.3570	1,033,570	1,000,000	999,621	0	345	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	101.4650	4,058,600	4,000,000	3,989,310	0	1,535	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	62.8960	4,780,096	7,600,000	7,840,563	0	(35,929)	0	0	4.100	3.500	MS	91,749	311,600	05/15/2013	03/15/2022

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
845467-AK-5	SOUTHWESTERN ENERGY CO, MW@45			1	2FE	5,038,970	72.5000	3,625,000	5,000,000	5,032,150	0	(6,820)	0	0	4.050	3.870	JJ	88,875	101,250	01/21/2015	01/23/2020
845743-BK-8	SOUTHWESTERN PUBLIC SERV,MW SR NOTE				2FE	998,800	103.1440	1,031,440	1,000,000	999,884	0	147	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	100.3620	3,968,313	3,954,000	3,954,669	0	(1,997)	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	3,328,002	100.9310	3,103,628	3,075,000	3,262,763	0	(32,143)	0	0	4.600	3.310	JD	6,287	141,450	01/07/2015	06/15/2021
84756N-AC-3	SPECTRA ENERGY PARTNERS,SR UNSECURED			1	2FE	3,580,778	98.2560	3,432,082	3,493,000	3,542,739	0	(17,966)	0	0	2.950	2.390	MS	27,478	103,044	11/18/2013	09/25/2018
852061-AQ-3	SPRINT COMMUNICATIONS, MW@50				3FE	2,105,000	100.2500	2,005,000	2,000,000	2,101,957	0	(3,043)	0	0	7.000	5.600	MS	46,667	0	11/04/2015	03/01/2020
85207U-AH-8	SPRINT CORP, MW@50				4FE	994,000	72.1250	727,741	1,009,000	995,113	0	1,113	0	0	7.125	7.340	JD	3,195	71,891	02/05/2015	06/15/2024
85207U-AJ-4	SPRINT CORP, MW@50			1	4FE	2,409,750	73.0000	1,861,500	2,550,000	2,414,447	0	4,697	0	0	7.625	8.470	FA	73,454	92,358	07/14/2015	02/15/2025
854502-AC-5	STANLEY BLACK & DECKER I, CO GUARNT			1	1FE	4,093,690	101.8370	4,073,480	4,000,000	4,075,862	0	(12,138)	0	0	3.400	3.030	JD	11,333	136,000	06/25/2014	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER I,M/W SR UNSECUR				1FE	11,924,920	97.9620	11,701,561	11,945,000	11,921,948	0	2,948	0	0	2.900	2.930	MN	57,734	346,405	10/07/2014	11/01/2022
857449-AB-8	STATE STREET BANK, SUB NOTE				1FE	7,977,020	108.5090	8,680,720	8,000,000	7,992,327	0	2,478	0	0	5.250	5.280	AO	88,667	420,000	03/08/2007	10/15/2018
857473-AE-2	STATE STREET CORP, PUTABLE NOTE				1FE	8,838,706	125.0620	9,373,397	7,495,000	8,316,507	0	(55,385)	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	105.1630	1,051,630	1,000,000	999,911	0	63	0	0	5.375	5.380	AO	9,108	53,750	04/26/2007	04/30/2017
857477-AG-8	STATE STREET CORP., SR UNSECURED				1FE	3,986,200	108.4870	4,339,480	4,000,000	3,992,101	0	1,329	0	0	4.375	4.410	MS	55,417	175,000	03/02/2011	03/07/2021
857477-AL-7	STATE STREET CORP,SUBORDINATED				1FE	11,815,257	98.8200	11,912,751	12,055,000	11,849,660	0	24,113	0	0	3.100	3.360	MN	47,751	373,705	11/10/2014	05/15/2023
857477-AN-3	STATE STREET CORP				1FE	1,997,960	100.9440	2,018,880	2,000,000	1,998,144	0	177	0	0	3.300	3.310	JD	2,750	66,183	12/10/2014	12/16/2024
857477-AT-0	STATE STREET CORP				1FE	1,997,320	103.1430	2,062,860	2,000,000	1,997,403	0	83	0	0	3.550	3.560	FA	26,231	0	08/13/2015	08/18/2025
858119-AV-2	STEEL DYNAMICS INC,MW@50			1	3FE	1,026,950	96.0000	902,400	940,000	997,385	0	(15,982)	0	0	6.375	4.350	FA	22,638	59,925	02/10/2014	08/15/2022
858119-BD-1	STEEL DYNAMICS INC, MW@50			1	3FE	2,000,000	91.2500	1,825,000	2,000,000	2,000,000	0	0	0	0	5.500	5.500	AO	27,500	116,722	09/04/2014	10/01/2024
860630-AD-4	STIFEL FINANCIAL CORP, MW@30				2FE	3,919,356	99.3550	3,874,845	3,900,000	3,917,071	0	(1,627)	0	0	4.250	4.180	JJ	75,048	165,750	07/22/2014	07/18/2024
860630-AE-2	STIFEL FINANCIAL CORP, MW@30				2FE	2,988,420	98.8500	2,965,500	3,000,000	2,988,598	0	178	0	0	3.500	3.580	JD	8,750	0	11/23/2015	12/01/2020
863667-AC-5	STRYKER CORP., M/W SR UNSECURED				1FE	998,140	100.7580	1,007,580	1,000,000	999,713	0	378	0	0	2.000	2.030	MS	5,056	20,000	09/13/2011	09/30/2016
863667-AF-8	STRYKER CORP, MW@12			1	1FE	15,935,813	99.9960	15,599,376	15,600,000	15,906,140	0	(28,409)	0	0	3.375	3.090	MN	67,275	442,125	06/12/2015	05/15/2024
863667-AH-4	STRYKER CORP, MW@20			1	1FE	1,999,820	98.7020	1,974,040	2,000,000	1,999,824	0	4	0	0	3.375	3.370	MN	11,625	0	10/26/2015	11/01/2025
86614W-AC-0	SUMMIT MID HLDS LLC / FI,MW@50			1	4FE	976,767	74.0000	718,540	971,000	975,576	0	(844)	0	0	5.500	5.380	FA	20,175	57,855	07/09/2014	08/15/2022
866930-AB-6	SUNAMERICA INC., DEB.				1FE	1,370,604	120.9690	1,556,871	1,287,000	1,330,238	0	(4,291)	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	3FE	2,237,581	62.0000	1,356,560	2,188,000	2,216,728	0	(8,155)	0	0	7.375	6.890	FA	67,235	161,365	09/04/2013	02/01/2020
86723C-AC-2	SUNCOKE ENRGY PART LP/FI,MW@50			1	3FE	654,655	62.0000	385,640	622,000	644,380	0	(6,417)	0	0	7.375	6.070	FA	19,114	45,873	04/29/2014	02/01/2020
86765B-AJ-8	SUNOCO LOGISTICS PARTNER, MW@25				2FE	5,035,936	92.9490	4,396,488	4,730,000	4,998,824	0	(37,113)	0	0	4.650	3.600	FA	83,090	219,945	01/09/2015	02/15/2022
86765B-AL-3	SUNOCO LOGISTICS PARTNER, MW@25			1	2FE	3,850,640	84.4040	3,376,160	4,000,000	3,867,162	0	16,099	0	0	3.450	3.990	JJ	63,633	138,000	12/17/2014	01/15/2023
86765B-AN-9	SUNOCO LOGISTICS PARTNERS, MW@25			1	2FE	3,058,080	86.4880	2,594,640	3,000,000	3,052,130	0	(5,339)	0	0	4.250	3.990	AO	31,875	127,500	11/12/2014	04/01/2024
86787E-AP-2	SUNTRUST BANKS INC,CALLABLE			1	1FE	3,999,640	99.7880	3,991,520	4,000,000	3,999,871	0	114	0	0	1.350	1.350	FA	20,400	54,000	01/21/2014	02/15/2017
867914-BD-4	SUNTRUST BANKS INC			1	2FE	2,458,872	100.5140	2,347,002	2,335,000	2,347,253	0	(59,283)	0	0	3.600	1.030	AO	17,746	84,060	02/05/2014	04/15/2016
867914-BE-2	SUNTRUST BANKS INC, SR UNSECURED			1	2FE	3,995,040	101.7260	4,069,040	4,000,000	3,998,893	0	1,014	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	100.5230	3,970,659	3,950,000	3,965,649	0	(5,450)	0	0	2.350	2.200	MN	15,471	92,825	10/29/2013	11/01/2018
868536-AW-3	SUPERVALU INC, MW@50			1	4FE	2,036,213	90.7500	1,808,648	1,993,000	2,032,508	0	(3,551)	0	0	7.750	7.250	MN	19,736	131,507	07/21/2015	11/15/2022
871503-AH-1	SYMANTEC CORP,MW@25 SR UNSECUR				2FE	5,801,835	103.2650	5,679,575	5,500,000	5,693,951	0	(37,433)	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				1FE	2,161,790	120.7150	2,414,300	2,000,000	2,108,721	0	(5,702)	0	0	6.500	5.880	FA	54,167	130,000	03/21/2003	08/01/2028
871829-AL-1	SYSCO CORP, M/W SR NOTE				1FE	1,581,825	106.8990	1,603,485	1,500,000	1,522,285	0	(9,838)	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				1FE	2,499,205	109.2700	2,731,750	2,500,000	2,499,697	0	84	0	0	5.375	5.370	MS	38,819	134,375	03/16/2009	03/17/2019
871829-AQ-0	SYSCO CORPORATION, MW@20				1FE	5,122,825	97.1310	5,113,947	5,265,000	5,145,927	0	16,509	0	0	2.600	2.980	JD	7,225	136,890	09/11/2014	06/12/2022
871829-AX-5	SYSCO CORPORATION, MW@20				1FE	998,090	100.1580	1,001,580	1,000,000	998,183	0	93	0	0	2.600	2.640	AO	6,717	0	09/23/2015	10/01/2020
87233Q-AA-6	TC PIPELINES LP,M/W SR UNSECURED			1	2FE	6,340,959	96.0380	5,690,252	5,925,000	6,234,371	0	(52,823)	0	0	4.650	3.530	JD	12,245	275,513	01/06/2015	06/15/2021
87236Y-AA-6	TD AMERITRADE HOLDING CO., M/W CO GUARNT				1FE	8,696,936	111.4260	8,784,826	7,884,000	8,386,606	0	(118,747)	0	0	5.600	3.800	JD	36,792	441,504	04/08/2014	12/01/2019
87236Y-AD-0	TD AMERITRADE HOLDING CO, MW@25			1	1FE	3,965,563	101.1970	3,997,282	3,950,000	3,963,976	0	(1,317)	0	0	3.625	3.570	AO	35,797	134,835	10/17/2014	04/01/2025
87236Y-AE-8	TD AMERITRADE HOLDING CO, MW@15			1	1FE	997,650	99.0540	990,540	1,000,000	997,909	0	259	0	0	2.950	2.980	AO	7,375	16,553	03/04/2015	04/01/2022
87264A-AJ-4	T-MOBILE USA INC,MW@50 CALLABLE			1	3FE	2,230,640	102.0000	2,272,560	2,228,000	2,230,621	0	(19)	0	0	6.500	6.470	JJ	66,778	110,500	10/08/2015	01/15/2024
87264A-AP-0	T-MOBILE USA INC, MW@50			1	3FE	7,044,535	100.9490	7,033,117	6,967,000	7,042,955	0	(1,581)	0	0	6.500	6.320	JJ	70,444	0	11/03/2015	01/15/2026
87305Q-CB-5	TTX CO, 144A M/W MTN NOTES				1FE	3,015,470	117.0640	3,511,920	3,000,000	3,014,365	0	(256)	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				1FE	4,000,000	105.7970	4,231,880	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				1FE	1,004,890	96.8190	968,190	1,000,000	1,003,515	0	(454)	0	0	3.050	2.990	MN	3,897	30,500	11/15/2012	11/15/2022
87305Q-CF-6	TTX CO				1FE	2,076,600	103.2880	2,065,760	2,000,000	2,075,882	0	(718)	0	0	4.150	3.600	JJ	38,272	0	11/23/2015	01/15/2024
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE				2FE	3,244,405	99.0980	3,195,918	3,225,000	3,239,543	0	(4,164)	0	0	3.960	3.820	MON	3,902	127,710	07/03/2013	02/22/2038
875484-AF-4	TANGER FACTORY OUTLET, M/W SR NOTE				2FE	3,148,756	112.8740	3,408,795	3,020,000	3,088,143	0	(13,416)	0	0	6.125	5.530	JD	15,415	184,975	12/22/2010	06/01/2020
87612B-AM-4	TARGA RESOURCES PARTNERS,MW			1	3FE	2,852,045	81.0000	2,314,980	2,858,000	2,851,341	0	9	0	0	5.250	5.270	MN	25,008	123,795	07/29/2015	05/01/2023
87612E-AN-6	TARGET CORP., M/W NOTE				1FE	5,661,755	102.5950	5,642,725	5,500,000	5,514,097	0	(25,188)	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				1FE	10,422,860	105.5710	11,064,897	10,481,000	10,470,466	0	7,425	0	0	5.375	5.450	MN	93,892	563,354	01/30/2009	05/01/2017

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
87612E-AV-8	TARGET CORPORATION, M/W SR UNSECURED				1FE	997,130	107.4490	1,074,490	1,000,000	998,558	0	285	0	0	3.875	3.910	JJ	17,868	38,750	07/13/2010	07/15/2020
87612E-AZ-9	TARGET CORP., M/W SR UNSECURED	C			1FE	1,987,260	101.5780	2,031,571	2,000,000	1,991,870	0	1,212	0	0	2.900	2.970	JJ	26,744	58,000	01/09/2012	01/15/2022
87612E-BD-7	TARGET CORP,MW@15				1FE	1,991,120	103.7670	2,075,340	2,000,000	1,992,278	0	766	0	0	3.500	3.550	JJ	35,000	70,972	06/17/2014	07/01/2024
87612F-AB-9	TARGET CORP., MTN UNSECURED				1FE	2,569,658	106.8390	2,617,556	2,450,000	2,493,100	0	(16,972)	0	0	4.875	4.080	MN	15,261	119,438	02/09/2011	05/15/2018
878091-BC-0	TEACHERS INS & ANN,144A M/W SUBORDINATED				1FE	1,547,826	123.6380	1,693,841	1,370,000	1,534,111	0	(3,058)	0	0	6.850	5.900	JD	3,910	93,845	12/15/2010	12/16/2039
87815V-AG-8	TEAMHEALTH INC, MW@50			1	4FE	1,317,749	103.5000	1,342,395	1,297,000	1,317,471	0	(278)	0	0	7.250	6.910	JD	9,926	0	11/20/2015	12/15/2023
88033G-BU-3	TENET HEALTHCARE CORP, MW@50				3FE	2,204,336	100.5000	2,209,995	2,199,000	2,203,369	0	(870)	0	0	4.750	4.690	JD	8,704	104,453	10/10/2014	06/01/2020
880451-AY-5	TENNESSEE GAS PIPELINE,M/W				2FE	2,039,942	100.3650	2,157,848	2,150,000	2,148,286	0	19,986	0	0	8.000	9.000	FA	71,667	172,000	01/27/2009	02/01/2016
88104L-AA-1	TERRAFORM POWER OPERATIN, MW@50			1	4FE	2,290,813	82.7500	1,897,458	2,293,000	2,288,663	0	(2,150)	0	0	5.875	5.840	FA	56,131	47,574	09/02/2015	02/01/2023
88160Q-AA-1	TESORO LOGISTICS LP/CORP, M/W CALLABLE			1	3FE	1,333,325	95.5000	1,270,150	1,330,000	1,331,952	0	(637)	0	0	5.875	5.810	AO	19,534	78,138	07/09/2013	10/01/2020
88160Q-AD-5	TESORO LOGISTICS LP/CORP,MW@50			1	3FE	715,575	95.0000	677,350	713,000	714,660	0	(405)	0	0	6.125	6.050	AO	9,219	43,671	08/01/2013	10/15/2021
882384-AA-8	TEXAS EASTERN TR, 144A M/W SR UNSECURED				2FE	8,421,008	105.4570	8,099,098	7,680,000	7,936,005	0	(143,718)	0	0	6.000	3.940	MS	135,680	460,800	10/16/2013	09/15/2017
882384-AC-4	TEXAS EASTERN TRANSMISSION,M/W 144A			1	2FE	4,027,660	88.8840	3,555,360	4,000,000	4,019,564	0	(2,702)	0	0	2.800	2.710	AO	23,644	112,000	11/21/2012	10/15/2022
882508-AR-5	TEXAS INSTRUMENT INC., M/W SR UNSECURED				1FE	1,997,860	100.5530	2,011,060	2,000,000	1,999,830	0	448	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				1FE	1,987,800	98.9890	1,979,780	2,000,000	1,993,553	0	1,726	0	0	1.650	1.740	FA	13,567	33,000	07/30/2012	08/03/2019
883199-B*-1	TEXTRON FINANCIAL CORP,P/P,SR NOTE				2	842,105	101.8540	857,722	842,105	842,105	0	0	0	0	4.590	4.590	MS	11,488	38,653	03/14/2008	09/14/2017
883556-AX-0	THERMO FISHER SCIENTIFIC,MW SR UNSECURED				2FE	993,530	105.9570	1,059,570	1,000,000	996,309	0	620	0	0	4.500	4.580	MS	15,000	45,000	02/14/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC, MW@20			1	2FE	2,052,780	101.5440	2,030,880	2,000,000	2,044,421	0	(7,436)	0	0	3.600	3.140	FA	27,200	72,000	11/10/2014	08/15/2021
883556-BA-9	THERMO FISHER SCIENTIFIC, M/W SR UNSECUR				2FE	998,260	100.5480	1,005,480	1,000,000	999,773	0	359	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				2FE	999,850	99.6790	996,790	1,000,000	999,939	0	29	0	0	1.850	1.850	JJ	8,531	18,500	08/15/2012	01/15/2018
883556-BC-5	THERMO FISHER SCIENTIFIC, MW@25			1	2FE	1,959,400	97.3490	1,946,980	2,000,000	1,964,872	0	4,352	0	0	3.150	3.430	JJ	29,050	63,000	09/26/2014	01/15/2023
883556-BM-3	THERMO FISHER SCIENTIFIC, MW@25			1	2FE	2,995,740	99.4360	2,983,080	3,000,000	2,995,764	0	24	0	0	3.650	3.660	JD	6,692	0	11/30/2015	12/15/2025
88579E-AC-9	3M COMPANY, M/W SR UNSECURED MTN				1FE	3,515,900	123.4170	3,702,510	3,000,000	3,455,410	0	(12,525)	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	97.2940	1,945,880	2,000,000	1,980,016	0	2,840	0	0	2.000	2.160	JD	556	40,000	06/21/2012	06/26/2022
88579Y-AH-4	3M COMPANY, MW@12.5				1FE	1,496,430	97.4830	1,359,888	1,395,000	1,495,069	0	(1,362)	0	0	3.875	3.470	JD	2,403	54,056	04/20/2015	06/15/2044
887228-AA-2	TIME INC,MW@50			1	4FE	1,821,765	91.5000	1,821,765	1,991,000	1,821,765	0	(154)	169,092	0	5.750	5.740	AO	24,169	114,483	04/30/2014	04/15/2022
887317-AK-1	TIME WARNER INC. M/W CO GUARNT				2FE	1,978,860	107.4890	2,149,780	2,000,000	1,987,646	0	2,022	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				2FE	982,970	103.6020	1,036,020	1,000,000	989,064	0	1,560	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				2FE	2,518,730	99.5470	2,488,675	2,500,000	2,515,875	0	(2,182)	0	0	3.400	3.280	JD	3,778	85,000	07/15/2014	06/15/2022
887317-AW-5	TIME WARNER INC, MW@25			1	2FE	4,988,000	97.3480	4,867,400	5,000,000	4,988,770	0	770	0	0	3.600	3.620	JJ	103,500	0	05/28/2015	07/15/2025
88732J-AW-8	TIME WARNER CABLE INC., M/W CO GUARNT				2FE	3,922,050	105.8560	3,969,600	3,750,000	3,835,361	0	(18,703)	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	102.1080	3,063,240	3,000,000	2,964,159	0	6,116	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	100.9730	1,009,730	1,000,000	994,492	0	847	0	0	4.000	4.110	MS	13,333	40,000	09/07/2011	09/01/2021
887389-AJ-3	TIMKEN CO, MW@25			1	2FE	8,987,090	94.3710	8,493,390	9,000,000	8,988,799	0	410	0	0	3.875	3.880	MS	116,250	359,406	02/19/2015	09/01/2024
889175-BE-4	TOLEDO EDISON, M/W IST MORTGAGE				2FE	646,146	114.7620	713,820	622,000	633,653	0	(2,247)	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	123.3000	6,189,660	5,020,000	5,445,737	0	(44,014)	0	0	7.875	6.410	MN	50,514	395,325	02/19/2003	05/15/2023
89417E-AC-3	TRAVELERS COS INC,MW@15				1FE	1,534,092	107.8470	1,431,130	1,327,000	1,436,564	0	(54,845)	0	0	5.750	1.450	JD	3,391	76,303	03/12/2014	12/15/2017
89417E-AG-4	TRAVELERS COS INC., M/W SR NOTE				1FE	12,815,866	106.2350	13,173,140	12,400,000	12,722,506	0	(61,939)	0	0	3.900	3.290	MN	80,600	483,600	02/21/2014	11/01/2020
898813-AK-6	TUCSON ELECTRIC POWER,M/W SR UNSECURED				2FE	1,993,640	108.5280	2,170,560	2,000,000	1,995,902	0	583	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				2FE	1,993,500	100.0740	2,001,480	2,000,000	1,995,268	0	559	0	0	3.850	3.880	MS	22,672	77,000	09/11/2012	03/15/2023
90131H-AE-5	21ST CENTURY FOX AMERICA			1	2FE	3,008,945	100.8260	3,024,780	3,000,000	3,008,089	0	(631)	0	0	3.700	3.660	MS	32,683	111,000	09/10/2014	09/15/2024
90131H-AQ-8	21ST CENTURY FOX AMERICA, MW@15				2FE	3,975,200	107.6030	4,304,120	4,000,000	3,985,318	0	1,810	0	0	4.500	4.580	FA	68,000	180,000	02/09/2011	02/15/2021
90131H-BU-8	21ST CENTURY FOX AMERICA, MW@30			1	2FE	997,610	99.7520	997,520	1,000,000	997,647	0	37	0	0	3.700	3.720	AO	7,194	0	10/14/2015	10/15/2025
90265E-AG-5	UDR INC., CALLABLE CO GUARNT			1	2FE	7,422,350	106.6060	7,462,420	7,000,000	7,286,833	0	(44,833)	0	0	4.625	3.790	JJ	153,781	323,750	11/07/2012	01/10/2022
902691-AD-6	UGI UTILITIES				1FE	5,899,236	102.9340	6,165,747	5,990,000	5,978,752	0	14,287	0	0	5.753	6.000	MS	87,108	344,605	03/27/2009	09/30/2016
90327Q-CW-7	USAA CAPITAL CORP, 144A SR UNSECURED				1FE	3,992,960	101.1830	4,047,320	4,000,000	3,998,639	0	1,466	0	0	2.250	2.280	MS	22,750	90,000	12/06/2011	12/13/2016
90327Q-CX-5	USAA CAPITAL CORP, MW@15				1FE	4,997,600	99.9640	4,998,200	5,000,000	4,997,829	0	229	0	0	2.450	2.460	FA	55,806	0	07/14/2015	08/01/2020
90331H-MC-4	U.S. BANCORP			1	1FE	1,999,700	99.8560	1,997,120	2,000,000	1,999,891	0	100	0	0	1.100	1.100	JJ	9,228	22,000	01/27/2014	01/30/2017
90331H-ML-4	US BANK NA CINCINNATI			1	1FE	1,998,200	99.9240	1,998,480	2,000,000	1,998,606	0	346	0	0	2.125	2.140	AO	7,438	42,500	10/23/2014	10/28/2019
90331H-MS-9	US BANK NA CINCINNATI			1	1FE	2,989,890	97.2930	2,918,790	3,000,000	2,990,713	0	823	0	0	2.800	2.830	JJ	35,933	42,000	01/22/2015	01/27/2025
906548-CA-8	UNION ELECTRIC CO., SEC. NOTE				1FE	2,449,656	107.1620	2,571,888	2,400,000	2,412,435	0	(4,414)	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	100.7210	2,518,025	2,500,000	2,499,963	0	189	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	100.4620	1,883,663	1,875,000	1,876,540	0	(18,121)	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				1FE	961,567	105.2330	1,049,173	997,000	990,080	0	4,839	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				1FE	1,996,340	115.6550	2,313,100	2,000,000	1,998,459	0	433	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	100.3110	1,003,110	1,000,000	999,619	0	48	0	0	2.950	2.950	JJ	13,603	29,500	06/06/2012	01/15/2023
907818-DP-0	UNION PACIFIC CORP, MW@20			1	1FE	5,442,550	100.2210	5,011,050	5,000,000	5,436,252	0	(6,298)	0	0	4.250	3.730	AO	44,861	106,250	04/23/2015	04/15/2043

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
907818-DZ-8	UNION PACIFIC CORP, MW@15			1	1FE	2,173,380	99.2220	1,984,440	2,000,000	2,171,156	0	(2,224)	0	0	4.150	3.660	JJ	38,272	41,500	04/21/2015	01/15/2045
907818-ED-6	UNION PACIFIC CORP, MW@15			1	1FE	4,968,900	101.6090	5,080,450	5,000,000	4,970,497	0	1,597	0	0	3.250	3.320	FA	86,667	0	06/16/2015	08/15/2025
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS				1FE	724,044	113.6150	822,622	724,044	724,044	0	0	0	0	5.866	5.860	JJ	21,118	42,472	07/24/2006	07/02/2030
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT				1FE	950,742	113.8760	1,064,103	934,436	947,669	0	(1,284)	0	0	6.176	6.030	JJ	28,695	57,711	01/14/2009	01/02/2031
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN				2FE	2,805,443	103.2500	2,914,343	2,822,608	2,809,916	0	2,234	0	0	5.375	5.490	FA	57,315	151,715	10/30/2013	08/15/2021
91019P-CS-9	UDR INC., M/W CO GUARNT				2FE	3,972,932	104.4730	4,178,920	4,000,000	3,989,764	0	3,934	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	123.9990	5,136,039	4,142,000	4,539,587	0	(80,387)	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				1FE	12,328,420	140.2940	14,029,400	10,000,000	11,659,773	0	(69,954)	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				1FE	3,080,610	108.2320	3,246,960	3,000,000	3,019,959	0	(9,060)	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				1FE	4,948,808	110.3470	4,855,268	4,400,000	4,734,882	0	(98,493)	0	0	5.125	2.630	AO	56,375	225,500	11/20/2013	04/01/2019
911312-AM-8	UNITED PARCEL SERVICE, M/W SR UNSECURED				1FE	1,960,980	103.9620	2,079,240	2,000,000	1,978,985	0	3,757	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	110.8840	2,217,680	2,000,000	1,977,841	0	445	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				1FE	998,670	98.9170	989,170	1,000,000	999,069	0	125	0	0	2.450	2.460	AO	6,125	24,500	09/24/2012	10/01/2022
911365-AX-2	UNITED RENTALS NORTH AM, MW@50			1	3FE	1,465,975	102.2500	1,396,735	1,366,000	1,443,437	0	(17,027)	0	0	6.125	4.570	JD	3,719	83,668	08/28/2014	06/15/2023
911365-BC-7	UNITED RENTALS NORTH AM, MW@50			1	3FE	3,611,535	99.7500	3,613,943	3,623,000	3,612,136	0	601	0	0	4.625	4.660	JJ	77,266	22,027	10/21/2015	07/15/2023
911365-BD-5	UNITED RENTALS NORTH AM, MW@50			1	4FE	1,456,424	97.0000	1,455,000	1,500,000	1,458,307	0	1,884	0	0	5.500	5.880	JJ	63,021	0	08/07/2015	07/15/2025
91159H-HA-1	US BANCORP, CALLABLE SR UNSECURED			1	1FE	2,988,570	107.8760	3,236,280	3,000,000	2,993,251	0	1,094	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	100.9640	2,019,280	2,000,000	1,999,073	0	1,041	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	102.0470	2,040,940	2,000,000	1,999,097	0	131	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	100.3020	4,012,080	4,000,000	3,997,894	0	1,505	0	0	1.650	1.680	MN	8,433	66,000	05/03/2012	05/15/2017
91159H-HK-9	US BANCORP			1	1FE	3,991,680	101.6190	4,064,760	4,000,000	3,992,605	0	712	0	0	3.600	3.620	MS	44,000	144,000	09/08/2014	09/11/2024
91159J-AA-4	U.S. BANCORP,SUBORDINATED MTN, CALLABLE			1	1FE	1,993,660	99.4240	1,988,480	2,000,000	1,995,631	0	597	0	0	2.950	2.980	JJ	27,206	59,000	07/18/2012	07/15/2022
913017-AR-0	UNITED TECHNOLOGIES, DEB.				1FE	1,124,030	122.8480	1,228,480	1,000,000	1,040,378	0	(8,661)	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	128.3740	3,209,350	2,500,000	2,836,809	0	(54,647)	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	126.6670	2,533,340	2,000,000	2,113,192	0	(5,864)	0	0	6.700	6.050	FA	55,833	134,000	08/20/2007	08/01/2028
913017-BM-0	UNITED TECNOLOGIES CORP, M/W SR NOTE\				1FE	4,102,700	107.4990	4,568,708	4,250,000	4,209,947	0	18,189	0	0	5.375	5.820	JD	10,153	228,438	05/07/2009	12/15/2017
913017-BQ-1	UNITED TECHNOLOGIES,M/W SR NOTE				1FE	998,380	111.5180	1,115,180	1,000,000	999,447	0	158	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				1FE	995,010	109.4320	1,094,320	1,000,000	997,651	0	486	0	0	4.500	4.560	AO	9,500	45,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP, MW@25				1FE	8,573,550	100.7040	8,056,320	8,000,000	8,565,359	0	(8,191)	0	0	4.500	4.050	JD	30,000	292,500	06/10/2015	06/01/2042
913017-BU-2	UNITED TECHNOLOGIES CORP,MW@15				1FE	3,971,604	100.5650	3,922,035	3,900,000	3,930,352	0	(21,109)	0	0	1.800	1.240	JD	5,850	70,200	01/08/2014	06/01/2017
913017-CA-5	UNITED TECHNOLOGIES CORP, MW@25				1FE	1,997,240	95.5470	1,910,940	2,000,000	1,997,298	0	58	0	0	4.150	4.150	MN	10,606	44,036	04/29/2015	05/15/2045
913275-AC-7	KEMPER CORP, SR UNSECURED				2FE	3,985,555	103.8870	4,155,480	4,000,000	3,997,486	0	1,708	0	0	6.000	6.040	MN	30,667	240,000	05/09/2007	05/15/2017
918204-AS-7	VF CORP,MW@20				1FE	2,819,063	107.6240	2,609,882	2,425,000	2,619,153	0	(103,697)	0	0	5.950	1.500	MN	24,048	144,288	01/16/2014	11/01/2017
91913Y-AR-1	VALERO ENERGY CORP., M/W SR UNSECURED				2FE	5,401,160	110.2790	5,513,950	5,000,000	5,200,842	0	(43,380)	0	0	6.125	5.020	FA	127,604	306,250	12/10/2010	02/01/2020
920355-AE-4	VALSPAR CORP., M/W SR UNSECURED				2FE	2,263,860	105.1890	2,103,780	2,000,000	2,064,749	0	(46,646)	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	101.9500	8,716,725	8,550,000	8,916,252	0	(56,869)	0	0	4.200	3.370	JJ	165,585	359,100	04/10/2013	01/15/2022
92276M-AW-5	VENTAS REALTY LP/CAP CRP, M/W CO GUARNT			1	2FE	3,885,902	106.5010	4,153,539	3,900,000	3,891,622	0	1,325	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	2,069,920	103.0950	2,061,900	2,000,000	2,063,279	0	(8,587)	0	0	4.250	3.630	MS	28,333	85,000	02/05/2015	03/01/2022
92276M-AY-1	VENTAS REALTY LP/CAP CRP,CO GUARNT			1	2FE	5,188,260	103.9560	5,197,800	5,000,000	5,093,353	0	(28,716)	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	6,570,943	97.3490	6,481,496	6,658,000	6,587,988	0	9,314	0	0	3.250	3.420	FA	81,745	216,385	10/28/2014	08/15/2022
92276M-BA-2	VENTAS REALTY LP,MW@25			1	2FE	1,999,360	99.5120	1,990,240	2,000,000	1,999,751	0	114	0	0	2.000	2.000	FA	15,111	40,000	02/06/2013	02/15/2018
92276M-BB-0	VENTAS REALTY LP,M/W SR UNSECURED				2FE	2,001,520	98.6060	1,972,120	2,000,000	2,000,960	0	(211)	0	0	2.700	2.680	AO	13,500	54,000	03/14/2013	04/01/2020
92277G-AG-2	VENTAS REALTY LP, MW@30			1	2FE	992,180	99.6840	996,840	1,000,000	992,454	0	274	0	0	4.125	4.210	JJ	18,906	0	07/09/2015	01/15/2026
92343V-AL-8	VERIZON COMMUNICATIONS M/W BOND				2FE	4,893,360	107.7290	5,386,450	5,000,000	4,971,824	0	12,137	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				2FE	2,175,560	107.4840	2,149,680	2,000,000	2,102,892	0	(17,555)	0	0	4.600	3.510	AO	23,000	92,000	08/05/2011	04/01/2021
92343V-BC-7	VERIZON COMMUNICATIONS,M/W SR UNSECURED				2FE	992,080	102.1000	1,021,000	1,000,000	995,039	0	752	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	94.6580	1,893,160	2,000,000	1,998,505	0	199	0	0	2.450	2.460	MN	8,167	49,000	11/02/2012	11/01/2022
92343V-BM-5	VERIZON COMMUNICATIONS,SR UNSECURED				2FE	3,912,959	102.3940	3,890,972	3,800,000	3,881,568	0	(4,046)	0	0	2.267	1.550	MJSD	4,270	78,341	09/11/2013	09/14/2018
92343V-BP-8	VERIZON COMMUNICATIONS,MW@35 BULLET				2FE	3,725,925	104.5690	3,659,915	3,500,000	3,628,424	0	(45,599)	0	0	3.650	2.240	MS	37,970	127,750	10/29/2013	09/14/2018
92343V-CR-3	VERIZON COMMUNICATIONS, MW@25			1	2FE	3,974,620	98.7700	3,950,800	4,000,000	3,977,158	0	2,168	0	0	3.500	3.570	MN	23,333	140,778	10/22/2014	11/01/2024
925524-BG-4	VIACOM INC., M/W SR UNSECURED				2FE	3,932,800	103.2360	4,129,440	4,000,000	3,961,515	0	6,439	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				2FE	991,390	101.7730	1,017,730	1,000,000	998,051	0	1,498	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				2FE	993,660	100.2070	1,002,070	1,000,000	998,726	0	1,300	0	0	2.500	2.630	JD	1,111	25,000	12/07/2011	12/15/2016
92553P-AM-4	VIACOM INC, M/W SR UNSECURED, CALLABLE			1	2FE	985,530	92.6460	926,460	1,000,000	990,131	0	1,351	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	91.3060	5,387,054	5,900,000	5,938,401	0	(4,910)	0	0	3.250	3.140	MS	56,460	191,750	04/11/2013	03/15/2023
92553P-AS-1	VIACOM INC, SR UNSECURE				2FE	2,485,375	99.7500	2,493,750	2,500,000	2,492,020	0	2,853	0	0	2.500	2.620	MS	20,833	62,500	08/15/2013	09/01/2018
92553P-AY-8	VIACOM INC, MW@20			1	2FE	1,999,720	98.6490	1,972,980	2,000,000	1,999,780	0	57	0	0	2.750	2.750	JD	2,444	55,764	12/03/2014	12/15/2019

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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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92769X-AL-9	VIRGIN MEDIA SECURED FIN		E	1	3FE	2,446,810	97.2500	2,446,810	2,516,000	2,446,810	0	0	69,190	0	5.250	5.250	JAN	99,434	0	03/17/2015	01/15/2026
927804-FC-3	VIRGINIA ELEC & POWER CO,MW@25				1FE	1,154,380	107.4800	1,074,800	1,000,000	1,076,276	0	(43,892)	0	0	5.950	1.400	MS	17,519	59,500	03/12/2014	09/15/2017
927804-FK-5	VIRGINIA ELEC & POWER CO,SR UNSECURED			1	1FE	997,590	100.5850	1,005,850	1,000,000	998,463	0	229	0	0	2.950	2.970	JJ	13,603	29,500	01/09/2012	01/15/2022
927804-FT-6	VIRGINIA ELEC & POWER CO, MW@20			1	1FE	1,992,880	99.2980	1,985,960	2,000,000	1,992,961	0	81	0	0	4.200	4.220	MN	10,733	42,467	05/11/2015	05/15/2045
92826C-AD-4	VISA INC, MW@15			1	1FE	2,989,020	100.1240	3,003,720	3,000,000	2,989,064	0	44	0	0	3.150	3.190	JD	4,463	0	12/09/2015	12/14/2025
929043-AG-2	VORNADO REALTY LP, M/W SR UNSECURED				2FE	6,285,232	106.1080	6,451,366	6,080,000	6,226,583	0	(21,467)	0	0	5.000	4.510	JJ	140,178	304,000	01/28/2013	01/15/2022
929160-AK-5	VULCAN MATERIALS, M/W SR UNSECURED				3FE	1,103,930	111.0000	1,110,000	1,000,000	1,035,634	0	(13,224)	0	0	7.000	5.430	JD	3,111	70,000	02/12/2010	06/15/2018
92933B-AE-4	WMG ACQUISITION CORP, MW@75			1	4FE	2,340,250	100.5000	2,311,500	2,300,000	2,331,986	0	(8,264)	0	0	6.000	5.490	JJ	63,633	69,000	02/09/2015	01/15/2021
931142-AU-7	WAL-MART STORES, INC, DEBENTURE				1FE	4,585,720	123.7270	4,949,080	4,000,000	4,297,556	0	(29,806)	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	140.9790	4,229,370	3,000,000	3,219,128	0	(9,068)	0	0	7.550	6.740	FA	85,567	226,500	09/18/2001	02/15/2030
931142-CG-6	WAL-MART STORES INC, SR NOTE				1FE	2,155,740	105.3130	2,106,260	2,000,000	2,027,613	0	(20,903)	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	109.2650	1,256,548	1,150,000	1,163,574	0	(5,904)	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	125.3920	1,504,704	1,200,000	1,309,267	0	(2,459)	0	0	6.200	5.480	AO	15,707	74,400	02/02/2011	04/15/2038
931142-CP-6	WAL-MART STORES, INC SR NOTE				1FE	1,460,625	107.0870	1,606,305	1,500,000	1,485,961	0	4,160	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	110.0060	7,700,420	7,000,000	6,974,528	0	499	0	0	5.000	5.020	AO	64,167	350,000	11/09/2010	10/25/2040
931142-DG-5	WAL-MART STORES INC			1	1FE	4,922,900	97.1090	4,855,450	5,000,000	4,924,000	0	1,100	0	0	4.000	4.090	AO	44,444	100,000	05/13/2015	04/11/2043
931142-DQ-3	WAL-MART STORES INC, MW@15			1	1FE	4,067,200	101.9460	4,077,840	4,000,000	4,066,591	0	(609)	0	0	4.300	4.190	AO	32,967	86,000	05/21/2015	04/22/2044
931422-AE-9	WALGREEN CO, M/W NOTE				2FE	4,330,882	106.8660	4,449,900	4,164,000	4,225,504	0	(18,412)	0	0	5.250	4.720	JJ	100,804	218,610	07/06/2009	01/15/2019
93884P-DM-9	WASHINGTON GAS LIGHT, M/W UNSEC				1FE	1,999,420	110.4810	2,209,620	2,000,000	1,999,620	0	38	0	0	5.440	5.440	MS	32,036	108,800	08/09/2005	08/11/2025
93884P-DQ-0	WASHINGTON GAS LIGHT, MTN NOTE				1FE	1,000,000	116.6430	1,166,430	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	98.1460	1,962,920	2,000,000	1,995,526	0	595	0	0	2.900	2.930	MS	17,078	58,000	09/05/2012	09/15/2022
948565-AC-0	WEEKLEY HOMES LLC/ FINAN			1	4FE	2,652,480	94.0000	2,497,580	2,657,000	2,647,704	0	(1,112)	0	0	6.000	5.970	FA	66,425	159,420	09/11/2013	02/01/2023
948741-AH-6	WEINGARTEN REALTY INVEST,SR UNSECURED			1	2FE	4,912,267	97.5370	4,779,313	4,900,000	4,908,720	0	(1,173)	0	0	3.375	3.340	MS	48,694	165,375	11/05/2012	10/15/2022
948741-AJ-2	WEINGARTEN REALTY INVEST SR UNSECURED			1	2FE	3,988,680	97.2170	3,888,680	4,000,000	3,991,481	0	1,008	0	0	3.500	3.530	AO	29,556	140,000	03/19/2013	04/15/2023
94973V-AV-9	WELLPOINT INC., M/W SR UNSECURED				2FE	3,981,200	100.8910	4,035,640	4,000,000	3,995,957	0	3,511	0	0	2.375	2.460	FA	35,889	95,000	08/10/2011	02/15/2017
949746-JE-2	WELLS FARGO & CO. SUBNOTE				1FE	4,034,440	102.7950	4,111,800	4,000,000	4,002,678	0	(3,646)	0	0	5.125	5.020	MS	60,361	205,000	11/02/2004	09/15/2016
94974B-FC-9	WELLS FARGO & CO, SR NOTE				1FE	2,993,460	103.0350	3,091,050	3,000,000	2,995,690	0	614	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	100.9920	2,019,840	2,000,000	1,999,551	0	324	0	0	2.100	2.110	MN	6,183	42,000	04/30/2012	05/08/2017
94974B-FJ-4	WELLS FARGO & CO.SR SUBORDINATED				1FE	11,282,563	100.2360	11,244,474	11,218,000	11,266,989	0	(6,028)	0	0	3.450	3.380	FA	148,358	387,021	05/20/2013	02/13/2023
94974B-GA-2	WELLS FARGO & COMPANY				1FE	3,989,200	99.4820	3,979,280	4,000,000	3,990,422	0	936	0	0	3.300	3.330	MS	41,067	132,000	09/02/2014	09/09/2024
94974B-GL-8	WELLS FARGO & COMPANY				1FE	4,981,000	102.1530	5,107,650	5,000,000	4,981,540	0	540	0	0	4.300	4.340	JJ	94,958	0	07/15/2015	07/22/2027
955278-BH-8	WEST PENN POWER CO,144A M/W IST MTGE				2FE	1,634,360	107.1880	1,607,820	1,500,000	1,572,277	0	(36,056)	0	0	5.950	3.260	JD	3,967	89,250	01/15/2014	12/15/2017
95709T-AL-4	WESTAR ENERGY INC, MW@15			1	1FE	1,999,980	100.2870	2,005,740	2,000,000	1,999,987	0	7	0	0	3.250	3.250	JD	8,667	0	11/05/2015	12/01/2025
958254-AE-4	WESTERN GAS PARTNERS LP, MW@30			1	2FE	8,569,924	83.9230	7,464,951	8,895,000	8,581,549	0	11,625	0	0	3.950	4.410	JD	29,279	172,748	08/12/2015	06/01/2025
958587-BJ-5	WESTERN MASS EL SR UNSECURED, CALLABLE			1	1FE	5,176,864	104.1800	5,318,389	5,105,000	5,157,714	0	(9,019)	0	0	3.500	3.280	MS	52,610	178,675	04/24/2014	09/15/2021
960402-AS-4	WESTINGHOUSE ELECTRIC CORP. DEBENTURE				2FE	3,755,333	119.9440	4,007,329	3,341,000	3,561,555	0	(21,385)	0	0	7.875	6.750	MS	87,701	263,104	11/26/2002	09/01/2023
961548-AQ-7	WESTVACO CORP., NOTE				2FE	406,084	110.0940	448,083	407,000	406,637	0	(249)	0	0	7.650	7.670	MS	9,168	31,136	05/07/1997	03/15/2027
962166-AV-6	WEYERHAEUSER CO., DEB.				2FE	802,158	106.6240	850,860	798,000	798,588	0	(340)	0	0	6.950	6.900	FA	23,109	55,461	10/07/1997	08/01/2017
963320-AQ-9	WHIRLPOOL CORP,MW@15				2FE	3,853,526	99.6020	3,834,677	3,850,000	3,852,440	0	(735)	0	0	2.400	2.370	MS	30,800	92,400	04/25/2014	03/01/2019
963320-AT-3	WHIRLPOOL CORP, MW@25				2FE	3,955,096	99.0180	3,911,211	3,950,000	3,954,656	0	(394)	0	0	3.700	3.680	MN	24,358	144,932	11/10/2014	05/01/2025
96332H-CD-9	WHIRLPOOL CORP., MAKE WHOLE NOTES				2FE	1,999,340	107.0460	2,140,920	2,000,000	1,999,618	0	60	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				2FE	2,995,500	106.3770	3,191,310	3,000,000	2,996,878	0	408	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				2FE	10,020,564	100.6290	9,897,868	9,836,000	9,975,945	0	(17,033)	0	0	3.700	3.470	MS	121,311	363,932	05/06/2013	03/01/2023
96950F-AD-6	WILLIAMS PARTNERS LP, SR UNSECURED				2FE	3,820,005	92.8750	3,250,625	3,500,000	3,711,974	0	(45,808)	0	0	5.250	3.680	MS	54,104	183,750	07/24/2013	03/15/2020
96950F-AH-7	WILLIAMS PARTNERS LP, M/W SR NOTE			1	2FE	4,132,370	83.4080	3,336,320	4,000,000	4,091,867	0	(14,613)	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	11,014,190	75.9060	8,376,986	11,036,000	11,011,214	0	2,984	0	0	3.350	3.380	FA	139,667	369,706	09/24/2014	08/15/2022
96950F-AL-8	WILLIAMS PARTNERS LP, MW@30			1	2FE	3,440,970	80.9400	2,630,550	3,250,000	3,418,989	0	(18,843)	0	0	4.500	3.710	MN	18,688	146,250	10/24/2014	11/15/2023
96950F-AQ-7	WILLIAMS PARTNERS LP,MW@20			1	2FE	3,921,294	75.1450	2,930,655	3,900,000	3,918,902	0	(1,749)	0	0	3.900	3.830	JJ	70,135	159,705	07/14/2014	01/15/2025
97181#-KV-4	UNION PACIFIC RR CO., P/P, SR SEC EQ NT				1	316,765	102.3290	324,145	316,765	316,765	0	0	0	0	5.360	5.360	JJ	8,553	16,979	06/02/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT				1	195,214	102.3650	199,832	195,214	195,214	0	0	0	0	5.360	5.360	JJ	5,203	10,463	06/29/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC CORP., SEC EQUIP NT				1	154,952	102.2400	158,425	154,952	154,952	0	0	0	0	5.360	5.360	JJ	4,130	8,306	07/21/2005	07/02/2028
97181#-LA-9	UNION PACIFIC CORP. EQUIP NT SERIES D				1	101,521	102.3430	103,900	101,521	101,521	0	0	0	0	5.380	5.380	JJ	2,716	5,462	08/31/2005	07/02/2028
976656-BP-2	WISCONSIN ELECTRIC POWER CO., BOND				1FE	1,847,900	123.3890	2,467,780	2,000,000	1,896,545	0	5,047	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	119.6580	2,393,160	2,000,000	1,998,794	0	29	0	0	5.700	5.700	JD	9,500	114,000	11/03/2006	12/01/2036
976656-CD-8	WISCONSIN ELECTRIC POWER,M/W SR UNSECURE			1	1FE	494,865	101.0590	505,295	500,000	496,883	0	493	0	0	2.950	3.070	MS	4,343	14,750	09/07/2011	09/15/2021
976656-CE-6	WISC ELEC POWER, MW@15			1	1FE	3,727,324	91.5970	3,334,131	3,640,000	3,726,096	0	(1,227)	0	0	3.650	3.510	JD	5,905	132,860	04/21/2015	12/15/2042
97672*-AE-3	WISCONSIN-MICHIGAN INVST. P/P				1FE	1,365,000	116.5420	1,748,143	1,500,000	1,404,251	0	4,205	0	0	6.940	7.730	JD	8,675	104,100	12/20/2000	12/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
976826-BG-1	WISCONSIN POWER & LIGHT, M/W SR UNSECURE				1FE	1,499,735	109.5850	1,643,775	1,500,000	1,499,892	0	26	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				1FE	2,749,740	108.0860	2,891,301	2,675,000	2,714,476	0	(7,893)	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				1FE	3,491,115	95.8820	3,355,870	3,500,000	3,493,671	0	841	0	0	2.250	2.270	MN	10,063	78,750	11/14/2012	11/15/2022
976843-BE-1	WISC PUB SERVICE CORP, M/W IST MTGE				1FE	1,491,315	113.7890	1,706,835	1,500,000	1,492,650	0	182	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				1FE	1,979,920	105.4090	2,108,180	2,000,000	1,994,889	0	2,572	0	0	5.650	5.790	MN	18,833	113,000	03/24/2009	11/01/2017
981464-DB-3	WORLD FINANCIAL NETWORK CREDIT CARD MA				1FE	1,499,962	100.0840	1,501,273	1,500,000	1,499,988	0	7	0	0	1.760	1.760	MON	1,173	26,400	07/16/2012	07/15/2017
98212B-AC-7	WPX ENERGY INC, MW@50 CALLABLE				3FE	2,250,000	93.5000	2,103,750	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
983024-AJ-9	WYETH ISSD IN EXCH OF 144A CALL @MW				1FE	5,865,286	100.5210	5,830,218	5,800,000	5,801,276	0	(10,286)	0	0	5.500	5.300	FA	120,511	319,000	01/22/2009	02/15/2016
98385X-AH-9	XTO ENERGY INC., M/W SR UNSECURED				1FE	740,758	101.0890	727,841	720,000	720,907	0	(3,539)	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				1FE	1,270,893	107.8160	1,263,604	1,172,000	1,195,276	0	(13,810)	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				2FE	596,352	104.7920	628,752	600,000	599,489	0	440	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	101.2920	430,491	425,000	425,483	0	(1,871)	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				2FE	2,476,630	101.3650	2,432,760	2,400,000	2,419,567	0	(26,861)	0	0	3.550	2.370	MS	23,903	85,200	10/24/2013	09/20/2016
98419M-AB-6	XYLEM INC,MW@45				2FE	1,087,840	106.2950	1,062,950	1,000,000	1,070,394	0	(10,870)	0	0	4.875	3.510	AO	12,188	48,750	05/13/2014	10/01/2021
98956P-AF-9	ZIMMER BIOMET HOLDINGS, MW@25		1		2FE	4,822,250	97.1720	4,858,600	5,000,000	4,827,813	0	5,563	0	0	3.550	3.990	AO	44,375	94,667	08/19/2015	04/01/2025
98978V-AJ-2	ZOETIS INC, MW@30		1		2FE	3,004,440	100.1170	3,003,510	3,000,000	3,004,329	0	(111)	0	0	3.450	3.410	MN	13,800	0	11/09/2015	11/13/2020
98978V-AK-9	ZOETIS INC, MW@35		1		2FE	3,027,900	101.3450	3,040,350	3,000,000	3,027,640	0	(260)	0	0	4.500	4.380	MN	18,000	0	11/17/2015	11/13/2025
001940-AA-3	AUTOMATION TOOLING SYSTE, MW@50		A	1	4FE	1,763,675	101.2500	1,758,713	1,737,000	1,761,788	0	(1,887)	0	0	6.500	6.180	JD	5,018	55,825	06/25/2015	06/15/2023
008911-AX-7	AIR CANADA,144A IST LIEN, CALLABLE		A	1	3FE	3,223,729	103.8130	3,310,597	3,189,000	3,209,618	0	(6,667)	0	0	6.750	6.480	AO	53,814	215,258	10/18/2013	10/01/2019
008916-AB-4	AGRIUM INC, M/W SR NOTE		A		2FE	4,731,190	105.1500	5,015,655	4,770,000	4,763,151	0	5,814	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	95.6650	10,178,756	10,640,000	10,577,869	0	7,817	0	0	3.150	3.240	AO	83,790	335,160	02/06/2013	10/01/2022
008916-AP-3	AGRIUM INC, MW@25		A	1	2FE	3,003,610	91.2360	2,737,080	3,000,000	3,003,378	0	(232)	0	0	3.375	3.360	MS	29,813	54,281	02/25/2015	03/15/2025
06366Q-W8-6	BANK OF MONTREAL, M/W SR UNSECURED		A		1FE	1,995,900	101.1920	2,023,840	2,000,000	1,999,115	0	840	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		1FE	4,918,528	99.9600	4,898,040	4,900,000	4,906,675	0	(3,877)	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	98.7520	987,520	1,000,000	999,125	0	116	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	100.7890	2,015,780	2,000,000	1,999,905	0	86	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	100.8420	11,798,514	11,700,000	11,761,355	0	(19,700)	0	0	2.375	2.190	JJ	120,413	277,875	11/14/2013	01/25/2019
064149-C8-8	BANK OF NOVA SCOTIA, SR UNSECURED		A		1FE	6,981,090	107.9790	7,558,530	7,000,000	6,989,459	0	1,832	0	0	4.375	4.400	JJ	142,917	306,250	02/24/2011	01/13/2021
064159-BE-5	BANK OF NOVA SCOTIA,CALLABLE SR UNSECUR		A	1	1FE	1,997,780	99.5200	1,990,400	2,000,000	1,999,110	0	444	0	0	1.375	1.390	JD	993	27,500	12/11/2012	12/18/2017
064159-FL-5	BANK OF NOVA SCOTIA		A		1FE	13,477,623	100.5500	13,367,117	13,294,000	13,454,472	0	(23,691)	0	0	2.800	2.560	JJ	165,436	242,116	02/04/2015	07/21/2021
067901-AL-2	BARRICK GOLD CORP. , MW SR. UNSECURED		A		2FE	4,955,420	87.7270	4,210,896	4,800,000	4,913,082	0	(16,036)	0	0	3.850	3.420	AO	46,200	184,800	04/09/2013	04/01/2022
06849R-AB-8	BARRICK NA FINANCE LLC, CALL @MW		I		2FE	3,673,960	102.6430	4,105,720	4,000,000	3,883,211	0	37,163	0	0	6.800	8.010	MS	80,089	272,000	12/19/2008	09/15/2018
07317Q-AF-2	BAYTEX ENERGY CORP,MW@50 CALLABLE		A	1	3FE	1,718,405	67.2500	1,151,993	1,713,000	1,715,597	0	(1,572)	0	0	5.125	5.020	JD	7,316	87,791	02/18/2015	06/01/2021
07317Q-AG-0	BAYTEX ENERGY CORP, MW@50		A	1	3FE	898,750	67.0000	670,000	1,000,000	905,710	0	6,960	0	0	5.625	7.130	JD	4,688	56,250	02/18/2015	06/01/2024
136069-FA-4	CANADIAN IMPERIAL BANK,CALLABLE SR UNSEC		A	1	1FE	1,998,380	99.5630	1,991,260	2,000,000	1,999,317	0	324	0	0	1.550	1.560	JJ	13,606	31,000	01/17/2013	01/23/2018
136375-BA-9	CANADIAN NATIONAL RAILWAY,M/W NOTE		A		1FE	9,852,561	111.3070	9,850,670	8,850,000	9,126,818	0	(99,080)	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		1FE	7,193,694	125.8390	7,927,857	6,300,000	7,082,492	0	(24,539)	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		1FE	1,235,436	102.0360	1,224,432	1,200,000	1,202,435	0	(5,645)	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		1FE	4,955,516	107.5410	4,866,230	4,525,000	4,722,080	0	(102,627)	0	0	5.850	3.330	MN	33,824	264,713	10/10/2013	11/15/2017
136375-BT-8	CANADIAN NATIONAL RAILWAY, M/W NOTE		A		1FE	5,059,120	109.6630	5,483,150	5,000,000	5,022,281	0	(6,323)	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	2,971,390	100.3590	3,010,770	3,000,000	2,978,445	0	3,260	0	0	2.850	2.980	JD	32,300	85,500	04/02/2014	12/15/2021
136375-BX-9	CANADIAN NATIONAL RAILWAY,MW SR UNSEC		A	1	1FE	998,670	95.8890	958,890	1,000,000	999,052	0	126	0	0	2.250	2.260	MN	2,875	22,500	11/08/2012	11/15/2022
136380-AB-8	CANADIAN NATIONAL RAILWAY, M/W PASS THRU		A		1FE	1,210,397	99.9990	1,033,011	1,033,017	1,033,068	0	(18,298)	0	0	7.195	5.320	JAN	74,119	74,326	01/02/2003	01/02/2016
136385-AK-7	CANADIAN NATURAL RESOURCES MW +20BP		A		2FE	8,062,234	102.1360	7,558,064	7,400,000	7,636,003	0	(167,879)	0	0	5.700	3.250	MN	53,897	421,800	01/14/2014	05/15/2017
136385-AV-3	CANADIAN NATL RESOURCES, MW@25		A	1	2FE	2,998,800	87.2500	2,617,500	3,000,000	2,998,786	0	26	0	0	3.900	3.900	FA	48,750	82,550	11/12/2014	02/01/2025
13645R-AK-0	CANADIAN PACIFIC RR CO,MW@30		A	1	2FE	1,443,084	106.0940	1,405,746	1,325,000	1,424,254	0	(12,527)	0	0	4.450	3.230	MS	17,361	58,963	06/19/2014	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RR CO, MW@20		A	1	2FE	1,999,140	94.1290	1,882,580	2,000,000	1,999,208	0	68	0	0	2.900	2.900	FA	24,167	28,839	01/28/2015	02/01/2025
13645R-AT-1	CANADIAN PACIFIC RR CO, MW@25		A	1	2FE	1,992,940	98.4050	1,968,100	2,000,000	1,993,165	0	225	0	0	3.700	3.740	FA	30,422	0	07/29/2015	02/01/2026
146900-AQ-8	CASCADES INC, MW@50		A	1	3FE	2,301,293	96.0000	2,208,000	2,300,000	2,301,253	0	(40)	0	0	5.750	5.730	JJ	81,554	0	05/20/2015	07/15/2023
15135U-AG-4	CENOVUS ENERGY INC,M/W SR UNSECURED		A	1	2FE	8,753,498	88.6890	7,804,632	8,800,000	8,751,697	0	6,126	0	0	3.000	3.080	FA	99,733	264,000	10/31/2014	08/15/2022
303901-AS-1	FAIRFAX FINL HLDGS LTD,144A, M/W SR NOTE		A		2FE	996,460	105.8770	1,058,770	1,000,000	997,860	0	330	0	0	5.800	5.840	MN	7,411	58,000	05/04/2011	05/15/2021
335934-AH-8	FIRST QUANTUM MINERALS L,MW@50 CALLABLE		A	1	4FE	1,080,713	62.5000	671,250	1,074,000	1,079,153	0	(977)	0	0	7.250	7.110	MN	9,949	77,865	05/08/2014	05/15/2022
380881-BQ-4	GOLDEN CREDIT CARD TRUST,NON CALLABLE		A		1FE	3,999,816	99.6870	3,987,493	4,000,000	3,999,905	0	26	0	0	1.390	1.390	MON	2,471	55,600	07/18/2012	07/15/2019
448055-AJ-2	HUSKY ENERGY INC,MW@25 CALLABLE		A	1	2FE	7,104,792	92.6940	6,210,498	6,700,000	7,000,429	0	(44,549)	0	0	3.950	3.120	AO	55,871	264,650	05/08/2014	04/15/2022
496902-AH-0	KINROSS, SR UNSECURED MW, CALLABLE		A		2FE	3,983,800	97.0330	3,881,320	4,000,000	3,997,674	0	3,390	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	70.0000	1,753,500	2,505,000	2,512,009	0	(2,023)	0	0	6.500	6.390	MS	47,943	162,825	06/26/2013	03/15/2021
552704-AB-4	MEG ENERGY CORP,MW@50 CALLABLE		A	1	4FE	1,141,660	68.5000	743,225	1,085,000	1,128,647	0	(8,201)	0	0	6.375	5.370	JJ	29,012	69,169	05/13/2014	01/30/2023

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
552704-AC-2	MEG ENERGY CORP,MW@50 CALLABLE		A	1	4FE	920,125	71.0000	603,500	850,000	906,537	0	(8,798)	0	0	7.000	5.550	MS	15,040	59,500	05/29/2014	03/31/2024
559222-AR-5	MAGNA INTERNATIONAL INC, MW@30		A	1	1FE	6,021,300	101.8050	6,108,300	6,000,000	6,020,837	0	(463)	0	0	4.150	4.100	AO	67,783	0	09/16/2015	10/01/2025
576339-AM-7	MASTER CREDIT CARD TRUST,144A ELIGIBLE		A		2FE	2,999,391	99.9490	2,998,487	3,000,000	2,999,871	0	201	0	0	2.280	2.290	MON	1,900	68,400	07/25/2013	07/21/2016
57701R-AA-0	MATTAMY GROUP,MW CALLABLE SR UNSECUR		A	1	4FE	2,597,780	95.0000	2,470,000	2,600,000	2,593,773	0	(785)	0	0	6.500	6.520	MN	21,594	152,750	07/30/2015	11/15/2020
63307A-AA-3	NATIONAL BANK OF CANADA,CALLABLE SR UNSE		A	1	1FE	3,905,856	99.3720	3,875,508	3,900,000	3,902,148	0	(1,212)	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	100.8830	1,008,830	1,000,000	999,913	0	107	0	0	2.200	2.210	AO	4,400	22,000	10/12/2011	10/19/2016
655422-AU-7	XSTRATA CANADA CORP., M/W CO GUARNT		A		2FE	4,368,122	97.6250	4,002,625	4,100,000	4,168,317	0	(44,566)	0	0	5.500	4.300	JD	10,022	225,500	03/04/2011	06/15/2017
66977W-AP-4	NOVA CHEMICALS CORP, MW@50		A	1	3FE	3,007,750	96.5000	2,895,000	3,000,000	3,007,120	0	(630)	0	0	5.000	4.960	MN	25,000	132,823	10/22/2015	05/01/2025
73755L-AH-0	POTASH CORP, MW +25BP		A		1FE	4,185,810	108.4090	4,336,360	4,000,000	4,093,036	0	(19,588)	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		1FE	6,607,885	102.1720	6,641,180	6,500,000	6,553,500	0	(27,243)	0	0	3.250	2.790	JD	17,604	211,250	01/28/2014	12/01/2017
775109-AW-1	ROGERS COMMUNICATIONS INC,M/W SR UNSEC		A	1	2FE	499,225	97.0920	485,460	500,000	499,422	0	71	0	0	3.000	3.010	MS	4,417	15,000	02/28/2013	03/15/2023
775109-BE-0	ROGERS COMMUICATIONS INC, MW@25		A	1	2FE	1,985,040	98.3610	1,967,220	2,000,000	1,985,121	0	81	0	0	3.625	3.710	JD	4,632	0	12/01/2015	12/15/2025
78008K-5V-1	ROYAL BANK OF CANADA, SR NOTE		A		1FE	3,990,560	100.6160	4,024,640	4,000,000	3,999,396	0	1,982	0	0	2.875	2.920	AO	23,000	115,000	04/12/2011	04/19/2016
78008S-7D-2	ROYAL BANK OF CANADA, SR UNSECURED		A		1FE	2,000,000	100.8080	2,016,160	2,000,000	2,000,000	0	0	0	0	2.200	2.200	JJ	18,822	44,000	07/24/2013	07/27/2018
78008S-VD-5	ROYAL BANK OF CANADA,SR UNSECURED		A		1FE	1,997,500	99.4600	1,989,200	2,000,000	1,998,958	0	499	0	0	1.500	1.520	JJ	13,750	30,000	01/07/2013	01/16/2018
78008T-LB-8	ROYAL BANK OF CANADA, SR NOTE		A		1FE	2,998,170	100.6430	3,019,290	3,000,000	2,999,787	0	378	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	100.2100	2,004,200	2,000,000	1,999,425	0	825	0	0	1.450	1.490	MS	9,022	29,000	09/04/2013	09/09/2016
78010U-NX-1	ROYAL BANK OF CANADA		A		1FE	2,997,269	99.9690	2,999,070	3,000,000	2,999,023	0	910	0	0	1.200	1.230	JJ	15,800	36,000	01/16/2014	01/23/2017
78011D-AC-8	ROYAL BANK OF CANADA, SECURED		A		1FE	5,981,960	99.5270	5,971,620	6,000,000	5,991,338	0	4,957	0	0	1.200	1.280	MS	20,400	72,000	02/06/2014	09/19/2017
78012K-FU-6	ROYAL BANK OF CANADA		A		1FE	4,999,400	99.6930	4,984,650	5,000,000	4,999,482	0	82	0	0	1.800	1.800	JJ	37,750	0	07/23/2015	07/30/2018
867224-AA-5	SUNCOR ENERGY INC, MW@20		A	1	1FE	1,984,700	94.1880	1,883,760	2,000,000	1,986,130	0	1,301	0	0	3.600	3.690	JD	6,000	73,200	11/20/2014	12/01/2024
86722T-AA-0	SUNCOR ENERGY INC CALL @MW		A		1FE	6,838,030	107.5560	8,604,480	8,000,000	7,614,238	0	138,690	0	0	6.100	8.340	JD	40,667	488,000	12/22/2008	06/01/2018
878744-AA-9	TECK RESOURCES LIMITED,M/W CO GUARNT		A		3FE	997,050	62.0000	620,000	1,000,000	998,591	0	418	0	0	3.000	3.040	MS	10,000	30,000	02/16/2012	03/01/2019
884903-BK-0	THOMSON REUTERS CORP., M/W SR NOTE		I	1	2FE	3,983,040	103.2560	4,130,240	4,000,000	3,989,419	0	1,608	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	101.0490	1,010,490	1,000,000	999,064	0	1,145	0	0	2.375	2.490	AO	4,750	23,750	10/12/2011	10/19/2016
89114Q-B6-4	TORONTO-DOMINION BANK		A		1FE	4,995,050	99.8530	4,992,650	5,000,000	4,995,758	0	708	0	0	1.750	1.780	JJ	38,403	0	07/16/2015	07/23/2018
89114Q-BC-1	TORONTO-DOMINION BANK		A		1FE	2,993,550	99.9590	2,998,770	3,000,000	2,993,608	0	58	0	0	2.500	2.540	JD	3,542	0	12/07/2015	12/14/2020
893526-8Y-2	TRANS-CANADA PL, M/W SR NOTE		A		1FE	3,114,150	111.3940	3,341,820	3,000,000	3,042,924	0	(12,396)	0	0	7.125	6.590	JJ	98,563	213,750	02/03/2009	01/15/2019
893526-DK-6	TRANSCANADA PIPELINES, M/W SR UNSECURED		A		1FE	2,868,090	101.9990	3,059,970	3,000,000	2,927,885	0	13,391	0	0	3.800	4.360	AO	28,500	114,000	02/24/2011	10/01/2020
893526-DM-2	TRANSCANADA PIPELINES,M/W UNSECURED		A		1FE	12,571,030	91.8060	11,934,780	13,000,000	12,635,204	0	49,432	0	0	2.500	2.970	FA	135,417	325,000	10/30/2014	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES, M/W SR UNSCURED		A		1FE	1,492,285	102.8600	1,513,071	1,471,000	1,490,207	0	(494)	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		1FE	4,385,930	109.1010	4,745,894	4,350,000	4,362,028	0	(4,114)	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		1FE	2,687,475	124.3900	3,109,750	2,500,000	2,633,525	0	(5,790)	0	0	7.700	7.070	JD	8,556	192,500	08/29/2001	06/15/2029
91831A-AA-9	VALEANT PHARMACEUTICALS		A	1	4FE	4,133,973	94.0000	4,455,600	4,740,000	4,149,333	0	15,360	0	0	5.375	8.990	MS	75,017	0	11/12/2015	03/15/2020
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE		A	1	4FE	1,048,015	92.0000	950,360	1,033,000	1,047,470	0	(1,377)	3,373	0	5.625	5.080	JD	4,842	58,106	01/08/2015	12/01/2021
98417E-AG-5	XSTRATA CANADA FIN CORP,144A M/W SR UNSE		A		2FE	999,190	96.6000	966,000	1,000,000	999,817	0	170	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		A		2FE	1,326,467	80.5000	986,125	1,225,000	1,290,606	0	(9,758)	0	0	4.950	3.920	MN	7,748	60,638	02/07/2012	11/15/2021
00037B-AB-8	ABB FINANCE USA INC,MW@20		R		1FE	1,173,766	98.5580	1,167,912	1,185,000	1,175,749	0	1,303	0	0	2.875	3.010	MN	5,016	34,069	06/23/2014	05/08/2022
00038A-AA-1	ABB TREASURY CENTER USA,144A,M/W		R		1FE	7,050,560	100.5000	7,035,000	7,000,000	7,005,560	0	(12,034)	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		1FE	10,909,195	103.3850	10,596,963	10,250,000	10,777,245	0	(87,877)	0	0	4.000	2.970	JD	18,222	410,000	10/24/2014	06/15/2021
00077T-AA-2	ROYAL BANK SCOTLAND NV, SUBORDINATED		F		3FE	4,854,200	115.1780	4,607,120	4,000,000	4,429,131	0	(45,240)	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	102.6890	2,053,780	2,000,000	1,999,539	0	407	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	100.0080	2,000,160	2,000,000	1,999,991	0	156	0	0	1.375	1.380	JJ	12,146	27,500	01/23/2013	01/22/2016
00084D-AG-5	ABN AMRO BANK NV		F		1FE	3,810,982	100.6370	3,824,206	3,800,000	3,806,704	0	(2,261)	0	0	2.500	2.430	AO	16,097	95,000	01/13/2014	10/30/2018
00084D-AJ-9	ABN AMRO BANK NV		F		1FE	6,953,750	99.1410	6,939,870	7,000,000	6,958,431	0	4,681	0	0	2.450	2.590	JD	12,863	61,250	12/01/2015	06/04/2020
00101J-AE-6	ADT CORP,MW@25		R		3FE	4,042,265	99.5000	3,939,205	3,959,000	3,986,781	0	(17,690)	0	0	2.250	1.780	JJ	41,075	89,078	10/18/2012	07/15/2017
00185A-AF-1	AON PLC, MW@15		F	1	2FE	1,984,780	97.6020	1,952,040	2,000,000	1,986,688	0	1,326	0	0	3.500	3.590	JD	3,306	70,000	08/12/2014	06/14/2024
00205G-AB-3	APT PIPELINES LTD, MW@35		F	1	2FE	2,996,850	93.9140	2,817,420	3,000,000	2,997,050	0	200	0	0	4.200	4.210	MS	34,300	63,000	03/16/2015	03/23/2025
00507U-AP-6	ACTAVIS FUNDING SCS, MW@20		F	1	2FE	999,950	99.9210	999,210	1,000,000	999,958	0	8	0	0	3.000	3.000	MS	9,083	15,000	03/03/2015	03/12/2020
00507U-AS-0	ACTAVIS FUNDING SCS, MW@30		F	1	2FE	4,873,050	99.4890	4,974,450	5,000,000	4,876,952	0	3,902	0	0	3.800	4.120	MS	55,944	96,583	08/21/2015	03/15/2025
00772B-AD-3	AERCAP IRELAND CAP LTD/A		F		3FE	1,025,000	99.8750	1,023,719	1,025,000	1,025,000	0	0	0	0	3.750	3.750	MN	4,911	38,438	05/08/2014	05/15/2019
009280-AK-7	AIRCASTLE LTD,MW@50		F		3FE	2,099,666	107.5000	2,225,250	2,070,000	2,088,086	0	(3,999)	0	0	6.250	5.990	JD	10,781	129,375	12/06/2012	12/01/2019
009280-AL-5	AIRCASTLE LTD,MW@50 BULLET		F		3FE	468,000	102.2500	478,530	468,000	468,000	0	0	0	0	4.625	4.620	JD	962	21,645	12/02/2013	12/15/2018
009280-AN-1	AIRCASTLE LTD, MW@50		F		3FE	1,486,900	102.5000	1,510,850	1,474,000	1,485,477	0	(1,424)	0	0	5.500	5.340	FA	30,626	47,291	01/12/2015	02/15/2022
013078-AA-8	ALBERTO-CULVER COMPANY,MW@30		R		1FE	1,149,910	109.5310	1,095,310	1,000,000	1,108,118	0	(22,850)	0	0	5.150	2.540	JD	4,292	51,500	02/20/2014	06/01/2020
013716-AQ-8	ALUMINUM COMPANY OF CANADA, L , M/W DEB				1FE	2,049,320	112.5060	2,250,120	2,000,000	2,036,948	0	(1,324)	0	0	7.250	7.050	MS	42,694	145,000	08/27/2001	03/15/2031
02154V-AA-9	ALTICE SA		F		4FE	2,622,495	90.2500	2,402,455	2,662,000	2,624,408	0	1,913	0	0	7.750	8.030	FA	77,937	64,403	08/28/2015	05/15/2022

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
02343*-AA-0	AMCOR FIN (USA) INC. M/W SR NOTE		R		2	5,000,000	102.4640	5,123,247	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
02665W-AH-4	AMERICAN HONDA FINANCE, MW@10		R		1FE	3,992,600	100.2460	4,009,840	4,000,000	3,994,465	0	1,441	0	0	2.250	2.290	FA	73,000	84,000	09/04/2014	08/15/2019
02665W-AW-1	AMERICAN HONDA FINANCE, MW@10		R		1FE	1,998,540	99.4860	1,989,720	2,000,000	1,998,761	0	221	0	0	1.600	1.620	JJ	14,844	0	07/09/2015	07/13/2018
02666Q-G7-2	AMERICAN HONDA FINANCE, 144A SR UNSECURE		R		1FE	4,985,067	105.9160	4,872,136	4,600,000	4,835,748	0	(46,440)	0	0	3.875	2.700	MS	49,514	178,250	10/19/2012	09/21/2020
02666Q-J6-1	AMERICAN HONDA FIN, 144A SR NOTE		R		1FE	6,826,850	101.2140	6,882,552	6,800,000	6,804,141	0	(5,642)	0	0	2.600	2.510	MS	49,602	176,800	10/19/2011	09/20/2016
02666Q-K7-7	AMERICAN HONDA FINANCE,144A SR UNSECURED		R		1FE	1,830,510	101.0670	1,819,206	1,800,000	1,807,703	0	(6,529)	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	7,520,184	100.1170	7,538,810	7,530,000	7,525,222	0	2,757	0	0	1.500	1.530	MS	34,513	112,950	01/10/2014	09/11/2017
035229-CM-3	ANHEUSER-BUSCH COMPANIES, MW+25BP		R		1FE	2,367,920	121.1860	2,423,720	2,000,000	2,340,206	0	(5,853)	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		1FE	2,495,501	111.4500	2,655,854	2,383,000	2,480,493	0	(3,361)	0	0	5.950	5.570	JJ	65,380	141,789	01/05/2011	01/15/2033
035229-CS-0	ANHEUSER-BUSCH COMPANIES, M/W NOTE		R		1FE	3,672,451	105.4760	3,915,269	3,712,000	3,703,893	0	3,298	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		1FE	5,496,380	103.0860	5,669,730	5,500,000	5,502,161	0	(2,666)	0	0	5.050	4.990	AO	58,636	277,750	09/10/2009	10/15/2016
035229-DA-8	ANHEUSER-BUSCH COMPANIES, M/W BOND		R		1FE	999,095	108.5310	1,085,310	1,000,000	999,210	0	20	0	0	5.750	5.750	AO	14,375	57,500	03/07/2006	04/01/2036
03523T-BE-7	ANHEUSER-BUSCH, MW +80BP		R		1FE	3,032,100	115.5940	3,467,820	3,000,000	3,012,374	0	(3,497)	0	0	7.750	7.590	JJ	107,208	232,500	01/14/2009	01/15/2019
03523T-BN-7	ANHEUSER-BUSCH INBEV WOR,M/W SR UNSEC		R		1FE	4,987,670	99.6670	4,983,350	5,000,000	4,995,228	0	3,045	0	0	1.375	1.430	JJ	31,701	68,750	01/22/2014	07/15/2017
035242-AA-4	ANHEUSER-BUSCH INBEV FIN,M/W SR UNSECURE		R		1FE	1,986,940	95.9680	1,919,360	2,000,000	1,990,443	0	1,216	0	0	2.625	2.690	JJ	23,917	52,500	01/14/2013	01/17/2023
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN, MW@15		R		1FE	5,177,050	99.3940	4,969,700	5,000,000	5,175,434	0	(1,616)	0	0	4.625	4.400	FA	96,354	115,625	05/19/2015	02/01/2044
037389-AW-3	AON CORP., M/W SR UNSECURED		R		2FE	9,669,474	109.2940	9,743,560	8,915,000	9,456,967	0	(104,622)	0	0	5.000	3.570	MS	112,676	445,750	07/22/2014	09/30/2020
03938L-AQ-7	ARCELORMITTAL M/W SR UNSECURED		F		3FE	3,970,935	79.8750	3,195,000	4,000,000	4,000,000	0	21,799	0	0	6.250	6.350	FA	101,389	240,000	02/23/2011	08/05/2020
03938L-AU-8	ARCELORMITTAL,M/W SR UNSECURED		F		3FE	989,810	80.4890	804,890	1,000,000	1,000,000	0	7,004	0	0	6.500	6.640	MS	21,667	62,500	03/17/2011	03/01/2021
046353-AB-4	ASTRAZENECA PLC, M/W SR UNSECURED		F		1FE	5,064,091	107.1040	5,140,992	4,800,000	4,862,555	0	(34,294)	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		1FE	998,760	99.4530	994,530	1,000,000	999,321	0	175	0	0	1.950	1.960	MS	5,579	19,500	09/11/2012	09/18/2019
046353-AL-2	ASTRAZENECA PLC, MW@20		F		1FE	6,974,650	99.2760	6,949,320	7,000,000	6,974,916	0	266	0	0	3.375	3.410	MN	29,531	0	11/16/2015	11/16/2025
048825-BA-0	AMOCO CORPORATION, DEBENTURE		R		1FE	1,183,370	120.4180	1,204,180	1,000,000	1,082,556	0	(10,725)	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	101.0990	2,021,980	2,000,000	1,998,470	0	1,672	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	100.2320	2,004,640	2,000,000	1,996,931	0	1,694	0	0	1.875	1.960	AO	8,854	37,500	09/04/2012	10/06/2017
05253J-AL-5	AUST & NZ BANKING GROUP NY		F		1FE	2,988,840	102.5850	3,077,550	3,000,000	2,988,956	0	116	0	0	3.700	3.740	MN	13,875	0	11/09/2015	11/16/2025
05523R-AA-5	BAE SYSTEMS PLC,144A SR UNS		F		2FE	2,989,500	101.4430	3,043,290	3,000,000	2,998,244	0	2,190	0	0	3.500	3.570	AO	23,333	105,000	10/05/2011	10/11/2016
05523R-AB-3	BAE SYSTEMS PLC,MW@45		F		2FE	11,361,010	106.4350	10,962,805	10,300,000	11,159,096	0	(133,619)	0	0	4.750	3.150	AO	108,722	489,250	08/05/2014	10/11/2021
05523U-AP-5	BAE SYSTEMS HOLDINGS INC, MW@25		R	1	2FE	1,976,400	98.9970	1,979,940	2,000,000	1,976,503	0	103	0	0	3.850	3.990	JD	3,422	0	12/03/2015	12/15/2025
055300-AK-6	BAT INTL FINANCE PLC, MW@25		F		1FE	4,988,290	102.8740	5,143,700	5,000,000	4,988,816	0	526	0	0	3.950	3.970	JD	8,778	98,750	06/10/2015	06/15/2025
05541V-AA-4	BG ENERGY CAPITAL PLC, MW@20		F		1FE	2,410,692	105.5980	2,418,194	2,290,000	2,393,261	0	(17,431)	0	0	4.000	3.010	JD	5,598	91,600	01/28/2015	12/09/2020
05541V-AD-8	BG ENERGY CAP., 144A M/W CO GUARNT		F		1FE	2,809,598	101.0790	2,779,673	2,750,000	2,760,366	0	(12,910)	0	0	2.875	2.380	AO	16,691	79,063	01/18/2012	10/15/2016
05541V-AE-6	BG ENERGY CAPITAL PLC		F		1FE	7,226,311	103.7810	7,160,889	6,900,000	7,168,961	0	(40,747)	0	0	4.000	3.250	AO	58,267	276,000	01/28/2015	10/15/2021
055450-AG-5	BHP FINANCE USA LRD, CO GUARNT		F		1FE	2,671,922	100.9270	2,220,394	2,200,000	2,208,494	0	(49,956)	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	104.1730	6,023,283	5,782,000	5,773,769	0	6,129	0	0	5.400	5.510	MS	79,792	312,228	08/10/2009	03/29/2017
055451-AK-4	BHP FINANCE USA LTD,CO GUARNT		F		1FE	1,989,380	100.3630	2,007,260	2,000,000	1,998,035	0	2,170	0	0	1.875	1.980	MN	4,167	37,500	11/16/2011	11/21/2016
055451-AL-2	BHP BILLITON FIN USA LTD		F		1FE	5,612,650	93.9300	5,166,150	5,500,000	5,590,033	0	(13,813)	0	0	3.250	2.940	MN	19,861	178,750	05/08/2014	11/21/2021
055451-AP-3	BHP BILLITON FIN USA LTD, CO G		F		1FE	1,994,560	99.7970	1,995,940	2,000,000	1,998,712	0	1,103	0	0	1.625	1.680	FA	11,465	32,500	02/21/2012	02/24/2017
055451-AQ-1	BHP BILLITON FIN USA LTD		F		1FE	3,908,151	92.1890	3,595,371	3,900,000	3,906,783	0	(996)	0	0	2.875	2.840	FA	39,555	112,125	07/21/2014	02/24/2022
055451-AT-5	BHP BILLITON FIN USA LTD, SR UNSECURED		F		1FE	998,540	98.2310	982,310	1,000,000	999,179	0	287	0	0	2.050	2.080	MS	5,182	20,500	09/25/2013	09/30/2018
055650-BJ-6	BP CAPITAL MARKETS PLC,MW@30 BULLET		F		1FE	3,953,250	106.9320	3,742,620	3,500,000	3,778,956	0	(83,569)	0	0	4.750	2.150	MS	51,260	166,250	11/18/2013	03/10/2019
055650-BP-2	BP CAPITAL MARKETS PLC,MW@35 BULLET		F		1FE	3,837,155	107.0280	3,745,980	3,500,000	3,745,171	0	(47,475)	0	0	4.500	2.910	AO	39,375	157,500	01/08/2014	10/01/2020
055650-BQ-0	BP CAPITAL MARKETS PLC, CO GUARNT		F		1FE	3,142,834	100.4840	3,080,839	3,066,000	3,069,348	0	(17,021)	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		1FE	2,000,000	109.8270	2,196,540	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	102.0020	1,020,020	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-BY-3	BP CAPITAL MARKETS PLC, M/W SR UNSECURED		F		1FE	2,000,000	100.4790	2,009,580	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		1FE	9,012,090	95.0640	8,840,952	9,300,000	9,085,421	0	27,755	0	0	2.500	2.870	MN	35,521	232,500	06/04/2013	11/06/2022
055650-CC-0	BP CAPITAL MARKETS PLC,MW@10		F		1FE	3,492,160	99.4130	3,479,455	3,500,000	3,495,988	0	2,128	0	0	1.375	1.430	MN	7,352	48,125	03/10/2014	11/06/2017
055650-CH-9	BP CAPITAL MARKETS PLC, SR UNSECURED		F		1FE	1,000,000	98.9360	989,360	1,000,000	1,000,000	0	0	0	0	1.233	1.230	MJSD	206	11,517	09/23/2013	09/26/2018
055650-CQ-9	BP CAPITAL MARKETS PLC		F		1FE	4,000,000	98.4370	3,937,480	4,000,000	4,000,000	0	0	0	0	0.881	0.880	FMAN	5,093	32,826	02/05/2014	05/10/2019
05567L-T3-1	BNP PARIBAS, SR UNSECURED		F		1FE	6,965,310	110.6480	7,745,360	7,000,000	6,980,398	0	3,334	0	0	5.000	5.060	JJ	161,389	350,000	04/06/2011	01/15/2021
064255-AH-5	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE		F		1FE	1,998,880	100.6980	2,013,960	2,000,000	1,999,732	0	228	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	99.6020	3,884,478	3,900,000	3,901,053	0	(129)	0	0	3.200	3.190	FA	43,333	124,800	02/20/2013	02/26/2023
064255-AQ-5	BK TOKYO-MITSUBISHI UFJ,144A SR UNSECURE		F		1FE	7,028,886	101.0770	6,974,313	6,900,000	6,972,754	0	(25,953)	0	0	2.700	2.290	MS	57,960	186,300	10/28/2013	09/09/2018
064255-BG-6	BK TOKYO-MITSUBISHI UFG		F		1FE	1,996,100	99.6030	1,992,060	2,000,000	1,996,774	0	515	0	0	2.850	2.880	MS	17,892	57,000	09/02/2014	09/08/2021
064255-BP-6	BK TOKYO-MITSUBISHI UFJ		F		1FE	1,998,680	98.5720	1,971,440	2,000,000	1,998,887	0	207	0	0	2.300	2.310	MS	14,822	23,000	02/25/2015	03/05/2020
06738E-AD-7	BARCLAYS PLC		F		2FE	3,994,680	99.6350	3,985,400	4,000,000	3,995,829	0	1,009	0	0	2.750	2.770	MN	16,194	109,389	11/03/2014	11/08/2019

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06739F-GF-2	BARCLAYS BANK PLC, SR UNSECURED		F		1FE	5,196,017	102.5660	5,230,866	5,100,000	5,111,864	0	(15,769)	0	0	5.000	4.660	MS	70,125	255,000	03/10/2010	09/22/2016
06739F-HT-1	BARCLAYS BANK PLC		F		1FE	1,999,900	100.2260	2,004,520	2,000,000	1,999,936	0	19	0	0	2.500	2.500	FA	18,194	50,000	02/12/2014	02/20/2019
06739F-HV-6	BARCLAYS BANK, SR UNSECURED		F		1FE	1,999,340	101.9270	2,038,540	2,000,000	1,999,431	0	57	0	0	3.750	3.750	MN	9,583	75,000	05/12/2014	05/15/2024
06739G-AR-0	BARCLAYS BANK PLC, SR UNSECURED		F		1FE	3,150,010	109.9240	3,297,720	3,000,000	3,073,128	0	(16,332)	0	0	5.125	4.450	JJ	73,885	153,750	12/06/2010	01/08/2020
06741C-AB-0	BARCLAYS PLC,144A SECURED		F		1FE	995,210	101.0650	1,010,650	1,000,000	998,643	0	972	0	0	2.250	2.350	MN	3,188	22,500	05/02/2012	05/10/2017
072732-AC-4	BAYER CORP. , P/P, 144A, DEB.		R		1FE	7,774,851	124.9240	9,425,516	7,545,000	7,697,606	0	(8,394)	0	0	6.650	6.390	FA	189,547	501,743	11/26/2002	02/15/2028
07274E-AD-5	BAYER US FINANCE LLC, MW@15		R		1FE	995,420	100.0630	1,000,630	1,000,000	996,496	0	877	0	0	2.375	2.470	AO	5,476	23,750	10/01/2014	10/08/2019
07274E-AF-0	BAYER US FINANCE LLC, MW@15		R		1FE	999,500	100.8440	1,008,440	1,000,000	999,581	0	66	0	0	3.000	3.000	AO	6,917	30,000	10/01/2014	10/08/2021
07274E-AG-8	BAYER US FINANCE LLC, MW@20		R		1FE	2,995,950	100.7120	3,021,360	3,000,000	2,996,378	0	349	0	0	3.375	3.390	AO	23,344	101,250	10/02/2014	10/08/2024
073730-AA-1	BEAM INC, SR UNSECURED		F		2FE	1,241,600	121.9460	1,219,460	1,000,000	1,106,965	0	(14,588)	0	0	8.625	6.410	MN	11,021	86,250	10/23/2002	11/15/2021
073730-AB-9	BEAM INC, SR UNSECURED		F		2FE	4,728,280	123.5280	4,941,120	4,000,000	4,356,880	0	(39,490)	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		F		2FE	7,005,860	100.1090	7,007,630	7,000,000	7,001,665	0	(1,188)	0	0	1.875	1.850	MN	16,771	131,250	06/05/2012	05/15/2017
100743-AJ-2	BOSTON GAS COMPANY, MW@25		R		1FE	10,525,859	97.2490	9,196,838	9,457,000	10,509,791	0	(16,068)	0	0	4.487	3.800	FA	160,305	212,168	07/01/2015	02/15/2042
10373Q-AA-8	BP CAPITAL MARKETS AMERICA, NOTE		R		1FE	7,589,280	104.8660	8,389,280	8,000,000	7,894,786	0	38,981	0	0	4.200	4.740	JD	14,933	336,000	06/27/2006	06/15/2018
10510K-AC-1	BRAMBLES USA INC, MW@35		R	1	2FE	13,046,690	100.5560	13,072,280	13,000,000	13,045,999	0	(691)	0	0	4.125	4.080	AO	101,292	0	11/03/2015	10/23/2025
111013-AK-4	BRITISH SKY BROADCASTING, MW SR UNSECUR		F		2FE	5,980,390	97.0820	5,824,920	6,000,000	5,985,601	0	1,836	0	0	3.125	3.160	MN	18,229	187,500	02/27/2013	11/26/2022
12516U-AC-9	CEMEX FINANCE LLC,144A CALLABLE, SECURED		R	1	4FE	1,250,000	105.2500	1,315,625	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
126149-AD-5	BESTFOODS/CPC INTL INC,M/W SR UNSECURE		R		1FE	715,462	135.0090	749,300	555,000	676,386	0	(8,317)	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		1FE	8,852,085	109.1470	8,186,025	7,500,000	7,722,984	0	(116,109)	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		2FE	985,300	101.7780	1,017,780	1,000,000	990,299	0	1,351	0	0	4.750	4.930	JJ	22,431	47,500	01/04/2012	01/11/2022
17186H-AA-0	CIMPRESS NV		F	1	4FE	3,500,725	96.0000	3,289,920	3,427,000	3,495,412	0	(5,313)	0	0	7.000	6.540	AO	59,973	79,704	10/29/2015	04/01/2022
191241-AD-0	COCA-COLA FEMSA SAB CV,M/W SR UNSECURED		F		1FE	3,075,630	105.5870	3,167,610	3,000,000	3,038,161	0	(8,297)	0	0	4.625	4.280	FA	52,417	138,750	02/02/2011	02/15/2020
200447-AB-6	COMISION FED DE ELECTRIC,144A M/W SR NOT		F		2FE	496,060	101.2500	506,250	500,000	497,634	0	373	0	0	4.875	4.970	MN	2,370	24,375	05/19/2011	05/26/2021
20271R-AC-4	COMMONWEALTH BANK AUSTRALIA NY,M/W UNS		F		1FE	7,923,429	100.5160	7,940,764	7,900,000	7,911,089	0	(6,330)	0	0	1.900	1.810	MS	42,945	150,100	10/16/2013	09/18/2017
20271R-AF-7	COMMONWEALTH BANK AUST,MW@15		F		1FE	1,999,900	100.2080	2,004,160	2,000,000	1,999,935	0	19	0	0	2.250	2.250	MS	13,500	45,000	03/05/2014	03/13/2019
20271R-AK-6	COMMONWEALTH BANK AUST, MW@15		F		1FE	1,996,800	98.9880	1,979,760	2,000,000	1,997,290	0	490	0	0	2.300	2.330	MS	13,928	23,000	03/04/2015	03/12/2020
2027A0-FR-5	COMMONWEALTH BANK AUST,144A NOTE		F		1FE	5,978,067	100.5070	5,929,913	5,900,000	5,904,010	0	(18,764)	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	100.1230	2,002,460	2,000,000	2,000,000	0	0	0	0	1.069	1.060	MJSD	654	15,895	09/16/2013	09/20/2016
216871-AC-7	COOPER US INC., M/W CO GUARNT		R		2FE	3,369,695	106.2740	3,719,590	3,500,000	3,471,625	0	17,422	0	0	6.100	6.670	JJ	106,750	213,500	12/03/2008	07/01/2017
216871-AE-3	COOPER US INC, CALLABLE SR NOTE		R	1	2FE	3,973,550	103.4300	4,137,200	4,000,000	3,985,643	0	2,574	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		2FE	984,370	101.5000	1,015,000	1,000,000	989,574	0	1,431	0	0	4.750	4.950	FA	18,868	47,500	02/01/2012	02/08/2022
223030-AG-5	COVIDIEN INTL., MAKE WHOLE CO GUARNT		F		1FE	7,455,755	107.7180	7,130,932	6,620,000	6,953,228	0	(180,142)	0	0	6.000	3.070	AO	83,853	397,200	01/14/2014	10/15/2017
223030-AL-4	COVIDIEN INTL FINANCE SA,M/W CO GUARNT		F		1FE	6,058,080	107.0670	6,424,020	6,000,000	6,047,012	0	(9,842)	0	0	4.200	3.990	JD	11,200	252,000	04/16/2014	06/15/2020
225433-AG-6	CRED SUIS GP FUN LTD		F		2FE	4,991,450	99.9210	4,996,050	5,000,000	4,991,767	0	317	0	0	3.800	3.820	MS	55,944	0	09/10/2015	09/15/2022
225434-CJ-6	CREDIT SUISSE USA INC, CO GUARNT		R		1FE	673,056	102.8050	642,531	625,000	630,157	0	(7,973)	0	0	5.850	4.490	FA	13,711	36,563	12/28/2009	08/16/2016
22546Q-AP-2	CREDIT SUISSE NEW YORK		F		1FE	9,831,230	100.7860	9,877,028	9,800,000	9,828,450	0	(2,627)	0	0	3.625	3.580	MS	110,522	355,250	11/17/2014	09/09/2024
233835-AQ-0	DAIMLER-BENZ NA HOLD., CO GTD.		R		1FE	1,992,170	145.0500	2,901,000	2,000,000	1,993,892	0	194	0	0	8.500	8.530	JJ	76,972	170,000	01/11/2001	01/18/2031
233851-AR-5	DAIMLER FINANCE NA LLC,MW@25 BULLET		R		1FE	3,739,151	98.6880	3,725,472	3,775,000	3,751,999	0	6,077	0	0	2.250	2.420	JJ	35,627	84,938	11/20/2013	07/31/2019
233851-AU-8	DAIMLER FINANCE NA LLC,144A SR UNSECURED		R		1FE	995,830	99.6050	996,050	1,000,000	998,260	0	833	0	0	1.875	1.960	JJ	8,854	18,750	01/07/2013	01/11/2018
233851-AZ-7	DAIMLER FINANCE NA LLC,MW@12.5		R		1FE	1,009,630	100.1380	1,001,380	1,000,000	1,002,262	0	(3,846)	0	0	1.450	1.050	FA	6,042	14,500	01/23/2014	08/01/2016
233851-BA-1	DAIMLER FINANCE NA LLC,M/W 144A UNSECURE		R		1FE	3,990,080	100.1510	4,006,040	4,000,000	3,994,726	0	1,955	0	0	2.375	2.420	FA	39,583	95,000	07/24/2013	08/01/2018
233851-BE-3	DAIMLER FINANCE NA LLC, MW@15		R		1FE	2,923,872	98.6230	2,810,756	2,850,000	2,913,051	0	(10,821)	0	0	2.875	2.410	MS	25,264	81,938	01/09/2015	03/10/2021
233851-BH-6	DAIMLER FINANCE NA LLC, MW@10		R		1FE	3,989,440	98.4910	3,939,640	4,000,000	3,992,298	0	2,003	0	0	2.250	2.300	MS	29,500	98,000	07/24/2014	09/03/2019
233851-BR-4	DAIMLER FINANCE NA LLC, MW@15		R		1FE	2,993,100	97.7570	2,932,710	3,000,000	2,994,193	0	1,093	0	0	2.250	2.290	MS	22,313	33,750	02/23/2015	03/02/2020
233851-BV-5	DAIMLER FINANCE NA LLC, MW		R		1FE	7,984,320	98.0800	7,846,400	8,000,000	7,986,161	0	1,841	0	0	2.450	2.490	MN	23,411	98,000	05/11/2015	05/18/2020
24668P-AF-4	DELHAIZE GROUP, M/W SR UNSECURED		F		2FE	3,953,316	102.0620	4,031,449	3,950,000	3,951,664	0	(467)	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	102.0580	8,343,242	8,175,000	8,226,784	0	(150,643)	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		2FE	1,991,610	100.6230	2,012,460	2,000,000	1,997,931	0	1,710	0	0	2.250	2.330	MS	14,375	45,000	02/29/2012	03/06/2017
2515A1-4E-8	DEUTSCHE BANK AG LONDON,SR UNSECURED		F		1FE	1,538,385	100.0380	1,500,570	1,500,000	1,500,284	0	(10,151)	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	977,840	106.2470	1,062,470	1,000,000	994,945	0	1,958	0	0	4.850	5.070	MN	6,197	48,500	11/22/2004	05/15/2018
25243Y-AJ-8	DIAGEO CAPITAL PLC, M/W CO GUARNT		F		1FE	1,849,420	103.0390	1,762,997	1,711,000	1,727,770	0	(21,691)	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		1FE	11,012,252	107.3640	11,573,839	10,780,000	10,959,764	0	(100,345)	0	0	5.750	4.600	AO	117,083	619,850	01/10/2014	10/23/2017
25243Y-AR-0	DIAGEO CAPITAL PLC,M/W SR UNSECURED		F		1FE	995,600	99.9480	999,480	1,000,000	998,768	0	889	0	0	1.500	1.590	MN	2,083	15,000	05/08/2012	05/11/2017
25245B-AB-3	DIAGEO INVESTMENT CORP, MW@20		R		1FE	4,087,954	99.1190	3,957,822	3,993,000	4,079,325	0	(8,629)	0	0	2.875	2.500	MN	15,944	114,799	04/15/2015	05/11/2022
26867L-AL-4	EMD FINANCE LLC, MW@20		R	1	2FE	9,881,772	94.8150	9,761,204	10,295,000	9,885,330	0	3,557	0	0	3.250	3.760	MS	94,800	0	12/02/2015	03/19/2025
278058-AM-4	EATON CORP., DEB.		R		2FE	3,669,180	126.3140	4,420,990	3,500,000	3,582,704	0	(9,298)	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	124.5160	3,237,416	2,600,000	2,772,026	0	(15,287)	0	0	7.625	6.570	AO	49,563	198,250	06/29/2007	04/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC 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
278058-DC-3	EATON CORP MW +15BP		R		2FE	3,985,600	104.3580	4,174,320	4,000,000	3,997,837	0	1,695	0	0	5.300	5.340	MS	62,422	212,000	03/13/2007	03/15/2017
279158-AL-3	ECOPETROL SA, MW@45		F	1	2FE	1,489,920	85.2500	1,278,750	1,500,000	1,490,270	0	350	0	0	5.375	5.450	JD	1,120	40,313	06/23/2015	06/26/2026
29271L-AD-6	ENDO FIN LLC/ENDO FINCO,MW		R	1	4FE	2,105,980	102.2500	2,039,888	1,995,000	2,058,996	0	(14,399)	0	0	7.750	6.710	JJ	71,294	139,307	11/05/2015	01/15/2022
29271L-AE-4	ENDO FIN LLC/ENDO FINCO,MW@50		R	1	4FE	2,141,300	98.0000	2,141,300	2,185,000	2,141,300	0	0	43,700	0	5.375	5.370	JJ	54,155	122,337	06/25/2014	01/15/2023
29358Q-AA-7	ENSCO PLC,MW@25		F		2FE	18,868,309	80.5180	14,142,987	17,565,000	18,618,774	0	(182,036)	0	0	4.700	3.420	MS	243,080	825,555	11/14/2014	03/15/2021
29358Q-AE-9	ENSCO PLC, MW@50		F	1	2FE	1,992,440	71.1670	1,423,340	2,000,000	1,992,924	0	484	0	0	5.200	5.240	MS	30,622	52,867	03/04/2015	03/15/2025
30217A-AA-1	EXPERIAN FINANCE PLC,144A, M/W UNSECURED		F		2FE	8,917,632	99.4920	8,795,093	8,840,000	8,867,871	0	(18,676)	0	0	2.375	2.150	JD	9,331	209,950	02/11/2014	06/15/2017
30239X-AB-3	FBG FINANCE LTD, 144A DEBENTURE		F		1FE	1,089,160	102.7100	1,027,100	1,000,000	1,005,988	0	(13,783)	0	0	7.875	6.390	JD	6,563	78,750	09/10/2008	06/01/2016
34407D-AB-5	FLY LEASING LTD, MW@50		F	1	3FE	3,946,690	99.5000	3,880,500	3,900,000	3,945,929	0	(761)	0	0	6.375	6.080	AO	52,488	0	12/22/2015	10/15/2021
34583B-AE-6	FOREST LABORATORIES INC, MW@50		R		2FE	3,273,840	108.2800	3,248,400	3,000,000	3,240,211	0	(33,629)	0	0	4.875	3.160	FA	55,250	73,125	03/12/2015	02/15/2021
36158F-AB-6	SWISS RE SOLUTIONS, MW+25BP		R		1FE	4,279,725	111.5640	5,020,380	4,500,000	4,439,668	0	16,488	0	0	6.450	6.920	MS	96,750	290,250	01/18/2001	03/01/2019
377372-AD-9	GLAXOSMITHKLINE CAP INC., M/W CO GUARNT		R		1FE	10,005,192	108.9880	10,244,872	9,400,000	9,727,592	0	(134,062)	0	0	5.650	4.000	MN	67,863	531,100	02/06/2014	05/15/2018
377372-AH-0	GLAXOSMITHKLINE CAP INC,SR UNSECURED		R		1FE	494,960	99.7090	498,545	500,000	496,221	0	464	0	0	2.800	2.910	MS	4,006	14,000	03/13/2013	03/18/2023
377372-AJ-6	GLAXOSMITHKLINE CAP INC, MW@17.5		R		1FE	5,946,646	100.9400	5,647,593	5,595,000	5,942,023	0	(4,622)	0	0	4.200	3.830	MS	67,233	117,495	04/27/2015	03/18/2043
377373-AD-7	GLAXOSMITHKLINE CAPITAL,MW@15		F		1FE	3,956,070	100.7770	4,031,080	4,000,000	3,963,601	0	5,126	0	0	2.850	3.000	MN	16,783	114,000	08/20/2014	05/08/2022
404280-AG-4	HSBC BANK PLC, SUBNOTE		F		1FE	1,894,699	119.3480	2,267,612	1,900,000	1,895,538	0	103	0	0	6.500	6.520	MN	20,240	123,500	05/16/2006	05/02/2036
404280-AN-9	HSBC HOLDINGS PLC		F		1FE	3,929,881	104.9770	3,884,149	3,700,000	3,891,665	0	(27,425)	0	0	4.000	3.080	MS	37,411	148,000	07/31/2014	03/30/2022
40428H-PH-9	HSBC BANK PLC, SR UNSECURED		R		1FE	1,994,280	99.5050	1,990,100	2,000,000	1,997,644	0	1,125	0	0	1.625	1.680	JJ	14,896	32,500	12/13/2012	01/16/2018
40428H-PN-6	HSBC USA INC		R		1FE	1,998,780	99.5810	1,991,620	2,000,000	1,999,044	0	233	0	0	2.375	2.380	MN	6,333	47,500	11/05/2014	11/13/2019
40428H-PR-7	HSBC USA INC		R		1FE	2,997,060	98.8380	2,965,140	3,000,000	2,997,520	0	460	0	0	2.350	2.370	MS	22,717	35,250	02/26/2015	03/05/2020
404201-AE-7	HSBC BANK USA NA, SUB NOTES		R		1FE	999,450	109.1750	1,091,750	1,000,000	999,711	0	54	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		3FE	3,988,520	100.2500	4,010,000	4,000,000	3,999,094	0	2,449	0	0	4.000	4.060	MN	22,222	160,000	05/04/2011	05/11/2016
40434C-AD-7	HSBC USA INC		R		1FE	995,740	100.4050	1,004,050	1,000,000	996,296	0	368	0	0	3.500	3.550	JD	778	35,000	06/16/2014	06/23/2024
40963L-AD-6	HANA BANK, 144A SR UNSECURED		F		1FE	3,972,300	103.1220	4,124,880	4,000,000	3,992,012	0	5,211	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	101.9750	2,039,500	2,000,000	1,999,965	0	18	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		2FE	1,963,831	101.4210	1,876,289	1,850,000	1,928,776	0	(11,444)	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		2FE	10,965,920	99.6070	10,956,770	11,000,000	10,983,474	0	9,249	0	0	1.400	1.480	AO	38,500	154,000	02/05/2014	10/01/2017
44328M-AC-8	HSBC BANK PLC., 144A SR NOTE		F		1FE	8,837,469	106.4880	8,944,992	8,400,000	8,729,184	0	(65,809)	0	0	4.125	3.190	FA	133,788	346,500	04/22/2014	08/12/2020
44328M-AK-0	HSBC BANK PLC., 144A SR UNSECURED		F		1FE	3,996,520	110.1510	4,406,040	4,000,000	3,998,039	0	336	0	0	4.750	4.760	JJ	85,500	190,000	01/12/2011	01/19/2021
44891A-AD-9	HYUNDAI CAPITAL AMERICA, MW@25		R		2FE	4,997,000	99.5230	4,976,150	5,000,000	4,997,095	0	95	0	0	3.000	3.010	AO	25,417	0	10/27/2015	10/30/2020
44923Q-AB-0	HYUNDAI CAPITAL AMERICA, SR UNSECURED		F		2FE	7,833,044	102.5840	7,488,632	7,300,000	7,495,737	0	(132,907)	0	0	4.000	2.090	JD	18,656	292,000	12/04/2013	06/08/2017
44923Q-AD-6	HYUNDAI CAPITAL AMERICA,M/W 144A SR UNSE		F		2FE	1,997,260	99.4070	1,988,140	2,000,000	1,999,007	0	550	0	0	2.125	2.150	AO	10,507	42,500	09/24/2012	10/02/2017
44923Q-AG-9	HYUNDAI CAPITAL AMERICA,144A UNSEC		R		2FE	4,969,228	101.0520	4,951,548	4,900,000	4,938,878	0	(14,284)	0	0	2.875	2.550	FA	55,567	140,875	10/25/2013	08/09/2018
44923Q-AH-7	HYUNDAI CAPITAL AMERICA,MW@15		R		2FE	1,998,420	99.5330	1,990,660	2,000,000	1,999,414	0	526	0	0	1.450	1.470	FA	11,681	29,000	02/03/2014	02/06/2017
44923Q-AJ-3	HYUNDAI CAPITAL AMERICA, MW@20		R		2FE	5,057,000	99.2240	4,961,200	5,000,000	5,044,488	0	(12,512)	0	0	2.550	2.250	FA	51,354	127,500	01/29/2015	02/06/2019
449786-AL-6	ING BANK NV, 144A SR UNSECURED		F		1FE	5,022,640	100.6280	5,031,400	5,000,000	5,001,021	0	(4,882)	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	110.0640	2,201,280	2,000,000	1,983,121	0	2,625	0	0	5.000	5.180	JD	6,111	100,000	10/12/2011	06/09/2021
449786-BD-3	ING BANK NV		F		1FE	1,989,200	100.1970	2,003,940	2,000,000	1,991,772	0	2,063	0	0	2.500	2.610	AO	12,500	50,000	09/23/2014	10/01/2019
44987C-AC-2	ING BANK NV		F		1FE	1,996,260	99.6900	1,993,800	2,000,000	1,996,822	0	562	0	0	2.450	2.490	MS	14,292	24,500	03/10/2015	03/16/2020
45687A-AA-0	INGERSOLL-RAND GL HLD CO,M/W CO GUARNT		F		2FE	4,657,810	110.3800	5,519,000	5,000,000	4,879,029	0	39,572	0	0	6.875	7.870	FA	129,861	343,750	11/19/2008	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GL HLD CO, MW@35		R		2FE	3,195,960	102.9850	3,089,550	3,000,000	3,171,735	0	(19,945)	0	0	4.250	3.370	JD	5,667	127,500	10/07/2014	06/15/2023
45824T-AG-0	INTELSAT JACKSON HLDG, MW@50		F	1	4FE	2,170,925	87.0000	1,979,250	2,275,000	2,174,867	0	3,942	0	0	7.500	8.550	AO	42,656	45,375	09/28/2015	04/01/2021
460599-AB-9	INTERNATIONAL GAME TECH, MW@50		F	1	3FE	2,077,125	93.5000	2,033,625	2,175,000	2,079,675	0	2,550	0	0	6.250	7.140	FA	51,354	0	10/19/2015	02/15/2022
46132F-AD-2	INVESCO FINANCE PLC, MW@25		F		1FE	19,459,138	100.7090	19,436,837	19,300,000	19,458,152	0	(986)	0	0	3.750	3.650	JJ	154,802	0	12/02/2015	01/15/2026
466112-AP-4	JBS USA LLC/JBS USA FINA,MW@50		R	1	3FE	2,911,188	90.5000	2,617,260	2,892,000	2,909,872	0	(1,316)	0	0	5.875	5.750	JJ	78,345	106,723	06/25/2015	07/15/2024
493738-AB-4	KIA MOTORS CORP., 144A SR UNSECURED		F		2FE	3,955,652	100.8190	3,982,351	3,950,000	3,950,554	0	(1,193)	0	0	3.625	3.590	JD	6,762	143,188	06/07/2011	06/14/2016
50066A-AD-5	KOREA GAS CORP., 144A NOTE		F		1FE	980,630	133.9620	1,339,620	1,000,000	981,604	0	270	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	100.4890	4,019,560	4,000,000	3,993,729	0	3,885	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		1FE	2,999,770	100.2460	3,007,380	3,000,000	2,999,940	0	37	0	0	1.625	1.620	JD	271	48,750	07/11/2012	06/29/2017
553794-AB-4	MUFG AMERICAS HLDGS CORP, MW@15		R	1	1FE	999,810	98.3270	983,270	1,000,000	999,842	0	32	0	0	2.250	2.250	FA	8,813	11,250	02/05/2015	02/10/2020
55608J-AE-8	MACQUARIE GROUP LTD,144A SR UNSECURED		F		2FE	3,957,640	111.6110	4,464,440	4,000,000	3,975,366	0	4,029	0	0	6.250	6.390	JJ	115,972	250,000	01/06/2011	01/14/2021
55608P-AC-8	MACQUARIE BANK LTD		F		1FE	2,981,580	100.3810	2,943,171	2,932,000	2,944,095	0	(19,240)	0	0	2.000	1.330	FA	22,153	58,640	01/10/2014	08/15/2016
55608P-AH-7	MACQUARIE GROUP LTD, SR UNSECURED		F		1FE	1,998,780	99.9000	1,998,000	2,000,000	1,999,134	0	235	0	0	2.600	2.610	JD	1,011	52,000	06/16/2014	06/24/2019
55608P-AM-6	MACQUARIE BANK LIMITED		F		1FE	6,984,600	99.0650	6,934,550	7,000,000	6,987,368	0	2,768	0	0	2.400	2.440	JJ	74,667	84,000	01/14/2015	01/21/2020
585055-AN-6	MEDTRONIC PLC., M/W SR UNSECURED		R		1FE	1,300,825	110.7700	1,384,625	1,250,000	1,269,473	0	(5,466)	0	0	5.600	5.060	MS	20,611	70,000	05/26/2009	03/15/2019
585055-AV-8	MEDTRONIC PLC., CALLABLE SR UNSECURED		R	1	1FE	2,993,130	106.4050	3,192,150	3,000,000	2,996,102	0	658	0	0	4.125	4.150	MS	36,438	123,750	04/20/2011	03/15/2021
585055-BD-7	MEDTRONIC INC, MW@15		R	1	1FE	2,153,580	101.7680	2,035,360	2,000,000	2,151,774	0	(1,806)	0	0	4.625	4.160	MS	27,236	46,250	04/30/2015	03/15/2044

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
585055-BR-6	MEDTRONIC PLC, MW@20		R		1FE	1,975,545	101.0920	1,971,294	1,950,000	1,972,179	0	(3,254)	0	0	3.150	2.940	MS	18,086	46,922	12/16/2014	03/15/2022
585055-BS-4	MEDTRONIC PLC, MW@25		R		1FE	1,980,840	100.8170	2,016,340	2,000,000	1,982,437	0	1,523	0	0	3.500	3.610	MS	20,611	53,472	12/01/2014	03/15/2025
585055-BU-9	MEDTRONIC INC, MW@30		R		1FE	4,861,556	103.1450	4,744,670	4,600,000	4,858,895	0	(2,661)	0	0	4.625	4.280	MS	62,643	106,375	06/24/2015	03/15/2045
60688Q-AC-9	MIZUHO BANK LTD,BULLET		F		1FE	3,918,680	99.2120	3,968,480	4,000,000	3,962,574	0	20,268	0	0	1.550	2.080	AO	12,744	62,000	10/17/2013	10/17/2017
60688Q-AS-4	MIZUHO CORP BANK LTD,144A SR UNSECURED		F		1FE	3,966,478	101.4900	3,856,620	3,800,000	3,926,544	0	(15,486)	0	0	3.500	2.980	MS	36,944	133,000	05/03/2013	03/21/2023
60688X-AG-5	MIZUHO BANK LTD		F		1FE	3,921,874	102.4460	3,995,394	3,900,000	3,918,674	0	(1,896)	0	0	3.750	3.680	AO	30,469	146,250	04/10/2014	04/16/2024
60688X-AL-4	MIZUHO CORP BANK LTD		F		1FE	4,000,920	100.4950	4,019,800	4,000,000	4,000,700	0	(176)	0	0	2.650	2.640	MS	28,267	106,000	09/23/2014	09/25/2019
60688X-AS-9	MIZUHO CORP BANK LTD		F		1FE	8,988,660	98.9720	8,907,480	9,000,000	8,990,307	0	1,647	0	0	2.400	2.420	MS	57,000	108,000	03/19/2015	03/26/2020
60688X-AW-0	MIZUHO BANK LTD		F		1FE	2,998,320	99.9100	2,997,300	3,000,000	2,998,382	0	62	0	0	2.700	2.710	AO	15,975	0	10/13/2015	10/20/2020
615394-AK-9	MOOG INC, MW@50		R	1	3FE	2,048,666	101.0000	2,040,200	2,020,000	2,046,793	0	(1,703)	0	0	5.250	4.940	JD	8,838	73,923	12/07/2015	12/01/2022
62886H-AM-3	NCL CORP LTD		F	1	4FE	2,554,381	97.9220	2,497,011	2,550,000	2,554,240	0	(141)	0	0	4.625	4.570	MN	16,708	0	11/05/2015	11/15/2020
629568-AQ-9	NABORS INDUSTRIES INC, CALL @MW		R		2FE	934,252	101.4680	1,116,148	1,100,000	1,049,940	0	20,700	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		2FE	3,938,560	87.7370	3,509,480	4,000,000	3,966,163	0	6,198	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	100.8390	6,050,340	6,000,000	6,013,397	0	(8,962)	0	0	2.000	1.840	JD	3,667	120,000	09/20/2012	06/20/2017
63254A-AE-8	NATIONAL AUSTRALIA BANK, SR UNSECURED		F		1FE	3,992,480	99.6210	3,984,840	4,000,000	3,994,461	0	695	0	0	3.000	3.020	JJ	53,667	120,000	01/14/2013	01/20/2023
63254A-AJ-7	NATIONAL AUSTRALIA BANK, SR UNSECURED		F		1FE	1,998,960	100.5750	2,011,500	2,000,000	1,999,451	0	205	0	0	2.300	2.310	JJ	19,933	46,000	07/18/2013	07/25/2018
63254D-CE-9	NATIONAL AUSTRALIA BANK ,144A SR UNSECUR		F		1FE	3,988,960	101.0700	4,042,800	4,000,000	3,998,651	0	2,304	0	0	3.000	3.060	JJ	51,333	120,000	07/20/2011	07/27/2016
63254D-DB-4	NATIONAL AUSTRALIA BANK		F		1FE	3,997,200	99.9740	3,998,960	4,000,000	3,997,767	0	534	0	0	2.400	2.410	JD	5,867	96,000	12/02/2014	12/09/2019
65364U-AA-4	NIAGARA MOHAWK POWER, 144A M/W SR UNSEC		R		1FE	10,369,508	106.7120	10,114,163	9,478,000	10,092,224	0	(159,605)	0	0	4.881	2.960	FA	174,768	462,621	09/29/2014	08/15/2019
65364U-AB-2	NIAGARA MOHAWK POWER, MW SR UNSECURED		R		1FE	3,005,240	96.1520	2,884,560	3,000,000	3,003,765	0	(490)	0	0	2.721	2.700	MN	7,483	81,630	11/20/2012	11/28/2022
65364U-AK-2	NIAGARA MOHAWK POWER, MW@15		R	1	1FE	3,030,004	100.3830	2,961,299	2,950,000	3,021,648	0	(7,181)	0	0	3.508	3.180	AO	25,872	105,211	10/27/2014	10/01/2024
65409Q-BB-7	NIELSEN FINANCE LLC/CO, MW@50		R	1	4FE	1,212,905	98.7500	1,203,763	1,219,000	1,213,384	0	479	0	0	5.000	5.080	AO	12,867	30,475	06/22/2015	04/15/2022
654624-AE-5	NIPPON TELEGRAPH & TELEPHONE, M/W SR UNS		F		1FE	3,090,776	99.6210	3,080,281	3,092,000	3,091,630	0	235	0	0	1.400	1.400	JJ	19,600	43,288	10/24/2013	07/18/2017
654740-AD-1	NISSAN MOTOR ACCEPTANCE, 144A UNSEC		R		1FE	2,843,264	99.5320	2,888,419	2,902,000	2,872,216	0	13,025	0	0	1.800	2.270	MS	15,381	52,236	09/25/2013	03/15/2018
654742-AC-9	NISSAN MOTOR ACCEPTANCE,144A SR UNSEC		R		1FE	7,889,263	100.1640	7,912,956	7,900,000	7,895,573	0	2,540	0	0	1.950	1.980	MS	46,643	154,050	10/16/2013	09/12/2017
65504L-AC-1	NOBLE HOLDING INTL LTD,M/W CO GUARNT		F		2FE	4,245,370	76.0080	3,040,320	4,000,000	4,127,035	0	(24,728)	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		2FE	2,413,884	94.3420	2,259,491	2,395,000	2,399,840	0	(3,922)	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	2,996,790	100.1070	3,003,210	3,000,000	2,999,965	0	694	0	0	4.125	4.140	JJ	55,688	123,750	04/20/2011	01/19/2016
65557C-AD-5	NORDEA BANK AB, 144A SR UNSECURED		F		1FE	1,811,303	110.4450	1,932,788	1,750,000	1,785,523	0	(6,170)	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	107.9170	2,158,340	2,000,000	1,994,130	0	934	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		1FE	4,175,010	109.6070	4,108,070	3,748,000	3,853,563	0	(47,870)	0	0	6.700	5.220	JJ	115,792	251,116	01/25/2008	01/15/2018
66989H-AD-0	NOVARTIS CAPITAL CORP., M/W CO GUARNT		R		1FE	1,001,720	109.5140	1,095,140	1,000,000	1,000,855	0	(177)	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		1FE	992,250	98.4540	984,540	1,000,000	994,583	0	732	0	0	2.400	2.480	MS	6,667	24,000	09/18/2012	09/21/2022
66989H-AF-5	NOVARTIS CAPITAL CORP, MW@12.5		R		1FE	3,137,640	93.8200	2,814,600	3,000,000	3,135,599	0	(2,041)	0	0	3.700	3.440	MS	30,833	55,500	04/21/2015	09/21/2042
66989H-AH-1	NOVARTIS CAPITAL CORP, MW@15		R		1FE	9,457,910	104.2970	9,386,730	9,000,000	9,452,873	0	(5,037)	0	0	4.400	4.090	MN	60,500	198,000	05/19/2015	05/06/2044
67054L-AB-3	NUMERICABLE-SFR SAS, MW@50		F	1	4FE	4,176,858	97.0000	4,032,290	4,157,000	4,174,851	0	(2,006)	0	0	6.000	5.880	FA	94,225	124,710	07/24/2015	05/15/2022
68620Y-AA-0	ORIGIN ENERGY FINANCE LT,144A NOTE		F		2FE	3,987,800	97.3080	3,892,320	4,000,000	3,992,153	0	1,124	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	2,051,360	100.0620	2,001,240	2,000,000	2,000,365	0	(11,812)	0	0	5.000	4.380	JJ	46,944	100,000	04/20/2011	01/12/2016
686330-AG-6	ORIX CORP, SR UNSECURED		F		2FE	3,996,560	101.8770	4,075,080	4,000,000	3,999,124	0	708	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	104.6360	3,139,080	3,000,000	2,992,883	0	1,301	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	5FE	1,595,806	41.5000	661,510	1,594,000	1,595,019	0	(316)	0	0	5.375	5.350	JD	7,140	85,678	05/28/2013	06/01/2020
705010-AB-2	PEARSON DOL FIN TWO PLC,144A		F		2FE	5,624,020	107.9100	5,395,500	5,000,000	5,229,357	0	(91,213)	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		2FE	1,987,300	98.1780	1,963,560	2,000,000	1,991,386	0	1,177	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		2FE	1,570,365	100.7070	1,510,605	1,500,000	1,505,903	0	(15,342)	0	0	4.000	2.940	MN	7,333	60,000	07/27/2011	05/17/2016
714294-AB-1	PERRIGO CO PLC		F		2FE	3,832,963	99.2930	3,792,993	3,820,000	3,824,462	0	(5,179)	0	0	1.300	1.160	MN	7,311	49,660	02/05/2014	11/08/2016
714294-AF-2	PERRIGO CO PLC		F		2FE	2,501,275	98.5810	2,464,525	2,500,000	2,500,823	0	(276)	0	0	2.300	2.280	MN	8,465	57,500	11/05/2013	11/08/2018
714295-AB-8	PERRIGO FINANCE PLC, MW@25		F	1	2FE	3,007,290	97.1990	2,915,970	3,000,000	3,006,289	0	(929)	0	0	3.500	3.450	JD	4,667	108,792	11/24/2014	12/15/2021
71656L-BC-4	PETROLEOS MEXICANOS, MW@35		F		2FE	4,003,010	94.6500	3,786,000	4,000,000	4,002,535	0	(475)	0	0	3.500	3.480	JJ	61,444	70,000	01/16/2015	07/23/2020
74153Q-AH-5	PRIDE INTERNATIONAL INC., SR UNSECURED		R		2FE	2,856,863	92.8500	2,534,805	2,730,000	2,800,032	0	(12,864)	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		2FE	3,904,824	100.8500	3,933,150	3,900,000	3,900,299	0	(1,040)	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	126.7050	1,406,426	1,110,000	1,287,582	0	(23,800)	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		1FE	8,784,830	98.0250	8,822,250	9,000,000	8,884,397	0	21,290	0	0	3.500	3.790	MN	51,625	315,000	01/06/2011	11/02/2020
767201-AQ-9	RIO TINTO FIN USA LTD, M/W CO GUARNT		F		1FE	997,440	97.2030	972,030	1,000,000	998,421	0	243	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	4,233,753	98.5650	4,189,013	4,250,000	4,244,344	0	3,148	0	0	1.625	1.700	FA	24,939	69,063	02/05/2014	08/21/2017
76720A-AF-3	RIO TINTO FIN USA PLC, SR UNSEC		F	1	1FE	2,976,240	90.6970	2,720,910	3,000,000	2,982,761	0	2,317	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		1FE	4,503,510	97.5060	4,387,770	4,500,000	4,502,443	0	(809)	0	0	2.250	2.230	JD	4,781	101,250	10/25/2013	12/14/2018
771196-AS-1	ROCHE HOLDINGS INC, 144A M/W CO GUARNT		R		1FE	3,204,270	111.7470	3,136,738	2,807,000	2,979,728	0	(50,311)	0	0	6.000	3.910	MS	56,140	168,420	03/21/2011	03/01/2019

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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
771196-BE-1	ROCHE HOLDING INC, MW@12.5		R	1	1FE	1,994,940	102.3470	2,046,940	2,000,000	1,995,488	0	437	0	0	3.350	3.380	MS	16,936	67,186	09/22/2014	09/30/2024
771196-BH-4	ROCHE HOLDING INC, MW@15		R	1	1FE	13,726,500	101.3730	13,178,490	13,000,000	13,716,882	0	(9,618)	0	0	4.000	3.680	MN	47,667	420,000	05/28/2015	11/28/2044
77578J-AB-4	ROLLS-ROYCE PLC, MW@25		F	1	1FE	13,616,920	97.9270	13,220,145	13,500,000	13,614,990	0	(1,930)	0	0	3.625	3.510	AO	104,672	0	11/06/2015	10/14/2025
779382-AN-0	ROWAN COMPANIES INC,MW@50 BULLET		R		2FE	10,787,347	99.2480	9,775,928	9,850,000	10,282,979	0	(252,088)	0	0	5.000	2.290	MS	164,167	492,500	01/24/2014	09/01/2017
779382-AP-5	ROWAN COMPANIES INC, M/W SR UNSECURED		F	1	2FE	4,192,760	73.5420	2,941,680	4,000,000	4,140,911	0	(20,245)	0	0	4.875	4.190	JD	16,250	195,000	04/18/2013	06/01/2022
780097-AM-3	ROYAL BK OF SCOTTLAND GRP PLC, SUBNOTE		F		3FE	4,314,912	103.8040	4,729,310	4,556,000	4,495,749	0	21,923	0	0	4.700	5.260	JJ	105,876	214,132	02/16/2007	07/03/2018
780153-AG-7	ROYAL CARIBBEAN CRUISES		F		3FE	1,291,855	113.7500	1,297,888	1,141,000	1,283,966	0	(4,858)	0	0	7.500	6.000	AO	18,066	52,275	12/07/2015	10/15/2027
78573A-AA-8	SABMILLER HOLDINGS INC,MW@30		R		1FE	5,177,450	102.8480	5,142,400	5,000,000	5,144,614	0	(21,373)	0	0	3.750	3.210	JJ	86,458	187,500	07/09/2014	01/15/2022
78573A-AC-4	SABMILLER HOLDINGS INC, MW@30		F		1FE	5,217,200	101.5690	5,078,450	5,000,000	5,215,061	0	(2,139)	0	0	4.950	4.660	JJ	114,125	123,750	06/04/2015	01/15/2042
79604Y-AB-5	SAMSUNG ELECTRON AMERICA,144A M/W CO GUA		R		1FE	5,748,763	99.7730	5,736,948	5,750,000	5,751,641	0	(1,282)	0	0	1.750	1.720	AO	22,641	100,625	02/25/2014	04/10/2017
806854-AB-1	SCHLUMBERGER INVESTMENT,MW@20		F	1	1FE	3,591,630	99.9840	3,499,440	3,500,000	3,571,823	0	(11,980)	0	0	3.300	2.890	MS	34,329	115,500	04/23/2014	09/14/2021
80685P-AC-2	SCHLUMBERGER NORGE AS,144A CO GUARNT		F		1FE	998,250	100.4830	1,004,830	1,000,000	999,744	0	359	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		1FE	4,990,960	99.0540	4,952,700	5,000,000	4,995,959	0	2,510	0	0	1.250	1.300	FA	26,042	62,500	02/05/2014	08/01/2017
81727T-AA-6	SENSATA TECH UK FIN CO, MW@50		F	1	3FE	2,112,143	104.0000	2,184,000	2,100,000	2,111,955	0	(188)	0	0	6.250	6.160	FA	12,396	0	11/12/2015	02/15/2026
822582-AC-6	SHELL INTERNATIONAL FIN		F		1FE	6,433,044	104.7410	6,912,906	6,600,000	6,573,753	0	20,146	0	0	5.200	5.530	MS	94,380	343,200	09/11/2007	03/22/2017
822582-AD-4	SHELL INTERNATIONAL FIN, M/W SR NOTE		F		1FE	3,978,760	118.2200	4,728,800	4,000,000	3,980,909	0	358	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		1FE	3,900,225	106.5800	3,730,300	3,500,000	3,761,445	0	(66,646)	0	0	4.300	2.200	MS	41,388	150,500	11/19/2013	09/22/2019
822582-AR-3	SHELL INTERNATIONAL FIN,M/W SR UNSECURED		F		1FE	3,975,520	99.3000	3,972,000	4,000,000	3,990,172	0	5,898	0	0	1.125	1.270	FA	16,250	45,000	01/10/2014	08/21/2017
822582-AV-4	SHELL INTERNATIONAL FIN,MW SR UNSE		F		1FE	1,979,800	93.5880	1,871,760	2,000,000	1,985,469	0	1,884	0	0	2.250	2.360	JJ	21,875	45,000	11/29/2012	01/06/2023
822582-AY-8	SHELL INTERNATIONAL FIN, MW@15		F		1FE	4,093,480	97.2030	3,888,120	4,000,000	4,092,765	0	(715)	0	0	4.550	4.400	FA	70,272	91,000	06/12/2015	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FIN, MW@10		F		1FE	1,996,020	94.4070	1,888,140	2,000,000	1,996,062	0	42	0	0	4.375	4.380	MN	12,153	43,750	05/06/2015	05/11/2045
82460C-AD-6	SHINHAN BANK,144A SR UNSECURED		F		1FE	2,000,880	103.4920	2,069,840	2,000,000	2,000,273	0	(164)	0	0	4.375	4.360	JJ	37,431	87,500	01/18/2012	07/27/2017
82620K-AE-3	SIEMENS FINANCIERINGSMAT, MW@20		F		1FE	7,918,230	99.8770	7,990,160	8,000,000	7,921,706	0	3,476	0	0	3.250	3.370	MN	24,556	130,000	07/09/2015	05/27/2025
82620K-AF-0	SIEMENS FINANCIERINGSMAT, MW@20		F		1FE	5,976,920	102.2240	6,133,440	6,000,000	5,977,144	0	224	0	0	4.400	4.420	MN	24,933	132,000	05/21/2015	05/27/2045
83238P-AD-6	SMITHS GROUP PLC,144A, M/W SR UNSECURED		F		2FE	14,556,733	96.9100	14,085,869	14,535,000	14,548,072	0	(1,809)	0	0	3.625	3.600	AO	115,624	526,894	06/04/2013	10/12/2022
85771P-AG-7	STATOIL, , SR UNSECURED MW+15	C	F		1FE	2,997,060	94.7950	2,843,850	3,000,000	2,997,949	0	263	0	0	2.450	2.460	JJ	33,483	73,500	11/14/2012	01/17/2023
85771P-AK-8	STATOIL ASA, M/W UNSECURED		F		1FE	1,492,335	93.5380	1,403,070	1,500,000	1,494,070	0	652	0	0	2.650	2.700	JJ	18,329	39,750	05/09/2013	01/15/2024
85771P-AP-7	STATOIL ASA,MW@15		F		1FE	4,947,577	101.6350	4,980,115	4,900,000	4,935,555	0	(6,769)	0	0	2.900	2.730	MN	20,920	142,100	03/17/2014	11/08/2020
85771P-AX-0	STATOIL ASA, MW@15		F		1FE	3,996,960	98.0790	3,923,160	4,000,000	3,997,267	0	271	0	0	3.250	3.250	MN	18,417	130,000	11/10/2014	11/10/2024
85771S-AA-4	STATOIL ASA,MW@35 BULLET		F		1FE	3,919,994	109.0970	3,709,298	3,400,000	3,724,215	0	(94,009)	0	0	5.250	2.220	AO	37,683	178,500	11/19/2013	04/15/2019
865622-AN-4	SUMITOMO MITSUI BANKING 144ASR UNSECURED		F		1FE	1,997,140	100.9380	2,018,760	2,000,000	1,999,660	0	596	0	0	2.900	2.930	JJ	25,617	58,000	07/18/2011	07/22/2016
865622-AW-4	SUMITOMO MITSUI BANKING		F		1FE	3,968,196	100.3850	3,874,861	3,860,000	3,952,950	0	(12,751)	0	0	3.200	2.790	JJ	55,927	123,520	10/14/2014	07/18/2022
865622-AZ-7	SUMITOMO MITSUI BANKING,SR UNSECURED		F		1FE	994,520	98.2900	982,900	1,000,000	995,969	0	505	0	0	3.000	3.060	JJ	13,583	30,000	01/10/2013	01/18/2023
865622-BF-0	SUMITOMO MITSUI BANKING		F		1FE	3,958,414	99.7550	3,940,323	3,950,000	3,952,929	0	(2,822)	0	0	1.300	1.220	JJ	24,391	51,350	01/14/2014	01/10/2017
865622-BR-4	SUMITOMO MITSUI BANKING		F		1FE	11,000,920	99.4320	10,937,520	11,000,000	11,000,656	0	(264)	0	0	2.450	2.440	JJ	123,521	134,750	02/17/2015	01/16/2020
865622-BV-5	SUMITOMO MITSUI BANKING		F		1FE	5,999,160	99.8580	5,991,480	6,000,000	5,999,229	0	69	0	0	2.650	2.650	JJ	69,783	0	07/14/2015	07/23/2020
86562M-AA-8	SUMITOMO MITSUI FINANCIA		F		2FE	3,950,232	102.7360	4,006,704	3,900,000	3,943,005	0	(4,264)	0	0	4.436	4.270	AO	42,770	173,004	04/04/2014	04/02/2024
87164K-AA-2	SYNGENTA FINANCE NV,M/W UNSECURED		F		1FE	8,291,618	96.9510	7,964,525	8,215,000	8,279,533	0	(9,298)	0	0	3.125	2.980	MS	66,319	256,719	09/04/2014	03/28/2022
87969N-AC-9	TELSTRA CORP LTD, 144A M/W NOTE		F		1FE	5,432,400	109.2080	5,460,400	5,000,000	5,381,408	0	(55,450)	0	0	4.800	3.290	AO	52,667	240,000	01/29/2015	10/12/2021
87969N-AD-7	TELSTRA CORP LTD		F		1FE	4,039,240	95.9720	3,838,880	4,000,000	4,036,882	0	(2,358)	0	0	3.125	3.000	AO	29,167	62,500	04/17/2015	04/07/2025
881575-AF-1	TESCO PLC, 144A SR M/W NOTE		F		3FE	1,997,800	99.9990	1,999,980	2,000,000	1,999,545	0	438	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		2FE	13,601,428	101.4120	13,386,384	13,200,000	13,542,130	0	(51,861)	0	0	3.650	3.160	MN	68,255	481,800	01/08/2015	11/10/2021
88165F-AG-7	TEVA PHARM FINANCE LLC,SR UNSECURED		F		2FE	2,973,950	95.7350	2,872,050	3,000,000	2,980,690	0	2,453	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		2FE	3,934,600	96.7670	3,870,680	4,000,000	3,957,960	0	9,325	0	0	2.250	2.510	MS	25,750	90,000	06/11/2013	03/18/2020
88166J-AA-1	TEVA PHARM FIN IV BV, M/W CO GUARNT		F		2FE	4,336,397	101.4120	4,360,716	4,300,000	4,333,343	0	(5,085)	0	0	3.650	3.500	MN	22,235	156,950	11/25/2014	11/10/2021
89153U-AF-8	TOTAL CAPITAL CANADA LTD,SR UNSECURED				1FE	3,950,982	95.9550	3,790,223	3,950,000	3,950,728	0	(87)	0	0	2.750	2.740	JJ	50,088	108,625	01/10/2013	07/15/2023
89153V-AA-7	TOTAL CAPITAL INTL SA,M/W CO GUA		F		1FE	1,991,280	100.1780	2,003,560	2,000,000	1,997,973	0	1,768	0	0	1.500	1.590	FA	11,167	30,000	02/14/2012	02/17/2017
89153V-AB-5	TOTAL CAPITAL INTL SA,MW@15		F		1FE	6,880,846	99.3870	6,858,697	6,901,000	6,885,339	0	2,275	0	0	2.875	2.910	FA	73,850	198,404	07/22/2014	02/17/2022
89153V-AC-3	TOTAL CAPITAL INTL SA, SR		F		1FE	1,996,260	100.2560	2,005,120	2,000,000	1,998,853	0	754	0	0	1.550	1.580	JD	258	31,000	06/21/2012	06/28/2017
89153V-AE-9	TOTAL CAPITAL INTL SA, MW@15		F		1FE	3,884,960	95.8650	3,834,600	4,000,000	3,899,156	0	12,620	0	0	2.700	3.100	JJ	46,800	108,000	11/12/2014	01/25/2023
89153V-AG-4	TOTAL CAPITAL INTL SA, MW@20		F		1FE	3,909,113	101.3540	3,800,775	3,750,000	3,891,403	0	(15,202)	0	0	3.700	3.160	JJ	63,979	138,750	10/23/2014	01/15/2024
89153V-AM-1	TOTAL CAPITAL INTL SA,MW@7		F		1FE	1,997,360	99.2510	1,985,020	2,000,000	1,998,135	0	513	0	0	2.100	2.120	JD	1,400	42,000	06/16/2014	06/19/2019
89233P-4S-2	TOYOTA MOTOR CREDIT,M/W NOTE		R		1FE	1,996,940	107.9240	2,158,480	2,000,000	1,998,301	0	297	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		1FE	1,989,620	100.8070	2,016,140	2,000,000	1,998,470	0	2,132	0	0	2.000	2.100	MS	11,778	40,000	09/08/2011	09/15/2016
89233P-5S-1	TOYOTA MOTOR CRED CORP,SR UNSECURED		R		1FE	2,995,050	100.8590	3,025,770	3,000,000	2,998,937	0	1,010	0	0	2.050	2.080	JJ	28,871	61,500	01/09/2012	01/12/2017
89233P-6D-3	TOYOTA MOTOR CREDIT CORP,M/W SR UNSEC		R		1FE	7,124,647	100.6440	7,100,434	7,055,000	7,076,151	0	(15,018)	0	0	1.750	1.520	MN	13,375	123,463	08/30/2012	05/22/2017
89233P-6S-0	TOYOTA MOTOR CRED CORP,SR UNSEC		R		1FE	3,502,195	99.7060	3,489,710	3,500,000	3,500,788	0	(440)	0	0	1.250	1.230	AO	10,451	43,750	10/02/2012	10/05/2017

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
89233P-7F-7	TOYOTA MOTOR CREDIT CORP,M/W SR UNSECURE		R		1FE	2,981,190	98.1110	2,943,330	3,000,000	2,986,270	0	1,753	0	0	2.625	2.690	JJ	37,406	78,750	01/07/2013	01/10/2023
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP, MW@15		R		1FE	2,992,620	99.5370	2,986,110	3,000,000	2,993,068	0	448	0	0	2.800	2.830	JJ	39,200	0	07/08/2015	07/13/2022
893830-AK-5	TRANSOCEAN INC, CALL @MW		F		3FE	968,730	88.0000	880,000	1,000,000	990,230	0	3,761	0	0	7.375	7.850	AO	15,569	73,750	11/20/2008	04/15/2018
89400P-AE-3	TRANSURBAN FINANCE CO, MW@35		F	1	2FE	11,425,710	98.3340	11,308,410	11,500,000	11,426,255	0	545	0	0	4.125	4.200	FA	77,745	0	11/19/2015	02/02/2026
89675*-AN-7	TRITON CONTAINER INT'L LTD., P/P SR NOTE		R		2	2,857,143	107.9120	3,083,220	2,857,143	2,857,143	0	0	0	0	6.070	6.070	AO	29,387	173,429	04/30/2010	04/30/2020
902118-BP-2	TYCO INTERNATIONAL FIN., M/W CO GUARNT		F		1FE	5,568,668	102.0690	5,567,864	5,455,000	5,493,384	0	(17,951)	0	0	3.750	3.380	JJ	94,326	204,563	07/27/2011	01/15/2018
902118-BS-6	TYCO INTERNATIONAL FINAN, MW@30		F	1	1FE	5,972,880	100.2230	6,013,380	6,000,000	5,973,403	0	523	0	0	3.900	3.950	FA	69,550	0	09/09/2015	02/14/2026
902133-AK-3	TYCO ELECTRONICS GROUP S, MW@25		F		1FE	1,915,237	107.8600	1,833,620	1,700,000	1,885,013	0	(30,224)	0	0	4.875	2.550	JJ	38,215	41,438	02/06/2015	01/15/2021
902133-AM-9	TYCO ELECTRONICS GROUP,SR UNSECURED		F	1	1FE	2,037,000	101.8160	2,036,320	2,000,000	2,026,027	0	(3,976)	0	0	3.500	3.250	FA	28,778	70,000	02/20/2013	02/03/2022
902133-AN-7	TYCO ELECTRONICS GROUP S,MW@20 CALLABLE		F	1	1FE	3,994,180	99.8620	3,994,480	4,000,000	3,996,531	0	1,116	0	0	2.375	2.400	JD	3,694	95,000	11/20/2013	12/17/2018
90261X-BY-7	UBS AG STAMFORD CT, SUBNOTE		R		2FE	1,497,570	102.2230	1,533,345	1,500,000	1,499,827	0	307	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	108.0100	3,240,300	3,000,000	3,096,032	0	(45,864)	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	10,461,917	110.6270	10,952,073	9,900,000	10,273,841	0	(74,458)	0	0	4.875	3.940	FA	197,072	482,625	01/27/2014	08/04/2020
90261X-HE-5	UBS AG STAMFORD CT		F		1FE	1,996,720	99.8830	1,997,660	2,000,000	1,997,587	0	631	0	0	2.375	2.410	FA	18,076	47,500	08/11/2014	08/14/2019
904764-AK-3	UNILEVER CAPITAL CORP., M/W CO GUARNT		R		1FE	998,970	108.8460	1,088,460	1,000,000	999,627	0	108	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	9,610,938	100.9190	9,587,305	9,500,000	9,511,209	0	(25,646)	0	0	3.000	2.710	JD	19,792	285,000	02/07/2012	06/06/2016
90520G-AA-4	UNION BANK CALIFORNIA, SUBNOTE		R		1FE	1,494,090	101.6680	1,525,020	1,500,000	1,499,721	0	744	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		1FE	9,757,911	101.4120	9,482,022	9,350,000	9,655,901	0	(42,598)	0	0	3.500	2.930	JD	11,817	327,250	08/07/2014	06/18/2022
91020Q-A@-6	UNITED ENERGY DISTRIBUTION PTY LTD, P/P		R		2FE	5,000,000	103.9730	5,198,689	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		2FE	980,649	107.2980	1,083,710	1,010,000	1,000,979	0	2,607	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		2FE	2,213,000	99.8100	1,996,200	2,000,000	2,039,076	0	(35,249)	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		2FE	6,191,166	90.5000	5,249,000	5,800,000	5,987,768	0	(45,435)	0	0	5.625	4.660	MS	96,063	326,250	03/09/2011	09/15/2019
92676X-AC-1	VIKING CRUISES LTD, MW@50		F	1	4FE	2,612,420	82.0000	2,132,000	2,600,000	2,611,644	0	(776)	0	0	6.250	6.170	MN	20,764	84,410	06/25/2015	05/15/2025
92857W-AP-5	VODAFONE GROUP PLC, CALL @ MW		F		2FE	4,478,010	104.4040	5,220,200	5,000,000	4,905,029	0	75,627	0	0	5.625	7.300	FA	96,875	281,250	01/09/2009	02/27/2017
92857W-AV-2	VODAFONE GROUP PLC,M/W SR UNSECURED		F		2FE	3,971,520	105.7950	4,231,800	4,000,000	3,983,613	0	2,738	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		2FE	996,910	99.0390	990,390	1,000,000	998,904	0	620	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		2FE	2,991,590	93.7090	2,811,270	3,000,000	2,993,752	0	775	0	0	2.950	2.980	FA	32,450	88,500	02/11/2013	02/19/2023
928668-AH-5	VOLKSWAGEN AUTO LEASE TRUST, MW@15		R		2FE	1,995,520	95.8520	1,917,040	2,000,000	1,996,471	0	855	0	0	2.450	2.490	MN	5,581	49,000	11/12/2014	11/20/2019
928668-AM-4	VOLKSWAGEN GROUP AMERICA		R		2FE	998,550	93.6130	936,130	1,000,000	998,717	0	167	0	0	2.400	2.430	MN	2,600	12,000	05/19/2015	05/22/2020
928670-AB-4	VOLKSWAGEN INTL FIN NV, M/W 144A		F		2FE	2,531,286	100.7310	2,472,946	2,455,000	2,494,100	0	(7,689)	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		2FE	2,065,200	100.1770	2,003,540	2,000,000	2,003,666	0	(14,508)	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	2FE	5,893,218	96.9660	5,720,994	5,900,000	5,897,499	0	1,251	0	0	1.600	1.620	MN	10,751	94,400	01/21/2014	11/20/2017
942683-AF-0	ACTAVIS INC, M/W SR UNSECURED; CALLABLE		R	1	2FE	2,911,211	98.3150	2,855,068	2,904,000	2,909,419	0	(726)	0	0	3.250	3.210	AO	23,595	94,380	05/09/2013	10/01/2022
942683-AG-8	WATSON PHARMACEUTICALS I, SR UNSECURED		R		2FE	1,995,710	99.8810	1,997,620	2,000,000	1,998,269	0	964	0	0	1.875	1.920	AO	9,375	37,500	10/22/2013	10/01/2017
947075-AF-4	WEATHERFORD INTL LTD CO GUARNT		R		3FE	2,004,890	97.3750	1,947,500	2,000,000	2,001,833	0	(479)	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		3FE	2,477,880	99.5000	2,985,000	3,000,000	2,988,372	0	92,173	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	100.6250	5,936,875	5,900,000	5,923,046	0	(13,938)	0	0	2.000	1.750	FA	44,906	118,000	10/16/2013	08/14/2017
961214-BZ-5	WESTPAC BANKING CORP, SR UNSECURED		F		1FE	1,999,420	99.8060	1,996,120	2,000,000	1,999,758	0	116	0	0	1.600	1.600	JJ	15,022	32,000	01/07/2013	01/12/2018
961214-CC-5	WESTPAC BANKING CORP, SR UNSECURED		F		1FE	3,988,160	100.8170	4,032,680	4,000,000	3,993,720	0	2,335	0	0	2.250	2.310	JJ	37,750	90,000	07/24/2013	07/30/2018
961214-CD-3	WESTPAC BANKING CORP		F		1FE	3,957,584	99.9460	3,947,867	3,950,000	3,952,433	0	(2,678)	0	0	1.050	0.980	MN	4,148	41,475	01/21/2014	11/25/2016
961214-CS-0	WESTPAC BANKING CORP		F		1FE	2,997,750	100.3900	3,011,700	3,000,000	2,997,795	0	45	0	0	2.600	2.610	MN	8,233	0	11/17/2015	11/23/2020
98934K-AB-6	ZENECA WILMINGTON, INC. DEBENTURE		R		1FE	16,111,711	124.4800	17,396,080	13,975,000	15,097,588	0	(111,244)	0	0	7.000	5.700	MN	124,999	978,250	07/21/2005	11/15/2023
G5241#-AD-9	KERRY GROUP PLC, P/P		R		2	5,000,000	101.7520	5,087,620	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
N4281@-BB-0	KONINKLIJKE VOPAK, N.V., P/P, SR NOTE		R		2	2,000,000	102.7950	2,055,911	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
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,830,214,232	XXX	6,842,904,128	6,683,638,770	6,762,733,566	(267,180)	(19,102,089)	5,017,469	0	XXX	XXX	XXX	75,445,224	258,655,315	XXX	XXX
00213R-AA-1	ARLFR 2012-1A A1, FLOATING RATE				1FE	2,052,339	99.8320	2,027,355	2,030,762	2,052,339	0	(2,905)	0	0	2.175	1.970	MON	1,995	39,823	10/18/2013	12/15/2042
023770-AA-8	AMER AIRLN 15-1 A PTT, MW@25				1FE	11,394,236	96.5000	10,873,115	11,267,477	11,388,451	0	(8,312)	0	0	3.375	3.260	MN	63,380	237,673	04/27/2015	05/01/2027
02377B-AA-4	AMER AIRLN 15-2, MW@30				1FE	6,388,000	99.7500	6,384,000	6,400,000	6,388,176	0	176	0	0	4.000	4.020	MS	68,978	0	09/24/2015	09/22/2027
02377B-AB-2	AMER AIRLN 15-2, MW@20				1FE	1,000,000	101.0000	1,010,000	1,000,000	1,000,000	0	0	0	0	3.600	3.600	MS	9,700	0	09/10/2015	09/22/2027
02587T-AE-3	AMERICAN EXPRESS ISSUANCE TRUST II				1FE	3,000,000	100.0270	3,000,812	3,000,000	3,000,000	0	0	0	0	1.125	0.940	MON	1,460	26,892	09/16/2013	08/15/2019
05377R-AT-1	AESOP FUNDING II LLC, 2011-3A A				1FE	3,998,125	101.1050	4,044,230	4,000,000	3,999,671	0	335	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	101.8240	3,563,872	3,500,000	3,607,144	0	(48,442)	0	0	4.720	1.960	MON	5,048	165,200	08/21/2013	02/20/2018
05377R-BC-7	AESOP 2012-3A B				1FE	2,927,301	99.4920	2,885,274	2,900,000	2,916,741	0	(4,982)	0	0	3.040	2.680	MON	2,694	95,507	10/15/2013	03/20/2019
05377R-BD-5	AESOP 2013-1A A,144A ELIGIBLE				1FE	2,998,724	99.2500	2,977,507	3,000,000	2,999,262	0	190	0	0	1.920	1.920	MON	1,760	57,600	02/05/2013	09/20/2019
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE				1FE	5,789,155	97.0470	5,628,766	5,800,000	5,790,812	0	193	0	0	3.350	3.370	MON	3,331	194,300	07/22/2013	03/27/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE				1FE	2,819,004	96.3990	2,795,582	2,900,000	2,831,316	0	13,819	0	0	2.830	3.240	MON	2,964	82,070	07/18/2013	03/18/2028
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE				1FE	5,042,328	96.9950	4,934,755	5,087,600	5,048,776	0	7,373	0	0	3.220	3.350	MON	5,916	163,821	09/26/2013	06/18/2028
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS				1FE	5,416,893	97.4050	5,285,850	5,426,667	5,417,685	0	1,179	0	0	3.080	3.090	MON	8,800	167,141	06/20/2013	04/18/2028
24736X-AA-6	DELTA AIR LINES 2015-1AA, MW@20				1FE	1,000,000	101.2500	1,012,500	1,000,000	1,000,000	0	0	0	0	3.625	3.620	JJ	12,788	0	08/10/2015	07/30/2027
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW@25				1FE	2,012,500	100.0000	2,000,000	2,000,000	2,012,188	0	(312)	0	0	3.875	3.800	JJ	27,340	0	08/11/2015	07/30/2027
25456G-AB-6	DRCT 2013-2 A2				1FE	487,403	99.9560	487,196	487,410	487,406	0	(542)	0	0	1.730	1.730	MON	374	8,432	10/03/2013	08/20/2018
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC				2FE	10,996,894	102.8630	10,500,143	10,207,875	10,949,162	0	(455,442)	0	0	5.216	4.530	JAJO	97,615	532,443	11/12/2013	01/25/2042
30291D-AA-4	FRS LLC, 144A ELIGIBLE				1FE	1,090,024	98.0580	1,079,997	1,101,382	1,101,382	0	12,644	0	0	1.800	2.630	MON	881	19,825	09/11/2013	04/15/2043
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG				1FE	10,629,869	98.5710	10,508,305	10,660,635	10,631,637	0	913	0	0	3.080	3.100	MON	14,636	328,348	07/09/2013	04/15/2043
30291D-AC-0	FLAGSHIP RAIL CAR 2013 SUBORDINATED BOND				2FE	3,643,400	99.3210	3,532,437	3,556,570	3,639,071	0	(1,685)	0	0	3.960	3.820	MON	6,260	140,840	05/01/2013	04/15/2043
36159J-CV-1	GE CAPITAL CREDIT CARD MASTER NOTE TRUST				1FE	1,999,270	100.2670	2,005,359	2,000,000	1,999,673	0	103	0	0	2.220	2.230	MON	1,973	44,400	01/26/2012	01/15/2019
47215B-AD-9	JERSEY CENTRAL POWER & LIGHT				1FE	1,498,661	113.4310	1,701,474	1,500,000	1,499,465	0	88	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	100.0700	1,000,700	1,000,000	999,984	0	3	0	0	1.980	1.980	MON	880	19,800	09/19/2013	09/15/2021
55314M-AE-6	MMAF EQUIPMENT 2011-AA A5, P/P				1FE	1,499,542	101.8140	1,527,218	1,500,000	1,499,653	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	99.8230	1,397,525	1,400,000	1,399,730	0	15	0	0	1.980	1.980	MON	1,617	27,720	06/13/2012	06/10/2032
60467M-AC-5	MIRANT MID ATLANTIC				3FE	3,226,103	97.0000	2,851,263	2,939,446	3,220,954	0	(5,150)	0	0	10.060	8.800	JD	148,676	62,092	07/28/2015	12/30/2028
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND,144A				1FE	315,869	114.5510	363,209	317,070	316,715	0	23	0	0	5.220	5.280	FMAN	2,144	16,551	11/08/2005	05/15/2021
84858D-AA-6	SPIRIT AIR 2015-1 PTT A, MW@30				1FE	5,718,760	98.5000	5,586,920	5,672,000	5,718,373	0	(387)	0	0	4.100	4.010	AO	90,437	0	09/23/2015	10/01/2029
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P				1FE	8,192,435	101.1520	8,217,394	8,123,808	8,187,833	0	(3,103)	0	0	4.160	4.080	MON	10,326	337,012	07/02/2013	03/20/2043
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE				1FE	8,644,655	101.8930	8,733,343	8,571,093	8,640,549	0	(3,273)	0	0	4.370	4.290	MON	11,445	374,557	10/25/2013	07/20/2043
87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE				1FE	5,333,443	99.4200	5,272,581	5,303,334	5,330,469	0	(5,216)	0	0	2.830	2.770	MON	4,586	150,084	03/05/2013	02/22/2038
87407P-AE-0	TAL 2013-2A A				1FE	3,165,305	98.9220	3,132,561	3,166,667	3,165,408	0	(512)	0	0	3.550	3.550	MON	3,435	112,417	10/31/2013	11/20/2038
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A				1FE	4,568,265	97.4510	4,506,585	4,624,445	4,571,960	0	9,040	0	0	2.266	2.360	MON	4,657	104,790	10/29/2013	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE				1FE	3,162,079	100.3930	3,151,733	3,139,392	3,160,646	0	(1,609)	0	0	3.898	3.830	MON	5,439	122,374	07/29/2013	07/15/2043
90346W-AA-1	US AIRWAYS 2013, MW@50				1FE	5,741,424	100.7500	5,616,979	5,575,166	5,737,894	0	(14,197)	0	0	3.950	3.430	MN	28,139	166,620	08/28/2015	11/15/2025
90932L-AB-3	UNITED AIR 2015-1 A PTT, MW@25				1FE	2,008,750	99.7500	1,995,000	2,000,000	2,008,608	0	(142)	0	0	3.700	3.570	JD	9,044	0	11/03/2015	12/01/2022
90932P-AA-6	UNITED AIR				1FE	7,882,376	102.2500	7,936,887	7,762,236	7,879,022	0	(7,001)	0	0	4.000	3.820	AO	68,998	155,245	08/28/2015	04/11/2026
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25				1FE	8,879,596	100.8800	8,766,472	8,690,000	8,869,346	0	(10,250)	0	0	3.750	3.510	MS	106,815	162,938	07/08/2015	09/03/2026
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT CARD MA				1FE	2,999,928	102.9700	3,089,110	3,000,000	2,999,966	0	10	0	0	3.140	3.140	MON	4,187	94,200	04/05/2012	03/15/2019
009088-AA-3	AIR CANADA 2015-2AA PTT, MW@25		A		1FE	6,032,500	100.4600	6,027,600	6,000,000	6,032,500	0	0	0	0	3.750	3.670	JD	10,625	0	12/14/2015	12/15/2027
05617Y-AE-9	BABSON CLO LTD, FLOATING RATE		F		1FE	1,963,720	96.0360	1,920,732	2,000,000	1,972,330	0	4,876	0	0	3.271	3.280	JAJO	12,355	58,893	11/22/2013	01/18/2025
05617Y-AG-4	BABSON CLO LTD, FLOATING RATE		F		2FE	2,821,680	93.3210	2,799,645	3,000,000	2,852,014	0	17,388	0	0	3.871	4.730	JAJO	22,282	106,540	11/22/2013	01/18/2025
12591A-AD-9	CNH EQUIPMENT TRUST		R		1FE	2,524,235	99.9700	2,524,372	2,525,110	2,524,613	0	(4)	0	0	1.160	1.160	MON	1,302	29,291	06/12/2012	06/15/2020
14310K-AJ-0	CGMS 2013-4A C, FLOATING RATE		F		1FE	1,940,087	97.4050	1,948,116	2,000,000	1,952,797	0	6,561	0	0	3.422	3.620	JAJO	13,522	62,091	10/18/2013	10/15/2025
33883B-AD-0	FLAT 2013-1A C		F		2FE	1,917,600	91.8170	1,836,350	2,000,000	1,933,444	0	7,875	0	0	4.221	4.620	JAJO	16,531	78,738	11/01/2013	01/17/2026
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE		R		1FE	9,919,117	96.6240	9,565,852	9,900,000	9,916,314	0	(4,495)	0	0	2.980	2.960	MON	11,473	295,020	05/03/2013	04/17/2028
37952U-AC-7	SEACO GLOBAL SC		F		1FE	1,565,874	97.2320	1,522,661	1,566,000	1,565,890	0	(307)	0	0	3.670	3.670	MON	2,714	57,472	11/04/2013	11/14/2028
470472-AE-1	JTWN 2013-3A B, FLOATING RATE		F		1FE	2,934,000	94.0240	2,820,744	3,000,000	2,948,950	0	8,003	0	0	3.372	3.420	JAJO	19,958	91,615	11/12/2013	01/15/2026
470472-AG-6	JAMESTOWN CLO LTD, FLOATING RATE		F		2FE	6,552,000	88.1450	6,170,185	7,000,000	6,635,532	0	39,272	0	0	3.922	4.740	JAJO	54,911	252,804	11/12/2013	01/15/2026
67108K-AG-0	OZLM FUNDING LTD, FLOATING RATE		F		2FE	6,451,650	92.6630	6,254,753	6,750,000	6,500,488	0	28,783	0	0	4.121	4.600	JAJO	54,366	258,858	11/22/2013	01/17/2026
67590J-AG-8	OCTAGON INVESTMENT PARTNERS CLO		F		1FE	9,891,900	96.5100	9,651,060	10,000,000	9,929,186	0	25,020	0	0	3.111	3.270	FMAN	39,759	305,493	11/27/2013	12/16/2024
864662-AG-6	SUDSM 2013-1A C, FLOATING RATE		F		1FE	4,457,206	94.8170	4,266,716	4,500,000	4,469,660	0	7,491	0	0	3.621	3.450	JAJO	31,494	149,635	11/14/2013	01/17/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						222,614,133	XXX	218,692,795	221,852,145	222,701,185	0	(386,870)	0	0	XXX	XXX	XXX	1,142,283	6,223,315	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						7,052,828,365	XXX	7,061,596,923	6,905,490,915	6,985,434,751	(267,180)	(19,488,959)	5,017,469	0	XXX	XXX	XXX	76,587,507	264,878,630	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						7,268,670,176	XXX	7,308,197,961	7,101,168,559	7,188,637,176	(267,180)	(20,697,465)	5,017,469	0	XXX	XXX	XXX	80,896,402	278,438,871	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						24,910,604	XXX	26,825,118	24,685,606	24,911,109	0	(47,748)	0	0	XXX	XXX	XXX	311,043	1,225,368	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						222,614,133	XXX	218,692,795	221,852,145	222,701,185	0	(386,870)	0	0	XXX	XXX	XXX	1,142,283	6,223,315	XXX	XXX
8399999 - Total Bonds						7,516,194,913	XXX	7,553,715,874	7,347,706,310	7,436,249,470	(267,180)	(21,132,083)	5,017,469	0	XXX	XXX	XXX	82,349,728	285,887,554	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
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
99C000-02-5	FHLB DES MOINES	RF		209,214.000	20,921,400	100.000	20,921,400	20,921,400	0	142,777	0	0	0	0	0	A	12/08/2015
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					20,921,400	XXX	20,921,400	20,921,400	0	142,777	0	0	0	0	0	XXX	XXX
9799999 - Total Common Stocks					20,921,400	XXX	20,921,400	20,921,400	0	142,777	0	0	0	0	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					20,921,400	XXX	20,921,400	20,921,400	0	142,777	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
912828-K7-4	US TREASURY N/B		08/25/2015	MORGAN STANLEY & COMPANY		99,313	100,000	60
0599999. Subtotal - Bonds - U.S. Governments						99,313	100,000	60
140868-ET-3	CARBON CO HOSP-TXBL, MW		12/11/2015	RBC CAPITAL MARKET CORP		350,000	350,000	0
140868-EU-0	CARBON CO HOSP-TXBL, MW		12/11/2015	RBC CAPITAL MARKET CORP		300,000	300,000	0
140868-EV-8	CARBON CO HOSP-TXBL, MW		12/11/2015	RBC CAPITAL MARKET CORP		375,000	375,000	0
29270C-L3-7	ENERGY NW ELEC-B-REF		04/24/2015	JP MORGAN CHASE		5,000,000	5,000,000	0
37850R-BE-2	GLENDALE CO EXCISE TAX REVENUE		12/04/2015	STIFEL NICOLAUS		500,000	500,000	0
37850R-BF-9	GLENDALE CO EXCISE TAX REVENUE		12/04/2015	STIFEL NICOLAUS		500,000	500,000	0
442435-5B-5	HOUSTON UTL SYS-B-TXL, MW		12/11/2015	RBC CAPITAL MARKET CORP		3,320,541	3,150,000	10,383
64971M-4L-3	NYC FIN AUTH, MW		11/16/2015	STIFEL NICOLAUS		4,555,305	4,100,000	58,019
64971W-TB-6	NEW YORK CITY NY TRAN		10/06/2015	BAIRD, RW		6,069,800	6,250,000	27,917
64971W-XB-1	NYC TRANS FIN AUTH-B2, MW		10/22/2015	RBC CAPITAL MARKET CORP		1,000,000	1,000,000	0
64990E-WR-4	NEW YORK ST DORM AUTH		02/26/2015	RAYMOND JAMES & ASSOCIATES		4,880,064	4,800,000	23,940
67884F-YZ-3	OK DEV FIN AUTH-C		07/29/2015	BAIRD, RW		1,835,000	1,835,000	0
685869-EJ-4	OREGON HLTH&SCI UNIV, MW		07/08/2015	JP MORGAN CHASE		3,000,000	3,000,000	0
70227R-AH-3	PASADENA CA PENSION OBLIG, MW		10/19/2015	RBC CAPITAL MARKET CORP		1,687,986	1,670,000	26,522
70227R-AJ-9	PASADENA CA PENSION OBLIG, MW		10/19/2015	RBC CAPITAL MARKET CORP		2,007,292	1,985,000	33,344
73358W-RP-1	PORT AUTH NY & NJ-181, MW		12/07/2015	RBC CAPITAL MARKET CORP		3,924,735	3,525,000	62,651
73474T-AC-4	MORROW PORT TRANS FAC		01/27/2015	RAYMOND JAMES & ASSOCIATES		5,245,400	5,000,000	19,664
873465-B3-1	TACOMA-B-REF-TXBL		12/02/2015	RBC CAPITAL MARKET CORP		725,000	725,000	0
91412G-HB-4	UNIV OF CA-TXBL-H, MW		12/03/2015	JP MORGAN CHASE		3,005,331	3,145,000	8,144
91412G-XY-6	UNIV OF CA-J-REF-TXBL, MW		12/16/2015	RBC CAPITAL MARKET CORP		2,951,670	3,000,000	12,393
914476-RX-6	MS UNIV EDU-D-TXBL		10/22/2015	RAYMOND JAMES & ASSOCIATES		880,000	880,000	0
914476-RY-4	UNIV MISSISSIPPI EDUCTNL BLDG CORP		10/22/2015	RAYMOND JAMES & ASSOCIATES		915,000	915,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						53,028,124	52,005,000	282,977
001055-AP-7	AFLAC INC, MW@20		03/09/2015	GOLDMAN SACHS & COMPANY		1,992,040	2,000,000	0
00130H-BT-1	AES CORP/VA, MW@50		08/06/2015	JP MORGAN CHASE		2,133,535	2,250,000	25,484
001546-AR-1	AK STEEL CORP, MW CALLABLE		08/31/2015	VARIOUS		2,110,500	2,100,000	43,797
00206R-CP-5	A T & T CORP, MW@30		04/29/2015	VARIOUS		3,950,340	4,000,000	0
00287Y-AQ-2	ABBVIE INC, MW@25		10/27/2015	VARIOUS		5,003,010	5,000,000	33,200
00724F-AC-5	ADOBE SYSTEMS INC, MW@25		01/21/2015	BANK OF AMERICA		989,280	1,000,000	0
00846U-AG-6	AGILENT TECHNOLOGIES INC, MW@30		02/10/2015	MESIROW CAPITAL MARKETS		2,681,403	2,450,000	9,528
00846U-AJ-0	AGILENT TECHNOLOGIES INC, SR UNSECURED		10/13/2015	MESIROW CAPITAL MARKETS		3,008,100	3,000,000	29,385
009363-AR-3	AIRGAS INC, MW@25		08/06/2015	BANK OF AMERICA - MERRIL LYNCH		1,996,160	2,000,000	0
015271-AH-2	ALEXANDRIA REAL ESTATE E, MW@35		11/05/2015	GOLDMAN SACHS & COMPANY		2,988,720	3,000,000	0
02005N-AV-2	ALLY FINANCIAL INC		07/10/2015	VARIOUS		3,368,628	3,350,000	48,760
02005N-BF-6	ALLY FINANCIAL INC		11/17/2015	VARIOUS		2,059,598	2,074,000	0
02155F-AA-3	ALTICE US FINANCE, MW@50		07/20/2015	JP MORGAN CHASE		2,100,000	2,100,000	12,855
023770-AA-8	AMER AIRLN 15-1 A PTT, MW@25		04/27/2015	VARIOUS		11,629,375	11,500,000	17,438
02377B-AA-4	AMER AIRLN 15-2, MW@30		09/24/2015	MORGAN STANLEY & COMPANY		6,388,000	6,400,000	1,333
02377B-AB-2	AMER AIRLN 15-2, MW@20		09/10/2015	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
024836-AA-6	AMERICAN CAMPUS CMNTYS, MW@30		10/13/2015	WELLS FARGO BANK		3,068,650	3,085,000	321
024836-AC-2	AMERICAN CAMPUS CMNTYS, MW@30		09/15/2015	WELLS FARGO BANK		1,996,220	2,000,000	0
03073E-AM-7	AMERISOURCEBERGEN CORP, MW@20		02/17/2015	BANK OF AMERICA		994,650	1,000,000	0
031162-BG-4	AMGEN INC, MW@20		02/05/2015	VARIOUS		4,926,018	4,507,000	26,865
031162-BY-5	AMGEN INC, MW@20		04/28/2015	GOLDMAN SACHS & COMPANY		1,989,120	2,000,000	0
032654-AH-8	ANALOG DEVICES INC, MW@15		04/17/2015	RAYMOND JAMES & ASSOCIATES		2,996,700	3,000,000	33,781
032654-AJ-4	ANALOG DEVICES INC, MW@25		12/03/2015	BANK OF AMERICA - MERRIL LYNCH		1,995,400	2,000,000	0
037833-AY-6	APPLE INC, MW@10		02/02/2015	GOLDMAN SACHS & COMPANY		2,999,430	3,000,000	0
037833-BG-4	APPLE INC, MW@15		05/06/2015	VARIOUS		4,989,560	5,000,000	0
038222-AF-2	APPLIED MATERIALS INC,MW@20		04/08/2015	SCOTIA CAPITAL (BANK OF NOVA SCOTIA)		2,111,059	1,920,000	27,061
038222-AJ-4	APPLIED MATERIALS INC, MW@30		10/16/2015	VARIOUS		7,003,240	7,000,000	5,850
039483-BB-7	ARCHER-DANIELS-MIDLAND,M/W NOTE		01/29/2015	DAVIDSON (D.A.) & CO		2,252,980	2,000,000	37,823
039483-BH-4	ARCHER-DANIELS-MIDLAND C, MW@20		04/23/2015	DAVIDSON (D.A.) & CO		3,115,740	3,000,000	4,016
053015-AE-3	AUTOMATIC DATA PROCESSNG, MW@20		09/08/2015	JP MORGAN CHASE		1,997,820	2,000,000	0
05531F-AU-7	BB&T CORPORATION		06/22/2015	DEUTSCHE BANC		4,997,200	5,000,000	0
058498-AU-0	BALL CORP, MW@50		12/02/2015	GOLDMAN SACHS & COMPANY		1,700,000	1,700,000	0
06299V-9V-2	BANK OF GUAM CD		09/27/2015	DIRECT FROM ISSUER		50,000	50,000	0
06406H-CZ-0	BANK OF NY MELLON CORP		02/19/2015	GOLDMAN SACHS & COMPANY		2,995,320	3,000,000	0
067383-AC-3	CR BARD INC., M/W SR UNSECURED		02/05/2015	MESIROW CAPITAL MARKETS		4,991,715	4,500,000	13,750
07177M-AA-1	BAXALTA INC, MW@30		10/29/2015	VARIOUS		9,065,303	9,100,000	64,222
07330M-AB-3	BRANCH BANKING & TRUST		09/09/2015	BB&T		4,996,650	5,000,000	0
09062X-AE-3	BIOGEN INC, MW@25		09/30/2015	VARIOUS		6,029,730	6,000,000	6,042
09062X-AF-0	BIOGEN INC, MW@30		12/14/2015	SEAPORT GROUP SECURITIES		5,058,510	5,000,000	51,300

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
097023-BL-8	BOEING CO, MW@15		04/20/2015	VARIOUS		9,930,432	9,949,000	60,938
110122-AX-6	BRISTOL-MYERS SQUIBB CO, MW@15		06/19/2015	CREDIT SUISSE		5,352,858	5,100,000	72,038
115637-AL-4	BROWN-FORMAN CORP, MW@15		06/24/2015	VARIOUS		6,059,870	6,400,000	88,708
120111-BN-8	BUILDING MATERIALS CORP, MW@50		12/11/2015	VARIOUS		2,421,794	2,368,000	10,249
124857-AP-8	CBS CORP, MW@25		01/07/2015	JP MORGAN CHASE		1,980,660	2,000,000	0
125720-AG-0	CME GROUP INC, MW@15		03/04/2015	BANK OF AMERICA		2,994,330	3,000,000	0
126458-AB-4	CTR PARTNERSHIP/CARETRST,MW@50		12/17/2015	CANTOR FITZGERALD, LP		253,750	250,000	857
126650-CL-2	CVS HEALTH CORP, MW@25		07/13/2015	BARCLAYS CAPITAL INC FIXED		2,969,820	3,000,000	0
12685J-AA-3	CABLE ONE INC, MW@50		11/04/2015	VARIOUS		4,362,170	4,307,000	27,743
13034V-AB-0	CALIFORNIA INSTITUTE OF, MW@20		05/14/2015	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
14040H-BJ-3	CAPITAL ONE FINANCIAL CO		10/26/2015	CREDIT SUISSE		999,920	1,000,000	0
14042E-3Y-4	CAPITAL ONE NA		01/09/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		5,061,150	5,000,000	69,653
14149Y-BE-7	CARDINAL HEALTH INC, MW@25		06/16/2015	BARCLAYS CAPITAL INC FIXED		1,998,560	2,000,000	0
144577-AH-6	CARRIZO OIL & GAS INC, MW@50		04/16/2015	VARIOUS		1,417,821	1,400,000	0
14987E-AC-1	CCOH SAFARI LLC		11/06/2015	VARIOUS		2,235,670	2,241,000	0
151020-AS-3	CELGENE CORP, MW@30		12/09/2015	VARIOUS		9,961,220	10,000,000	65,660
156686-AM-9	CENTURYLINK INC, MW@20		05/21/2015	VARIOUS		1,798,198	1,732,000	35,733
156700-AZ-9	CENTURYLINK INC, MW@50		03/18/2015	VARIOUS		2,376,640	2,370,000	550
15724*-AN-3	CF INDUSTRIES		09/24/2015	VARIOUS BROKERS		4,000,000	4,000,000	0
161175-AM-6	CCO SAFARI II LLC, MW@40		07/09/2015	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	0
163893-AD-2	CHEMTURA CORP, M/W SR UNSECURED		02/13/2015	VARIOUS		738,494	750,000	4,018
17252M-AK-6	CINTAS CORPORATION NO. 2, MW@20		03/12/2015	MESIROW CAPITAL MARKETS		1,628,895	1,500,000	18,992
17275R-AW-2	CISCO SYSTEMS INC, MW@20		06/10/2015	WELLS FARGO BANK		1,994,660	2,000,000	0
18451Q-AL-2	CLEAR CHANNEL WORLDWIDE, MW@50		08/27/2015	VARIOUS		2,825,950	2,765,000	45,159
191098-AK-8	COCA COLA BOTTL CO CONSL, MW@25		11/20/2015	CITIGROUP GLOBAL MARKETS		999,750	1,000,000	0
19240C-AA-1	COGENT COMMUNICATIONS GR, MW@25		02/10/2015	BANK OF AMERICA - MERRIL LYNCH		2,182,820	2,181,000	0
198280-AE-9	COLUMBIA PIPELINE GROUP, MW@35		06/11/2015	GOLDMAN SACHS & COMPANY		1,984,240	2,000,000	6,000
19828J-AA-6	COLUMBIA PROPERTY TRUST, MW@30		03/10/2015	VARIOUS		4,502,855	4,500,000	115
202795-HZ-6	COMMONWEALTH EDISON CO, MW@20		02/03/2015	US BANK		3,465,313	3,250,000	47,576
20337Y-AA-5	COMMSCOPE TECH FINANCE L, MW@50		05/28/2015	JP MORGAN CHASE		1,000,000	1,000,000	0
20341W-AA-3	COMMUNICATIONS SALES & L, MW@50		05/28/2015	VARIOUS		3,326,566	3,300,000	6,333
209111-FC-2	CONSOLIDATED EDISON CO O, MW@15		04/20/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,136,710	3,000,000	17,117
219350-AU-9	CORNING INC., M/W SR UNSECURED		02/26/2015	DAVIDSON (D.A.) & CO		3,298,980	3,000,000	6,375
22160K-AH-8	COSTCO WHOLESALE CORP, MW@12.5		02/05/2015	JP MORGAN CHASE		2,991,120	3,000,000	0
225310-AJ-0	CREDIT ACCEPTANC		06/26/2015	VARIOUS		3,766,640	3,700,000	35,489
235851-AQ-5	DANAHER CORP, MW@20		09/10/2015	CITIGROUP GLOBAL MARKETS		2,995,710	3,000,000	0
23918K-AQ-1	DAVITA HEALTHCARE PARTNE,MW@50 CALLABLE		08/27/2015	BARCLAYS CAPITAL INC FIXED		2,493,750	2,500,000	16,372
242370-AD-6	DEAN FOODS CO, MW@50		03/05/2015	VARIOUS		1,905,378	1,900,000	1,127
247025-AE-9	DELL INC, MW@15		05/28/2015	VARIOUS		2,287,720	2,088,000	39,096
24702R-AQ-4	DELL INC, MW@20		03/05/2015	VARIOUS		1,188,135	1,162,000	23,294
247109-BT-7	DELMARVA PWR & LIGHT CO, MW@20		05/04/2015	JP MORGAN CHASE		9,991,400	10,000,000	0
24736X-AA-6	DELTA AIR LINES 2015-1AA, MW@20		08/10/2015	MORGAN STANLEY & COMPANY		1,000,000	1,000,000	0
24736Y-AA-4	DELTA AIR LINES 2015-1A, MW@25		08/11/2015	MORGAN STANLEY & COMPANY		2,012,500	2,000,000	0
25179M-AK-9	DEVON ENERGY CORPORATION, MW@15		01/07/2015	JP MORGAN CHASE		4,565,881	4,375,000	86,042
25389J-AL-0	DIGITAL REALTY TRUST LP, MW@30		06/18/2015	CITICORP SECURITIES MARKETS, INC.		4,961,800	5,000,000	0
25468P-CP-9	WALT DISNEY COMPANY/THE, MW@15		04/20/2015	SUN TRUST		5,668,100	5,000,000	40,712
25468P-CX-2	WALT DISNEY COMPANY/THE, MW@15		05/28/2015	FTN FINANCIAL		4,811,000	5,000,000	514
25470D-AE-9	DISCOVERY COMMUNICATIONS,MW@25		01/13/2015	FTN FINANCIAL		1,687,710	1,566,000	5,900
25470X-AL-9	DISH DBS CORP, MW@50		05/29/2015	BARCLAYS CAPITAL INC FIXED		2,412,500	2,500,000	27,083
26138E-AS-8	DR PEPPER SNAPPLE GROUP, MW@20		10/29/2015	MORGAN STANLEY & COMPANY		1,988,060	2,000,000	0
26613T-AF-7	DUPONT FABROS TECH LP, MW@50		06/10/2015	VARIOUS		2,289,784	2,300,000	643
268787-AB-4	EP ENERGY/EVEREST ACQ, MW@50		10/23/2015	VARIOUS		1,246,175	1,666,000	16,233
268787-AD-0	EP ENER/EVEREST ACQ FIN, MW@50		05/21/2015	RBC CAPITAL MARKET CORP		2,451,040	2,449,000	0
26884A-AZ-6	ERP OPERATING LP, MW@40		03/27/2015	STERNE, AGEE & LEACH INC.		1,744,928	1,565,000	21,312
26884A-BD-4	ERP OPERATING LP, MW@20		05/11/2015	CITIGROUP GLOBAL MARKETS		994,500	1,000,000	0
26907Y-AA-2	ESH HOSPITALITY INC,MW@50		05/01/2015	DEUTSCHE BANC		2,057,315	2,042,000	0
278865-AR-1	ECOLAB INC, MW@15		01/12/2015	JP MORGAN CHASE		1,999,060	2,000,000	0
291011-BF-0	EMERSON ELECTRIC CO, MW@15		05/18/2015	JP MORGAN CHASE		4,997,000	5,000,000	0
29250R-AV-8	ENBRIDGE ENERGY PARTNERS, MW@50		10/01/2015	MORGAN STANLEY & COMPANY		1,989,280	2,000,000	0
29273R-BG-3	ENERGY TRANSFER PARTNERS, MW@40		06/18/2015	MITSUBISHI		2,978,250	3,000,000	0
29273V-AC-4	ENERGY TRANSFER EQUITY, MW +50BP		10/21/2015	JP MORGAN CHASE		1,055,000	1,000,000	2,292
29275Y-AB-8	ENERSYS, MW@50		07/28/2015	VARIOUS		2,590,190	2,571,000	12,541
29379V-AU-7	ENTERPRISE PRODUCTS OPER, M/W SR UNSECUR		01/22/2015	MITSUBISHI		4,243,640	4,000,000	72,900
29379V-BH-5	ENTERPRISE PRODUCTS OPER, MW@25		05/04/2015	WELLS FARGO BANK		3,985,400	4,000,000	0
29444U-AQ-9	EQUINIX INC, MW@50		11/19/2015	JP MORGAN CHASE		1,960,000	1,960,000	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
30049X-AA-5	EVOLUTION ESCROW ISSUER, MW@50		06/05/2015	VARIOUS		2,303,425	2,304,000	17,377
31428X-AZ-9	FEDEX CORP, MW@15		01/06/2015	MORGAN STANLEY & COMPANY		998,190	1,000,000	0
319963-BN-3	FIRST DATA CORPORATION, MW@50		08/05/2015	BANK OF AMERICA - MERRIL LYNCH		525,000	525,000	0
32008D-AA-4	FIRST DATA CORPORATION, MW		11/05/2015	DEUTSCHE BANC		3,141,000	3,141,000	0
340711-AW-0	FLORIDA GAS TRANSMISSION, MW@35		07/21/2015	VARIOUS		3,994,600	4,000,000	3,263
343412-AB-8	FLUOR CORP, MW SR UNSECURED		01/08/2015	JP MORGAN CHASE		4,164,720	4,000,000	44,250
354613-AJ-0	FRANKLIN RESOURCES INC, M/W SR UNSECURED		04/16/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,179,966	3,112,000	8,714
354613-AK-7	FRANKLIN RESOURCES INC, MW@15		08/26/2015	US BANK		5,370,680	5,600,000	66,500
35906A-AU-2	FRONTIER COMMUNICATIONS, MW@50		11/06/2015	JP MORGAN CHASE		1,206,000	1,200,000	16,450
35906A-AX-6	FRONTIER COMMUNICATIONS, MW@50		09/18/2015	VARIOUS		9,416,874	9,380,000	0
36159R-AG-8	GEO GROUP INC/THE, MW@50		08/28/2015	BARCLAYS CAPITAL INC FIXED		2,005,000	2,000,000	42,993
36467W-AA-7	GAMESTOP CORP, MW@50		01/08/2015	GOLDMAN SACHS & COMPANY		509,375	500,000	8,326
369300-AN-8	GENERAL CABLE CORP, MW@50		03/09/2015	VARIOUS		1,047,375	1,233,000	28,944
369604-BH-5	GENERAL ELECTRIC CO, MW@15		06/03/2015	JP MORGAN CHASE		9,659,790	9,500,000	103,313
36962G-7M-0	GENERAL ELEC CAP CORP		01/06/2015	CITIGROUP GLOBAL MARKETS		1,998,780	2,000,000	0
37185L-AG-7	GENESIS ENERGY LP/GENESI, MW@50		05/14/2015	DEUTSCHE BANC		2,805,900	2,800,000	0
375558-AU-7	GILEAD SCIENCES INC,MW@40		02/04/2015	MORGAN STANLEY & COMPANY		4,504,120	4,000,000	33,244
375558-AX-1	GILEAD SCIENCES INC, MW@20		05/13/2015	CANTOR FITZGERALD, LP		5,322,900	5,000,000	31,333
375558-BA-0	GILEAD SCIENCES INC, MW@25		04/30/2015	GOLDMAN SACHS & COMPANY		5,260,900	5,000,000	105,000
38141G-VR-2	GOLDMAN SACHS GROUP INC		10/16/2015	GOLDMAN SACHS & COMPANY		2,979,000	3,000,000	0
38148L-AA-4	GOLDMAN SACHS GROUP INC		01/20/2015	GOLDMAN SACHS & COMPANY		3,992,480	4,000,000	0
382550-BE-0	GOODYEAR TIRE & RUBBER, MW@50		11/02/2015	GOLDMAN SACHS & COMPANY		1,320,875	1,313,000	0
39807U-AA-4	GREYSTAR REAL ESTATE PAR, MW@50		05/22/2015	VARIOUS		1,414,483	1,364,000	28,795
402740-AD-6	GULFSTREAM NATURAL GAS, MW@40		09/21/2015	BANK OF AMERICA - MERRIL LYNCH		1,999,240	2,000,000	0
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE		03/03/2015	CREDIT SUISSE		595,650	570,000	554
404119-BR-9	HCA INC, MW@50		01/13/2015	WELLS FARGO BANKS		552,453	548,000	0
404121-AF-2	HCA INC, MW@50		01/13/2015	JP MORGAN CHASE		1,397,250	1,350,000	13,359
40414L-AH-2	HCP INC, MW@25		02/11/2015	US BANK		2,006,200	2,000,000	2,333
406216-BH-3	HALLIBURTON CO, MW@25		11/05/2015	BANK OF AMERICA - MERRIL LYNCH		999,190	1,000,000	0
412822-AD-0	HARLEY-DAVIDSON INC, MW@20		07/23/2015	JP MORGAN CHASE		1,988,980	2,000,000	0
41283L-AF-2	HARLEY-DAVIDSON FINL SER, MW@10		02/23/2015	CITIGROUP GLOBAL MARKETS		1,995,380	2,000,000	0
427866-AU-2	HERSHEY COMPANY, MW@15		08/18/2015	CITIGROUP GLOBAL MARKETS		1,994,060	2,000,000	0
437076-BF-8	HOME DEPOT INC, MW@15		06/10/2015	JP MORGAN CHASE		4,927,050	5,000,000	55,000
437076-BH-4	HOME DEPOT INC, MW@25		05/29/2015	VARIOUS		5,020,050	5,000,000	472
440327-AK-0	HORACE MANN EDUCATORS CO, MW@35		11/19/2015	VARIOUS		4,015,880	4,000,000	250
444454-AA-0	HUGHES SATELLITE SYSTEMS, MW@50		08/05/2015	CREDIT SUISSE		2,134,530	1,923,000	22,402
448579-AE-2	HYATT HOTELS CORP, M/W SR UNSECURED		02/13/2015	CANTOR FITZGERALD, LP		3,347,477	3,325,000	10,598
450636-AC-9	ITR CONCESSION CO LLC, MW@50		07/16/2015	BANK OF AMERICA		5,000,000	5,000,000	0
452308-AR-0	ILLINOIS TOOL WORKS INC, MW@15		04/20/2015	VARIOUS		8,338,290	8,000,000	45,067
45672N-AF-8	INFOR US INC, MW@50		09/01/2015	VARIOUS		2,099,919	2,100,000	1,145
458140-AS-9	INTEL CORP, MW@25		07/22/2015	VARIOUS		2,998,680	3,000,000	0
46113V-AC-2	INTERVAL ACQUISITION COR, MW@50		09/08/2015	VARIOUS		1,715,160	1,711,000	2,855
46625H-NJ-5	JPMORGAN CHASE & CO		09/23/2015	JP MORGAN CHASE		1,993,100	2,000,000	0
478111-AB-3	JOHNS HOPKINS HEALTH SYS, MW@20		04/10/2015	DAVIDSON (D.A.) & CO		1,006,780	1,000,000	11,529
478165-AH-6	JOHNSON (S.C.) & SON INC, MW@30		12/23/2015	FTN FINANCIAL		2,106,740	2,000,000	19,264
489399-AG-0	KENNEDY-WILSON INC, MW@50		10/21/2015	BANK OF AMERICA - MERRIL LYNCH		763,375	775,000	3,162
491674-BK-2	KENTUCKY UTILITIES CO, MW@20		09/21/2015	JP MORGAN CHASE		2,998,710	3,000,000	0
49306S-AA-4	KEY BANK NA		05/19/2015	CREDIT SUISSE		2,011,000	2,000,000	0
49327M-2G-8	KEY BANK NA		02/09/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,996,920	2,000,000	0
49327M-2K-9	KEY BANK NA		05/27/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,992,890	3,000,000	0
49427R-AL-6	KILROY REALTY LP, MW@35		09/09/2015	BANK OF AMERICA - MERRIL LYNCH		1,988,880	2,000,000	0
501889-AB-5	LKQ CORP,MW		06/25/2015	BANK OF AMERICA - MERRIL LYNCH		1,440,000	1,500,000	8,906
523768-AF-6	LEE ENTERPRISES INC,MW@50 CALLABLE		05/13/2015	VARIOUS		431,255	420,000	6,983
532457-BH-0	ELI LILLY & CO, MW@15		02/24/2015	GOLDMAN SACHS & COMPANY		998,070	1,000,000	0
532457-BJ-6	ELI LILLY & CO, MW@20		06/22/2015	FTN FINANCIAL		4,498,650	5,000,000	56,528
539830-BD-0	LOCKHEED MARTIN CORP, MW@20		04/20/2015	GOLDMAN SACHS & COMPANY		5,059,200	5,000,000	33,250
539830-BH-1	LOCKHEED MARTIN CORP, MW@20		11/16/2015	VARIOUS		3,977,520	4,000,000	0
546676-AW-7	LOUISVILLE GAS & ELEC, MW@20		09/21/2015	JP MORGAN CHASE		2,998,710	3,000,000	0
548661-DH-7	LOWES COS INC, MW@20		09/09/2015	JP MORGAN CHASE		497,105	500,000	0
55336V-AA-8	MPLX LP, MW@35		02/09/2015	VARIOUS		3,008,520	3,000,000	0
565849-AL-0	MARATHON OIL CORP, MW@30		06/01/2015	JP MORGAN CHASE		1,995,420	2,000,000	0
579489-AG-0	MCCLATCHY CO,MW@50 CALLABLE		05/20/2015	BAIRD, RW		1,157,275	1,190,000	47,898
579780-AK-3	MCCORMICK & CO, MW@20		11/03/2015	WELLS FARGO BANK		1,985,260	2,000,000	0
58933Y-AQ-8	MERCK & CO, MW@12.5		02/05/2015	DEUTSCHE BANC		1,997,300	2,000,000	0
59156R-BQ-0	METLIFE INC, MW@20		11/09/2015	DEUTSCHE BANC		1,999,840	2,000,000	0

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591894-BY-5	METROPOLITAN EDISON CO, MW@25		11/23/2015	WELLS FARGO BANK		2,950,290	3,000,000	21,000
594918-BA-1	MICROSOFT CORP, MW@10		02/09/2015	BARCLAYS CAPITAL INC FIXED		998,270	1,000,000	0
595112-BG-7	MICRON TECHNOLOGY INC,		05/28/2015	MORGAN STANLEY & COMPANY		3,283,750	3,300,000	5,000
60467M-AC-5	MIRANT MID ATLANTIC		07/28/2015	RBC CAPITAL MARKET CORP		3,226,103	2,939,446	72,460
617446-8B-8	MORGAN STANLEY		06/03/2015	MORGAN STANLEY & COMPANY		999,230	1,000,000	0
61945C-AC-7	MOSAIC CO, MW@25		11/02/2015	BARCLAYS CAPITAL INC FIXED		3,033,570	3,000,000	60,208
625383-AA-2	MULTI-COLOR CORP, MW@50		07/21/2015	GUGGENHEIM		1,017,500	1,000,000	9,017
626738-AC-2	MURPHY OIL USA INC,MW@50 CALLABLE		09/02/2015	JP MORGAN CHASE		45,430	44,000	169
629377-BW-1	NRG ENERGY INC		10/21/2015	VARIOUS		1,842,991	1,900,000	21,107
63530Q-AE-9	NATIONAL CINEMEDIA LLC , MW @50		01/26/2015	CITIGROUP GLOBAL MARKETS		1,490,020	1,468,000	25,445
636180-BM-2	NATIONAL FUEL GAS CO, MW@45		06/22/2015	JP MORGAN CHASE		2,990,580	3,000,000	0
637432-NG-6	NATIONAL RURAL UTIL COOP, MW@20		10/20/2015	JP MORGAN CHASE		1,995,240	2,000,000	0
63938C-AB-4	NAVIENT CORP, MW@50		11/05/2015	VARIOUS		3,247,345	3,650,000	6,208
64110L-AK-2	NETFLIX INC, MW@50		09/30/2015	MORGAN STANLEY & COMPANY		2,959,200	2,880,000	112,800
64952W-BY-8	NEW YORK LIFE GLOBAL FDG		02/04/2015	JP MORGAN CHASE		1,999,620	2,000,000	0
651229-AS-5	NEWELL RUBBERMAID INC, MW@30		10/14/2015	CREDIT SUISSE		498,430	500,000	0
651290-AR-9	NEWFIELD EXPLORATION CO, MW@50		03/18/2015	JP MORGAN CHASE		2,389,531	2,387,000	1,068
655044-AF-2	NOBLE ENERGY INC., CALLABLE UNSECURED		01/08/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		4,161,513	4,046,000	13,060
665789-AY-9	NORTHERN STATES PWR-WISC, MW@15		06/22/2015	BANK OF AMERICA - MERRIL LYNCH		2,975,130	3,000,000	3,850
668444-AN-2	NORTHWESTERN UNIVERSITY, MW@20		04/29/2015	MORGAN STANLEY & COMPANY		10,000,000	10,000,000	0
674215-AG-3	OASIS PETROLEUM INC, MW@50		10/07/2015	JP MORGAN CHASE		1,487,500	1,750,000	9,358
674599-CC-7	OCCIDENTAL PETROLEUM COR, MW@20		01/08/2015	GOLDMAN SACHS & COMPANY		5,016,900	5,000,000	64,236
674599-CF-0	OCCIDENTAL PETROLEUM COR, MW@25		06/18/2015	CITICORP SECURITIES MARKETS, INC.		989,290	1,000,000	0
68389X-BC-8	ORACLE CORP, MW@15		04/28/2015	JP MORGAN CHASE		1,990,860	2,000,000	0
684065-BJ-3	ORANGE & ROCKLAND UTILIT, MW@30		06/15/2015	BANK OF AMERICA		2,981,820	3,000,000	0
68557N-AA-1	ALLIANT TECHSYSTEMS INC,MW@50 CALLABLE		01/14/2015	MORGAN STANLEY & COMPANY		503,750	500,000	7,948
68557N-AB-9	ORBITAL ATK INC, MW@50		09/22/2015	VARIOUS		1,515,273	1,504,000	0
690872-AB-2	OWENS-BROCKWAY, MW@50		12/16/2015	VARIOUS		2,043,753	2,065,000	16,043
69318F-AD-0	PBF HOLDING CO LLC, MW@50		11/18/2015	UBS PAINE WEBBER		1,670,090	1,670,000	0
693304-AS-6	PECO ENERGY CO, MW@15		04/20/2015	SUSQUEHANNA		5,540,700	5,000,000	12,681
69352J-AP-2	TALEN ENERGY SUPPLY LLC, MW@50		10/21/2015	VARIOUS		3,543,783	3,604,000	43,833
694308-GY-7	PACIFIC GAS & ELECTRIC, MW@25		04/23/2015	VARIOUS		7,703,916	6,874,000	112,780
70109H-AN-5	PARKER-HANNIFIN CORP, MW@20		04/20/2015	FTN FINANCIAL		5,640,300	5,000,000	93,944
717081-DK-6	PFIZER INC, MW@15		06/12/2015	FTN FINANCIAL		2,990,640	3,000,000	11,733
718172-BQ-1	PHILIP MORRIS INTL INC, MW@20		08/04/2015	SOCIETE GENERALE		2,970,840	3,000,000	0
720186-AJ-4	PIEDMONT NATURAL GAS CO, MW@25		09/09/2015	U.S. BANCORP PIPER JAFFRAY		999,350	1,000,000	0
72650R-AZ-5	PLAINS ALL AMER PIPELINE, MW@25		01/09/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		2,039,440	2,000,000	8,719
72650R-BG-6	PLAINS ALL AMER PIPELINE, MW@20		01/28/2015	GOLDMAN SACHS & COMPANY		3,276,213	3,244,000	12,417
72650R-BJ-0	PLAINS ALL AMER PIPELINE, MW@37.5		08/17/2015	CITICORP SECURITIES MARKETS, INC.		4,992,300	5,000,000	0
737446-AH-7	POST HOLDINGS INC, MW@50		08/12/2015	BARCLAYS CAPITAL INC FIXED		1,219,060	1,204,000	0
740189-AM-7	PRECISION CASTPARTS CORP, MW@20		06/01/2015	CITICORP SECURITIES MARKETS, INC.		6,985,720	7,000,000	0
740189-AP-0	PRECISION CASTPARTS CORP, MW@25		06/01/2015	BANK OF AMERICA		2,990,040	3,000,000	0
74153W-CF-4	PRICOA GLOBAL FUNDING 1		09/14/2015	DEUTSCHE BANC		2,998,680	3,000,000	0
74153W-CG-2	PRICOA GLOBAL FUNDING 1		11/17/2015	BARCLAYS CAPITAL INC FIXED		1,000,000	1,000,000	0
74164M-AA-6	PRIMERICA INC,M/W SR UNSECURED		04/16/2015	STERNE, AGEE & LEACH INC.		8,186,951	7,395,000	70,319
74340X-BE-0	PROLOGIS LP, MW		10/27/2015	MORGAN STANLEY & COMPANY		993,810	1,000,000	0
74368C-AA-2	PROTECTIVE LIFE GLOBAL		11/19/2015	DEUTSCHE BANC		2,997,360	3,000,000	0
744538-AC-3	PUB SVC NEW HAMP, MW@20		03/03/2015	VARIOUS		6,817,190	6,500,000	76,222
74456Q-BM-7	PUBLIC SERVICE ELECTRIC, MW@20		05/06/2015	MIZUHO SECURITIES USA INC		4,975,100	5,000,000	0
745332-CG-9	PUGET SOUND ENERGY INC, MW@20		05/11/2015	MITSUBISHI		2,986,500	3,000,000	0
74736K-AA-9	QORVO INC, MW@50		11/13/2015	BANK OF AMERICA - MERRIL LYNCH		480,000	480,000	0
74736K-AC-5	QORVO INC, MW@50		11/18/2015	VARIOUS		1,204,330	1,196,000	231
74840L-AA-0	QUICKEN LOANS INC, MW@50		07/23/2015	VARIOUS		2,804,171	2,800,000	6,733
750086-AA-8	RACKSPACE HOSTIN, MW@50		11/23/2015	MORGAN STANLEY & COMPANY		2,085,768	2,085,000	111
751212-AB-7	RALPH LAUREN CORP, MW@20		08/13/2015	GOLDMAN SACHS & COMPANY		4,989,750	5,000,000	0
758766-AF-6	REGAL ENTERTAINMENT GRP, MW@50		10/16/2015	DEUTSCHE BANC		947,925	990,000	12,650
758766-AH-2	REGAL ENTERTAINMENT GRP, MW@50		10/08/2015	CITIGROUP GLOBAL MARKETS		348,688	350,000	1,621
761713-BF-2	REYNOLDS AMERICAN INC, MW@30		06/09/2015	JP MORGAN CHASE		998,610	1,000,000	0
78408L-AB-3	JOHNSON (S.C.) & SON INC, MW@ 15		10/16/2015	VARIOUS BROKERS		1,537,890	1,500,000	2,931
78408L-AC-1	JOHNSON (S.C.) & SON INC, MW@20		06/08/2015	RBC CAPITAL MARKET CORP		4,908,650	5,000,000	42,896
78442F-AZ-1	NAVIENT CORP		11/12/2015	UBS PAINE WEBBER		87,535	122,000	2,021
78454L-AL-4	SM ENERGY CO, MW@50		05/07/2015	WELLS FARGO BANKS		1,292,000	1,292,000	0
784860-AD-3	SILICON VALLEY BANK, MW@30		07/10/2015	VARIOUS		7,446,390	7,500,000	24,208
78573N-AA-0	SABRE GLBL INC, MW@50		04/10/2015	VARIOUS		2,157,921	2,134,000	71
790849-AN-3	ST JUDE MEDICAL INC, MW@30		12/10/2015	VARIOUS		6,343,796	6,280,000	37,777

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797440-BT-0	SAN DIEGO G & E, MW@12.5		04/16/2015	VARIOUS		7,033,620	7,000,000	7,310
808513-AG-0	CHARLES SCHWAB CORP, SR UNSECURED		01/06/2015	MIZUHO SECURITIES USA INC		7,724,100	7,500,000	86,000
808513-AM-7	CHARLES SCHWAB CORP, MW@20		11/09/2015	JP MORGAN CHASE		996,190	1,000,000	0
808626-AE-5	LEIDOS INC, MW@30		06/26/2015	WELLS FARGO BANKS		281,875	275,000	0
80874Y-AR-1	SCIENTIFIC GAMES INTERNA, MW@50		05/28/2015	VARIOUS		3,415,250	3,300,000	85,050
811065-AF-8	SCRIPPS NETWORKS INTERAC, MW@25		05/18/2015	WELLS FARGO BANKS		4,984,500	5,000,000	0
82967N-AU-2	SIRIUS XM RADIO INC, MW@50		03/04/2015	VARIOUS		3,598,025	3,590,000	62
842400-GF-4	SOUTHERN CAL EDISON, MW@15		04/14/2015	MITSUBISHI		11,314,288	11,250,000	48,111
845467-AK-5	SOUTHWESTERN ENERGY CO, MW@45		01/21/2015	VARIOUS		5,038,970	5,000,000	1,350
84756N-AB-5	SPECTRA ENERGY PARTNERS,M/W SR UNSECURED		01/07/2015	WELLS FARGO BANK		1,056,978	975,000	3,364
84858D-AA-6	SPIRIT AIR 2015-1 PTT A, MW@30		09/23/2015	VARIOUS		5,718,760	5,672,000	6,273
852061-AQ-3	SPRINT COMMUNICATIONS, MW@50		11/04/2015	MORGAN STANLEY & COMPANY		2,105,000	2,000,000	26,444
85207U-AH-8	SPRINT CORP, MW@50		02/05/2015	VARIOUS		3,419,000	3,509,000	31,666
85207U-AJ-4	SPRINT CORP, MW@50		07/14/2015	CREDIT SUISSE		2,726,325	2,885,000	87,381
857477-AT-0	STATE STREET CORP		08/13/2015	GOLDMAN SACHS & COMPANY		1,997,320	2,000,000	0
860630-AE-2	STIFEL FINANCIAL CORP, MW@30		11/23/2015	STIFEL NICOLAUS		2,988,420	3,000,000	0
863667-AF-8	STRYKER CORP, MW@12		06/12/2015	VARIOUS		12,860,483	12,600,000	95,981
863667-AH-4	STRYKER CORP, MW@20		10/26/2015	GOLDMAN SACHS & COMPANY		1,999,820	2,000,000	0
86765B-AJ-8	SUNOCO LOGISTICS PARTNER, MW@25		01/09/2015	GOLDMAN SACHS & COMPANY		5,035,936	4,730,000	91,033
868536-AW-3	SUPERVALU INC, MW@50		07/21/2015	MORGAN STANLEY & COMPANY		634,500	600,000	8,913
871829-AX-5	SYSCO CORPORATION, MW@20		09/23/2015	GOLDMAN SACHS & COMPANY		998,090	1,000,000	0
87233Q-AA-6	TC PIPELINES LP,M/W SR UNSECURED		01/06/2015	SUNTRUST-T CAPITAL		3,054,519	2,925,000	9,068
87236Y-AE-8	TD AMERITRADE HOLDING CO, MW@15		03/04/2015	JP MORGAN CHASE		997,650	1,000,000	0
87264A-AJ-4	T-MOBILE USA INC,MW@50 CALLABLE		10/08/2015	RBC CAPITAL MARKET CORP		1,005,000	1,000,000	16,069
87264A-AP-0	T-MOBILE USA INC, MW@50		11/03/2015	DEUTSCHE BANC		7,044,535	6,967,000	433
87305Q-CF-6	TTX CO		11/23/2015	BREAN CAPITAL, LLC		2,076,600	2,000,000	30,433
87612B-AM-4	TARGA RESOURCES PARTNERS,MW		07/29/2015	BARCLAYS CAPITAL INC FIXED		992,500	1,000,000	13,417
87815V-AG-8	TEAMHEALTH INC, MW@50		11/20/2015	VARIOUS		1,317,749	1,297,000	104
88104L-AA-1	TERRAFORM POWER OPERATIN, MW@50		09/02/2015	VARIOUS		2,290,813	2,293,000	5,954
883556-BM-3	THERMO FISHER SCIENTIFIC, MW@25		11/30/2015	MIZUHO SECURITIES USA INC		2,995,740	3,000,000	0
88579Y-AH-4	3M COMPANY, MW@12.5		04/20/2015	WELLS FARGO BANK		1,496,430	1,395,000	19,220
887317-AW-5	TIME WARNER INC, MW@25		05/28/2015	BANK OF AMERICA		4,988,000	5,000,000	0
887389-AJ-3	TIMKEN CO, MW@25		02/19/2015	CANTOR FITZGERALD, LP		3,025,470	3,000,000	59,417
90131H-BU-8	21ST CENTURY FOX AMERICA, MW@30		10/14/2015	JP MORGAN CHASE		997,610	1,000,000	0
90327Q-CX-5	USAA CAPITAL CORP, MW@15		07/14/2015	CITIGROUP GLOBAL MARKETS		4,997,600	5,000,000	0
90331H-MS-9	US BANK NA CINCINNATI		01/22/2015	U.S. BANCORP PIPER JAFFRAY		2,989,890	3,000,000	0
90346W-AA-1	US AIRWAYS 2013, MW@50		08/28/2015	FTN FINANCIAL		6,059,222	5,882,053	77,144
907818-DP-0	UNION PACIFIC CORP, MW@20		04/23/2015	FTN FINANCIAL		5,442,550	5,000,000	7,674
907818-DZ-8	UNION PACIFIC CORP, MW@15		04/21/2015	GOLDMAN SACHS & COMPANY		2,173,380	2,000,000	22,825
907818-ED-6	UNION PACIFIC CORP, MW@15		06/16/2015	BANK OF AMERICA		4,968,900	5,000,000	0
90932L-AB-3	UNITED AIR 2015-1 A PTT, MW@25		11/03/2015	MORGAN STANLEY & COMPANY		2,008,750	2,000,000	0
90932P-AA-6	UNITED AIR		08/28/2015	FTN FINANCIAL		8,123,820	8,000,000	97,833
90932Q-AA-4	UNITED AIR 2014-2 A PTT, MW@25		07/08/2015	FTN FINANCIAL		8,879,596	8,690,000	73,510
911365-BC-7	UNITED RENTALS NORTH AM, MW@50		10/21/2015	VARIOUS		3,611,535	3,623,000	15,589
911365-BD-5	UNITED RENTALS NORTH AM, MW@50		08/07/2015	VARIOUS		1,456,424	1,500,000	5,882
913017-BT-5	UNITED TECHNOLOGIES CORP, MW@25		06/10/2015	FTN FINANCIAL		8,573,550	8,000,000	94,625
913017-CA-5	UNITED TECHNOLOGIES CORP, MW@25		04/29/2015	JP MORGAN CHASE		1,997,240	2,000,000	0
92276M-AX-3	VENTAS REALTY LP/CAP CRP,M/W CO GUARNT		02/05/2015	US BANK		1,077,780	1,000,000	18,771
92277G-AG-2	VENTAS REALTY LP, MW@30		07/09/2015	CITIGROUP GLOBAL MARKETS		992,180	1,000,000	0
92769X-AL-9	VIRGIN MEDIA SECURED FIN	E	03/17/2015	DEUTSCHE BANC		2,516,000	2,516,000	0
927804-FT-6	VIRGINIA ELEC & POWER CO, MW@20		05/11/2015	BNP PARIBUS		1,992,880	2,000,000	0
92826C-AD-4	VISA INC, MW@15		12/09/2015	BANK OF AMERICA		2,989,020	3,000,000	0
92933B-AE-4	WMG ACQUISITION CORP, MW@75		02/09/2015	CREDIT SUISSE		2,340,250	2,300,000	10,350
931142-DG-5	WAL-MART STORES INC		05/13/2015	BARCLAYS CAPITAL INC FIXED		4,922,900	5,000,000	20,556
931142-DQ-3	WAL-MART STORES INC, MW@15		05/21/2015	CREDIT SUISSE		4,067,200	4,000,000	16,722
94974B-GL-8	WELLS FARGO & COMPANY		07/15/2015	WELLS FARGO BANK		4,981,000	5,000,000	0
95709T-AL-4	WESTAR ENERGY INC, MW@15		11/05/2015	WELLS FARGO BANKS		1,999,980	2,000,000	0
958254-AE-4	WESTERN GAS PARTNERS LP, MW@30		08/12/2015	VARIOUS		8,569,924	8,895,000	42,521
976656-CE-6	WISC ELEC POWER, MW@15		04/21/2015	FTN FINANCIAL		3,727,324	3,640,000	47,608
98956P-AF-9	ZIMMER BIOMET HOLDINGS, MW@25		08/19/2015	CREDIT SUISSE		4,822,250	5,000,000	76,424
98978V-AJ-2	ZOETIS INC, MW@30		11/09/2015	VARIOUS		3,004,440	3,000,000	0
98978V-AK-9	ZOETIS INC, MW@35		11/17/2015	VARIOUS		3,027,900	3,000,000	2,500
001940-AA-3	AUTOMATION TOOLING SYSTE, MW@50	A	06/25/2015	VARIOUS		1,763,675	1,737,000	2,277
008916-AP-3	AGRIUM INC, MW@25	A	02/25/2015	VARIOUS		3,003,610	3,000,000	0
009088-AA-3	AIR CANADA 2015-2AA PTT, MW@25	A	12/14/2015	VARIOUS		6,032,500	6,000,000	938

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064159-FL-5	BANK OF NOVA SCOTIA	A	02/04/2015	STERNE, AGEE & LEACH INC.		9,486,943	9,294,000	13,012
07317Q-AF-2	BAYTEX ENERGY CORP,MW@50 CALLABLE	A	02/18/2015	BARCLAYS CAPITAL INC FIXED		70,590	78,000	911
07317Q-AG-0	BAYTEX ENERGY CORP, MW@50	A	02/18/2015	BARCLAYS CAPITAL INC FIXED		898,750	1,000,000	12,813
13645R-AS-3	CANADIAN PACIFIC RR CO, MW@20	A	01/28/2015	MORGAN STANLEY & COMPANY		1,999,140	2,000,000	0
13645R-AT-1	CANADIAN PACIFIC RR CO, MW@25	A	07/29/2015	WELLS FARGO BANK		1,992,940	2,000,000	0
146900-AQ-8	CASCADES INC, MW@50	A	05/20/2015	VARIOUS		2,301,293	2,300,000	549
559222-AR-5	MAGNA INTERNATIONAL INC, MW@30	A	09/16/2015	VARIOUS		6,021,300	6,000,000	0
57701R-AA-0	MATTAMY GROUP,MW CALLABLE SR UNSECUR	A	07/30/2015	CREDIT SUISSE		487,500	500,000	7,132
66977W-AP-4	NOVA CHEMICALS CORP, MW@50	A	10/22/2015	VARIOUS		3,007,750	3,000,000	41,578
775109-BE-0	ROGERS COMMUICATIONS INC, MW@25	A	12/01/2015	JP MORGAN CHASE		1,985,040	2,000,000	0
78012K-FU-6	ROYAL BANK OF CANADA	A	07/23/2015	RBC CAPITAL MARKET CORP		4,999,400	5,000,000	0
89114Q-B6-4	TORONTO-DOMINION BANK	A	07/16/2015	GOLDMAN SACHS & COMPANY		4,995,050	5,000,000	0
89114Q-BC-1	TORONTO-DOMINION BANK	A	12/07/2015	MORGAN STANLEY & COMPANY		2,993,550	3,000,000	0
91831A-AA-9	VALEANT PHARMACEUTICALS	A	11/12/2015	VARIOUS		4,133,973	4,740,000	41,981
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE	A	01/08/2015	VARIOUS		1,710,345	1,683,000	10,913
00084D-AJ-9	ABN AMRO BANK NV	F	12/01/2015	VARIOUS		6,953,750	7,000,000	1,906
00205G-AB-3	APT PIPELINES LTD, MW@35	F	03/16/2015	MORGAN STANLEY & COMPANY		2,996,850	3,000,000	0
00507U-AP-6	ACTAVIS FUNDING SCS, MW@20	F	03/03/2015	JP MORGAN CHASE		999,950	1,000,000	0
00507U-AS-0	ACTAVIS FUNDING SCS, MW@30	F	08/21/2015	SUN TRUST		4,873,050	5,000,000	86,556
00928Q-AN-1	AIRCASTLE LTD, MW@50	F	01/12/2015	VARIOUS		1,486,900	1,474,000	0
02154V-AA-9	ALTICE SA	F	08/28/2015	VARIOUS		2,622,495	2,662,000	61,233
02665W-AW-1	AMERICAN HONDA FINANCE, MW@10	R	07/09/2015	CITICORP SECURITIES MARKETS, INC.		1,998,540	2,000,000	0
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN, MW@15	R	05/19/2015	CITIGROUP GLOBAL MARKETS		5,177,050	5,000,000	71,302
046353-AL-2	ASTRAZENECA PLC, MW@20	F	11/16/2015	VARIOUS		6,974,650	7,000,000	1,406
05253J-AL-5	AUST & NZ BANKING GROUP NY	F	11/09/2015	GOLDMAN SACHS & COMPANY		2,988,840	3,000,000	0
05523U-AP-5	BAE SYSTEMS HOLDINGS INC, MW@25	R	12/03/2015	JP MORGAN CHASE		1,976,400	2,000,000	0
05530Q-AK-6	BAT INTL FINANCE PLC, MW@25	F	06/10/2015	VARIOUS		4,988,290	5,000,000	0
05541V-AA-4	BG ENERGY CAPITAL PLC, MW@20	F	01/28/2015	SOCIETE GENERAL COWEN SECURITIES		2,410,692	2,290,000	13,486
05541V-AE-6	BG ENERGY CAPITAL PLC	F	01/28/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,474,466	1,400,000	16,644
064255-BP-6	BK TOKYO-MITSUBISHI UFJ	F	02/25/2015	MORGAN STANLEY & COMPANY		1,998,680	2,000,000	0
100743-AJ-2	BOSTON GAS COMPANY, MW@25	R	07/01/2015	VARIOUS		10,525,859	9,457,000	95,527
10510K-AC-1	BRAMBLES USA INC, MW@35	R	11/03/2015	VARIOUS		13,046,690	13,000,000	5,958
17186H-AA-0	CIMPRESS NV	F	10/29/2015	VARIOUS		3,500,725	3,427,000	24,115
20271R-AK-6	COMMONWEALTH BANK AUST, MW@15	F	03/04/2015	CITIGROUP GLOBAL MARKETS		1,996,800	2,000,000	0
225433-AG-6	CRED SUIS GP FUN LTD	F	09/10/2015	CREDIT SUISSE		4,991,450	5,000,000	0
233851-BE-3	DAIMLER FINANCE NA LLC, MW@15	R	01/09/2015	RBC CAPITAL MARKET CORP		2,923,872	2,850,000	28,223
233851-BR-4	DAIMLER FINANCE NA LLC, MW@15	R	02/23/2015	JP MORGAN CHASE		2,993,100	3,000,000	0
233851-BV-5	DAIMLER FINANCE NA LLC, MW	R	05/11/2015	CITIGROUP GLOBAL MARKETS		7,984,320	8,000,000	0
25245B-AB-3	DIAGEO INVESTMENT CORP, MW@20	R	04/15/2015	DAVIDSON (D.A.) & CO		4,087,954	3,993,000	50,703
26867L-AL-4	EMD FINANCE LLC, MW@20	R	12/02/2015	VARIOUS		9,881,772	10,295,000	64,103
279158-AL-3	ECOPETROL SA, MW@45	F	06/23/2015	CREDIT SUISSE		1,489,920	1,500,000	0
29271L-AD-6	ENDO FIN LLC/ENDO FINCO,MW	R	11/05/2015	JP MORGAN CHASE		98,730	95,000	2,334
29358Q-AE-9	ENSCO PLC, MW@50	F	03/04/2015	DEUTSCHE BANC		1,992,440	2,000,000	0
34407D-AB-5	FLY LEASING LTD, MW@50	F	12/22/2015	VARIOUS		3,946,690	3,900,000	33,528
345838-AE-6	FOREST LABORATORIES INC, MW@50	R	03/12/2015	CITIGROUP GLOBAL MARKETS		3,273,840	3,000,000	13,000
377372-AJ-6	GLAXOSMITHKLINE CAP INC, MW@17.5	R	04/27/2015	JEFFERIES & CO., INC.		5,946,646	5,595,000	27,416
40428H-PR-7	HSBC USA INC	R	02/26/2015	CITIGROUP GLOBAL MARKETS		2,997,060	3,000,000	0
44891A-AD-9	HYUNDAI CAPITAL AMERICA, MW@25	R	10/27/2015	JP MORGAN CHASE		4,997,000	5,000,000	0
44923Q-AJ-3	HYUNDAI CAPITAL AMERICA, MW@20	R	01/29/2015	RBC CAPITAL MARKET CORP		5,057,000	5,000,000	62,688
44987C-AC-2	ING BANK NV	F	03/10/2015	DEUTSCHE BANC		1,996,260	2,000,000	0
45824T-AG-0	INTELSAT JACKSON HLDG, MW@50	F	09/28/2015	VARIOUS		2,170,925	2,275,000	42,098
460599-AB-9	INTERNATIONAL GAME TECH, MW@50	F	10/19/2015	CREDIT SUISSE		2,077,125	2,175,000	25,299
46132F-AD-2	INVESCO FINANCE PLC, MW@25	F	12/02/2015	VARIOUS		19,459,138	19,300,000	43,771
466112-AP-4	JBS USA LLC/JBS USA FINA,MW@50	R	06/25/2015	JP MORGAN CHASE		2,244,188	2,225,000	36,923
553794-AB-4	MUFG AMERICAS HLDGS CORP, MW@15	R	02/05/2015	MORGAN STANLEY & COMPANY		999,810	1,000,000	0
55608P-AM-6	MACQUARIE BANK LIMITED	F	01/14/2015	CITIGROUP GLOBAL MARKETS		6,984,600	7,000,000	0
585055-BD-7	MEDTRONIC INC, MW@15	R	04/30/2015	GOLDMAN SACHS & COMPANY		2,153,580	2,000,000	12,847
585055-BU-9	MEDTRONIC INC, MW@30	R	06/24/2015	VARIOUS		4,861,556	4,600,000	40,649
60688X-AS-9	MIZUHO CORP BANK LTD	F	03/19/2015	MIZUHO SECURITIES USA INC		8,988,660	9,000,000	0
60688X-AW-0	MIZUHO BANK LTD	F	10/13/2015	MIZUHO SECURITIES USA INC		2,998,320	3,000,000	0
615394-AK-9	MOOG INC, MW@50	R	12/07/2015	BANK OF AMERICA - MERRIL LYNCH		667,875	650,000	853
62886H-AM-3	NCL CORP LTD	F	11/05/2015	VARIOUS		2,554,381	2,550,000	0
65409Q-BB-7	NIELSEN FINANCE LLC/CO, MW@50	R	06/22/2015	DEUTSCHE BANC		2,089,500	2,100,000	20,417
66989H-AF-5	NOVARTIS CAPITAL CORP, MW@12.5	R	04/21/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		3,137,640	3,000,000	10,175
66989H-AH-1	NOVARTIS CAPITAL CORP, MW@15	R	05/19/2015	VARIOUS		9,457,910	9,000,000	15,156

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67054L-AB-3	NUMERICABLE-SFR SAS, MW@50	F	07/24/2015	VARIOUS		4,176,858	4,157,000	92,725
71656L-BC-4	PETROLEOS MEXICANOS, MW@35	F	01/16/2015	MORGAN STANLEY & COMPANY		4,003,010	4,000,000	0
771196-BH-4	ROCHE HOLDING INC, MW@15	R	05/28/2015	VARIOUS		13,726,500	13,000,000	131,444
77578J-AB-4	ROLLS-ROYCE PLC, MW@25	F	11/06/2015	VARIOUS		13,616,920	13,500,000	18,528
780153-AG-7	ROYAL CARIBBEAN CRUISES	F	12/07/2015	VARIOUS		563,855	491,000	4,727
78573A-AC-4	SABMILLER HOLDINGS INC, MW@30	F	06/04/2015	CREDIT SUISSE		5,217,200	5,000,000	99,000
81727T-AA-6	SENSATA TECH UK FIN CO, MW@50	F	11/12/2015	VARIOUS		2,112,143	2,100,000	0
822582-AY-8	SHELL INTERNATIONAL FIN, MW@15	F	06/12/2015	FTN FINANCIAL		4,093,480	4,000,000	63,194
822582-BF-8	SHELL INTERNATIONAL FIN, MW@10	F	05/06/2015	MORGAN STANLEY & COMPANY		1,996,020	2,000,000	0
82620K-AE-3	SIEMENS FINANCIERINGSMAT, MW@20	F	07/09/2015	VARIOUS		7,918,230	8,000,000	21,215
82620K-AF-0	SIEMENS FINANCIERINGSMAT, MW@20	F	05/21/2015	VARIOUS		5,976,920	6,000,000	0
865622-BR-4	SUMITOMO MITSUI BANKING	F	02/17/2015	VARIOUS		11,000,920	11,000,000	10,617
865622-BV-5	SUMITOMO MITSUI BANKING	F	07/14/2015	GOLDMAN SACHS & COMPANY		5,999,160	6,000,000	0
87969N-AC-9	TELSTRA CORP LTD, 144A M/W NOTE	F	01/29/2015	SEAPORT GROUP SECURITIES		3,447,360	3,000,000	44,400
87969N-AD-7	TELSTRA CORP LTD	F	04/17/2015	VARIOUS		4,039,240	4,000,000	2,604
88165F-AF-9	TEVA PHARMACEUTICAL FIN BV, M/W CO GUARN	F	01/08/2015	PIPER JAFFRAY, INC.		3,128,670	3,000,000	19,163
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP, MW@15	R	07/08/2015	BANK OF AMERICA		2,992,620	3,000,000	0
89400P-AE-3	TRANSURBAN FINANCE CO, MW@35	F	11/19/2015	VARIOUS		11,425,710	11,500,000	12,604
902118-BS-6	TYCO INTERNATIONAL FINAN, MW@30	F	09/09/2015	VARIOUS		5,972,880	6,000,000	0
902133-AK-3	TYCO ELECTRONICS GROUP S, MW@25	F	02/06/2015	KEYBANC CAPITAL MARKETS/MCD INVESTMENTS		1,915,237	1,700,000	5,985
92676X-AC-1	VIKING CRUISES LTD, MW@50	F	06/25/2015	VARIOUS		2,612,420	2,600,000	9,022
928668-AM-4	VOLKSWAGEN GROUP AMERICA	R	05/19/2015	GOLDMAN SACHS & COMPANY		998,550	1,000,000	0
961214-CS-0	WESTPAC BANKING CORP	F	11/17/2015	CITIGROUP GLOBAL MARKETS		2,997,739	3,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,322,054,935	1,307,832,499	6,320,342
8399997. Total - Bonds - Part 3						1,375,182,372	1,359,937,499	6,603,379
8399998. Total - Bonds - Part 5						44,065,575	44,183,800	340,557
8399999. Total - Bonds						1,419,247,947	1,404,121,299	6,943,936
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5						0	XXX	0
8999999. Total - Preferred Stocks						0	XXX	0
99C000-02-5	FHLB DES MOINES		12/08/2015	DIRECT FROM ISSUER	244,673.000	24,467,300		0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						24,467,300	XXX	0
9799997. Total - Common Stocks - Part 3						24,467,300	XXX	0
9799998. Total - Common Stocks - Part 5						2,920,500	XXX	0
9799999. Total - Common Stocks						27,387,800	XXX	0
9899999. Total - Preferred and Common Stocks						27,387,800	XXX	0
9999999 - Totals						1,446,635,747	XXX	6,943,936

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
38376G-Z4-5	GOVERNMENT NATL MORTGAGE ASSN		05/15/2015	MBS PAYDOWN		3,676,752	3,676,752	3,713,520	3,710,424	0	(33,672)	0	(33,672)	0	3,676,752	0	0	0	30,600	09/16/2044
38376G-ZL-7	GNR 2011-1 C		12/16/2015	MBS PAYDOWN		3,507,677	3,507,677	3,563,306	3,531,427	0	(23,750)	0	(23,750)	0	3,507,677	0	0	0	73,620	02/16/2021
71654Q-BD-3	PETROLEOS MEXICANOS,M/W SR UNSECURED		12/21/2015	SINKING FUND REDEMPTION		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	4,388	12/20/2022
71654Q-BF-8	PETROLEOS MEXICANOS,M/W UNSECURED		12/21/2015	SINKING FUND REDEMPTION		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	1,883	12/20/2022
78657A-AC-3	SAFINA LTD,M/W SECURED, CALLABLE		10/15/2015	SINKING FUND REDEMPTION		59,672	59,672	59,672	59,672	0	0	0	0	0	59,672	0	0	0	579	01/15/2022
802722-AA-6	SANTA ROSA LEASING LLC,SECURED, SINKABLE		11/16/2015	SINKING FUND REDEMPTION		92,220	92,220	92,220	92,220	0	0	0	0	0	92,220	0	0	0	978	08/15/2024
90373Q-AA-0	ULANI MSN 37894, SECURED, SINKABLE, M/W		12/21/2015	SINKING FUND REDEMPTION		347,826	347,826	347,826	347,826	0	0	0	0	0	347,826	0	0	0	4,748	12/20/2024
912828-EE-6	U S TREASURY N/B		08/15/2015	MATURITY		100,000	100,000	99,356	99,951	0	49	0	49	0	100,000	0	0	0	2,125	08/15/2015
0599999. Subtotal - Bonds - U.S. Governments						8,234,147	8,234,147	8,325,900	8,291,520	0	(57,373)	0	(57,373)	0	8,234,147	0	0	0	118,921	XXX
008281-AL-1	AFRICAN DEVELOPMENT BANK, SUBNOTE	R	10/15/2015	MATURITY		8,000,000	8,000,000	9,244,120	8,102,382	0	(102,382)	0	(102,382)	0	8,000,000	0	0	0	550,000	10/15/2015
1099999. Subtotal - Bonds - All Other Governments						8,000,000	8,000,000	9,244,120	8,102,382	0	(102,382)	0	(102,382)	0	8,000,000	0	0	0	550,000	XXX
010869-BZ-7	ALAMEDA CORRIDOR TRANSN AUTHO MUNICIPAL		10/01/2015	CALLED BY ISSUER at 100.000		200,000	200,000	215,994	204,216	0	(398)	0	(398)	0	203,819	0	(3,819)	(3,819)	13,000	10/01/2019
18610R-AA-2	CLEVELAND-CUYAHOGA CNTY OHIO PORT AUTH		05/22/2015	CALLED BY ISSUER at 101.843		916,583	900,000	900,000	900,000	0	0	0	0	0	900,000	0	16,583	16,583	28,210	10/15/2015
342816-VU-6	FLORIDA ST PWR AGY REV BOND		10/01/2015	CALLED BY ISSUER at 100.000		605,000	605,000	596,687	602,815	0	906	0	906	0	603,721	0	1,279	1,279	37,123	10/01/2016
373295-GX-6	GEORGIA MUN GAS AUTH GAS REV		08/01/2015	MATURITY		2,000,000	2,000,000	2,023,620	2,002,581	0	(2,581)	0	(2,581)	0	2,000,000	0	0	0	95,340	08/01/2015
45462T-AD-4	INDIANA BD BK-11-TXB, REV BOND		01/15/2015	MATURITY		820,000	820,000	820,000	820,000	0	0	0	0	0	820,000	0	0	0	19,844	01/15/2015
45462T-AV-4	IN BD BK-8A-UNREF		01/15/2015	MATURITY		1,180,000	1,180,000	1,162,810	1,179,910	0	90	0	90	0	1,180,000	0	0	0	28,556	01/15/2015
49151E-QT-3	KENTUCKY ST PPTY-TXB-7, MUNICIPAL BOND		10/01/2015	MATURITY		1,200,000	1,200,000	1,215,792	1,201,358	0	(1,358)	0	(1,358)	0	1,200,000	0	0	0	61,200	10/01/2015
49228M-CU-6	KERN WATER AGY TXB, DIST #4, BOND		05/01/2015	CALLED BY ISSUER at 100.000		380,000	380,000	380,000	380,000	0	0	0	0	0	380,000	0	0	0	11,106	05/01/2018
576029-AT-9	STATE OF MASSACHUSETTS TURNPIKE AU		01/02/2015	SINKING FUND REDEMPTION		355,000	355,000	365,711	355,000	0	0	0	0	0	355,000	0	0	0	8,875	01/01/2020
626207-MV-3	MELPWR MUN ELEC TXB-ONE		07/01/2015	CALLED BY ISSUER at 100.000		60,000	60,000	58,817	59,515	0	55	0	55	0	59,570	0	430	430	3,042	01/01/2019
646139-D7-7	NEW JERSEY STATE TRANS., REV BD SRS B		01/02/2015	CALLED BY ISSUER at 100.000		315,000	315,000	301,048	313,345	0	5	0	5	0	313,350	0	1,650	1,650	6,697	01/01/2016
646139-D8-5	NEW JERSEY STATE TRANS., REV BD SRS B		01/07/2015	CALLED BY ISSUER at 100.000		2,605,000	2,605,000	2,594,726	2,605,416	0	(7)	0	(7)	0	2,605,409	0	(409)	(409)	55,382	01/01/2016
650035-QK-7	NY ST URBAN DEV CORP REVENUE BOND		12/15/2015	CALLED BY ISSUER at 100.000		375,000	375,000	374,970	374,973	0	6	0	6	0	374,979	0	21	21	24,375	12/15/2018
68583R-CJ-9	OREGON COMM COLLEGE, GEN OB BOND		06/30/2015	VARIOUS		122,766	122,766	122,766	122,766	0	0	0	0	0	122,766	0	0	0	2,850	06/30/2020
68608K-NA-2	OREGON ST BRD HIGHER ED-TAX-SER A		08/01/2015	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	51,300	08/01/2015
837147-P5-0	SC ST PUB SVC AUTH REV SER-B, M/W BOND		01/01/2015	MATURITY		1,500,000	1,500,000	1,466,745	1,500,000	0	0	0	0	0	1,500,000	0	0	0	37,875	01/01/2015
842475-TE-5	SOUTHERN CALIFORNIA PUBLIC PO MUNICIPAL		07/01/2015	MATURITY		1,000,000	1,000,000	1,010,800	1,000,497	0	(497)	0	(497)	0	1,000,000	0	0	0	51,500	07/01/2015
95648X-AM-7	WEST VIRGINIA, ECON DEV REV TX BOND		07/01/2015	CALLED BY ISSUER at 100.000		445,000	445,000	459,997	451,745	0	(540)	0	(540)	0	451,206	0	(6,206)	(6,206)	23,897	07/01/2020
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,079,349	15,062,766	15,070,483	15,074,137	0	(4,319)	0	(4,319)	0	15,069,820	0	9,529	9,529	560,172	XXX
3128LX-GZ-7	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2015	MBS PAYDOWN		138,312	138,312	136,627	137,885	0	427	0	427	0	138,312	0	0	0	3,721	11/01/2035
312935-XY-0	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2015	MBS PAYDOWN		303,899	303,899	299,720	302,849	0	1,050	0	1,050	0	303,899	0	0	0	9,714	02/01/2033
31297G-MK-4	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2015	MBS PAYDOWN		43,667	43,667	43,189	43,564	0	103	0	103	0	43,667	0	0	0	1,173	11/01/2034
31297H-4M-8	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2015	MBS PAYDOWN		84,389	84,389	83,044	84,115	0	275	0	275	0	84,389	0	0	0	1,997	02/01/2035
31297T-XD-0	FREDDIE MAC MORTGAGE BACKED SECURITY		12/15/2015	MBS PAYDOWN		183,441	183,441	180,875	182,802	0	638	0	638	0	183,441	0	0	0	4,709	09/01/2035
31331H-2N-6	FEDERAL FARM CREDIT BANK , BOND		09/01/2015	MATURITY		1,750,000	1,750,000	2,097,795	1,773,886	0	(23,886)	0	(23,886)	0	1,750,000	0	0	0	122,500	09/01/2015
31331H-5L-7	FEDERAL FARM CREDIT BANK, BOND		12/29/2015	MATURITY		6,000,000	6,000,000	6,241,500	6,024,500	0	(24,500)	0	(24,500)	0	6,000,000	0	0	0	367,500	12/29/2015
31331H-U9-6	FEDERAL FARM CREDIT BANK , BOND		06/08/2015	MATURITY		4,000,000	4,000,000	5,050,080	4,047,642	0	(47,642)	0	(47,642)	0	4,000,000	0	0	0	152,500	06/08/2015
31331S-2K-8	FEDERAL FARM CREDIT BANK, BONDS		08/10/2015	MATURITY		4,000,000	4,000,000	3,893,560	3,990,788	0	9,212	0	9,212	0	4,000,000	0	0	0	188,000	08/10/2015
31331S-KH-5	FEDERAL FARM CREDIT BANK, BOND		01/22/2015	MATURITY		1,750,000	1,750,000	1,734,390	1,749,888	0	112	0	112	0	1,750,000	0	0	0	39,375	01/22/2015
31331S-YW-7	FEDERAL FARM CREDIT BANK, BOND		06/01/2015	MATURITY		3,000,000	3,000,000	2,878,560	2,993,291	0	6,709	0	6,709	0	3,000,000	0	0	0	66,750	06/01/2015
3133MB-2B-2	FEDERAL HOME LOAN BANK, BOND		02/13/2015	MATURITY		5,595,000	5,595,000	6,582,534	5,607,437	0	(12,437)	0	(12,437)	0	5,595,000	0	0	0	204,023	02/13/2015

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
31359M-ZC-0	FANNIE MAE, NOTE		10/15/2015	MATURITY		1,000,000	1,000,000	1,011,440	1,001,358	0	(1,358)	0	(1,358)	0	1,000,000	0	0	0	43,750	10/15/2015
31371L-ZS-1	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		145,501	145,501	143,592	144,840	0	661	0	661	0	145,501	0	0	0	4,524	01/01/2035
31371M-RQ-2	FEDERAL NATL MORTGAGE ASSN		12/28/2015	MBS PAYDOWN		89,361	89,361	88,635	89,004	0	357	0	357	0	89,361	0	0	0	1,740	04/01/2036
31402D-GN-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		128,866	128,866	126,469	128,212	0	654	0	654	0	128,866	0	0	0	3,458	08/01/2034
31402R-FT-1	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		119,625	119,625	116,784	118,930	0	696	0	696	0	119,625	0	0	0	3,099	06/01/2035
31403D-GY-9	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		115,337	115,337	113,751	114,805	0	532	0	532	0	115,337	0	0	0	3,048	05/01/2036
31403D-T3-3	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		113,335	113,335	110,820	112,714	0	621	0	621	0	113,335	0	0	0	2,879	10/01/2036
31405G-AU-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		122,983	122,983	121,349	122,433	0	549	0	549	0	122,983	0	0	0	3,056	07/01/2034
31407H-HS-8	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		86,529	86,529	84,610	86,091	0	439	0	439	0	86,529	0	0	0	2,054	10/01/2035
31407K-L6-4	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		162,241	162,241	159,858	161,442	0	799	0	799	0	162,241	0	0	0	4,267	09/01/2035
31408F-6B-0	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		72,324	72,324	71,002	71,935	0	389	0	389	0	72,324	0	0	0	1,988	01/01/2036
31409E-FW-6	FANNIE MAE MORTGAGE BACKED SECURITY		12/28/2015	MBS PAYDOWN		140,452	140,452	138,521	139,784	0	668	0	668	0	140,452	0	0	0	3,886	04/01/2036
649081-AA-4	NEW VALLEY GEN IV,MKWL/SINK CERTS		01/15/2015	SINKING FUND REDEMPTION		216,419	216,419	213,956	216,166	0	253	0	253	0	216,419	0	0	0	5,072	01/15/2022
83162C-JW-4	SBAP 1999-20C 1		09/01/2015	MBS PAYDOWN		50,573	50,573	51,382	50,573	0	0	0	0	0	50,573	0	0	0	2,385	03/01/2019
83162C-MQ-3	SBAP 2002-20K 1, PASS THRU		11/02/2015	MBS PAYDOWN		136,580	136,580	136,053	136,519	0	61	0	61	0	136,580	0	0	0	5,345	11/01/2022
83162C-MT-7	SBAP 2003-20A 1, PASS THRU CERTS		07/01/2015	MBS PAYDOWN		210,359	210,359	206,152	210,073	0	286	0	286	0	210,359	0	0	0	8,389	01/01/2023
83162C-NG-4	SBAP 2003-20J 1, PASS THROUGH		10/01/2015	MBS PAYDOWN		77,648	77,648	79,138	77,751	0	(102)	0	(102)	0	77,648	0	0	0	2,839	10/01/2023
83162C-NH-2	SBAP 2003-20K CLASS 1, PASS THROUGH		11/02/2015	MBS PAYDOWN		188,596	188,596	185,569	188,336	0	260	0	260	0	188,596	0	0	0	6,671	11/01/2023
83162C-PE-7	SBAP 2004-20L 1		12/01/2015	MBS PAYDOWN		71,270	71,270	68,127	71,005	0	266	0	266	0	71,270	0	0	0	2,339	12/01/2024
83162C-PR-8	SBAP 2005-20G 1, PART CERTS		07/01/2015	MBS PAYDOWN		249,378	249,378	237,712	248,619	0	759	0	759	0	249,378	0	0	0	9,648	07/01/2025
83162C-QA-4	SBAP 2006-20A 1, SBA LOAN		07/01/2015	MBS PAYDOWN		296,805	296,805	296,805	296,805	0	0	0	0	0	296,805	0	0	0	12,029	01/01/2026
83162C-QG-1	SBAP 2006-20E 1, SBA LOAN		11/02/2015	MBS PAYDOWN		589,968	589,968	596,661	590,154	0	(186)	0	(186)	0	589,968	0	0	0	26,449	05/01/2026
83162C-QQ-9	SBAP 2006-10F 1, PARTICIPATION CERTS		11/02/2015	MBS PAYDOWN		49,251	49,251	49,251	49,251	0	0	0	0	0	49,251	0	0	0	1,883	11/01/2016
83162C-QR-7	SBAP 2006-20K 1, PARTICIPATION CERTS		11/02/2015	MBS PAYDOWN		152,519	152,519	152,519	152,519	0	0	0	0	0	152,519	0	0	0	6,261	11/01/2026
83162C-QS-5	SBAP 2006-20L 1		12/01/2015	MBS PAYDOWN		265,659	265,659	256,079	264,972	0	686	0	686	0	265,659	0	0	0	10,671	12/01/2026
83162C-QV-8	SBAP 2007-20B 1, PASS THRU CERTS		08/03/2015	MBS PAYDOWN		132,409	132,409	132,409	132,409	0	0	0	0	0	132,409	0	0	0	5,183	02/01/2027
83162C-RA-3	SBAP 2007-20E1		11/03/2015	MBS PAYDOWN		247,925	247,925	248,371	247,957	0	(32)	0	(32)	0	247,925	0	0	0	9,840	05/01/2027
83162C-SH-7	SBAP 2009-20B 1, PASS-THROUGH		08/03/2015	MBS PAYDOWN		389,185	389,185	389,185	389,185	0	0	0	0	0	389,185	0	0	0	14,015	02/01/2029
83162C-SK-0	SBAP 2009-20C 1		09/01/2015	MBS PAYDOWN		273,070	273,070	297,049	274,401	0	(1,331)	0	(1,331)	0	273,070	0	0	0	10,842	03/01/2029
83162C-SN-4	SBA PARTICIPATION CERTS		11/02/2015	MBS PAYDOWN		124,839	124,839	124,839	124,839	0	0	0	0	0	124,839	0	0	0	4,192	05/01/2029
83162C-SP-9	SBAP 2009-20F 1, PASS THROUGH CERTS		12/01/2015	MBS PAYDOWN		87,365	87,365	87,365	87,365	0	0	0	0	0	87,365	0	0	0	3,457	06/01/2029
83162C-TA-1	SBAP 2010-20A 1		07/01/2015	MBS PAYDOWN		405,960	405,960	440,213	407,767	0	(1,807)	0	(1,807)	0	405,960	0	0	0	14,412	01/01/2030
83162C-TB-9	SBAP 2010-20B 1, PASS THRU		08/03/2015	MBS PAYDOWN		205,417	205,417	205,417	205,417	0	0	0	0	0	205,417	0	0	0	6,678	02/01/2030
83162C-TK-9	SBAP 2010-20G 1		07/01/2015	MBS PAYDOWN		195,291	195,291	195,291	195,291	0	0	0	0	0	195,291	0	0	0	6,080	07/01/2030
83162C-TL-7	SBAP 2010-20H 1, PAA THROUGH		08/03/2015	MBS PAYDOWN		95,157	95,157	95,157	95,157	0	0	0	0	0	95,157	0	0	0	2,793	08/01/2030
3199999. Subtotal - Bonds - U.S. Special Revenues						33,856,905	33,856,905	36,253,405	33,942,726	0	(85,819)	0	(85,819)	0	33,856,905	0	0	0	1,417,184	XXX
001055-AE-2	AFLAC, INC. M/W SR UNSECURED		08/15/2015	MATURITY		3,700,000	3,700,000	3,907,089	3,739,860	0	(39,860)	0	(39,860)	0	3,700,000	0	0	0	127,650	08/15/2015
00130H-BH-7	AES CORP, MAKE WHOLE SR NOTE		04/13/2015	TENDER OFFER		357,418	317,000	343,945	329,933	0	(1,218)	0	(1,218)	0	328,715	0	28,702	28,702	12,610	10/15/2017
00213R-AA-1	ARLFR 2012-1A A1, FLOATING RATE		12/15/2015	MBS PAYDOWN		321,421	321,421	324,836	321,931	0	(510)	0	(510)	0	321,421	0	0	0	3,399	12/15/2042
00724F-AA-9	ADOBE SYSTEMS INC., M/W SR UNSECURED		02/01/2015	MATURITY		2,000,000	2,000,000	2,001,740	2,000,031	0	(31)	0	(31)	0	2,000,000	0	0	0	32,500	02/01/2015
012653-AA-9	ALBEMARLE CORP, M/W SR UNSECURED		02/01/2015	MATURITY		1,970,000	1,970,000	2,127,876	1,973,733	0	(3,733)	0	(3,733)	0	1,970,000	0	0	0	50,235	02/01/2015
021332-AC-5	ALTA MESA HLDGS/FINANCE, MW SENIOR NOTE		03/18/2015	VARIOUS		781,500	1,000,000	830,000	830,000	0	0	0	0	0	830,000	0	(48,500)	(48,500)	40,310	10/15/2018
02155F-AA-3	ALTICE US FINANCE, MW@50		11/19/2015	GOLDMAN SACHS & COMPANY		42,893	43,000	43,000	0	0	0	0	0	0	43,000	0	(108)	(108)	1,040	07/15/2023
023770-AA-8	AMER AIRLN 15-1 A PTT, MW@25		11/04/2015	MBS PAYDOWN		232,523	232,523	235,139	0	0	(89)	0	(89)	0	232,523	0	0	0	4,905	05/01/2027
025815-AA-9	AMERICAN EXPRESS, SR UNSECURED		11/13/2015	MATURITY		1,000,000	1,000,000	999,620	999,889	0	111	0	111	0	1,000,000	0	0	0	8,750	11/13/2015
0258M0-DE-6	AMERICAN EXPRESS CREDIT,SR UNSECURED		06/12/2015	MATURITY		1,500,000	1,500,000	1,520,940	1,503,371	0	(3,371)	0	(3,371)	0	1,500,000	0	0	0	13,125	06/12/2015
031652-BE-9	AMKOR TECHNOLOGIES, INC,MW@50 CALLABLE		05/13/2015	BARCLAYS CAPITAL INC FIXED		2,254,050	2,198,000	2,230,395	2,228,891	0	(3,165)	0	(3,165)	0	2,225,726	0	28,324	28,324	67,145	06/01/2021
032654-AG-0	ANALOG DEVICES, INC., M/W SR UNSECURED		12/18/2015	CALLED BY ISSUER at 100.790		1,007,896	1,000,000	995,280	998,723	0	951	0	951	0	999,674	0	8,222	8,222	35,250	04/15/2016
035287-AD-3	ANIXTER INC, M/W BOND		06/26/2015	BANK OF AMERICA - MERRIL LYNCH		1,700,000	1,600,000	1,600,000	1,600,000	0	0	0	0	0	1,600,000	0	100,000	100,000	60,000	05/01/2019
035287-AE-1	ANIXTER INC, MW@50		06/24/2015	WELLS FARGO BANKS		1,065,323	1,047,000	1,050,054	1,049,956	0	(183)	0	(183)	0	1,049,773	0	15,549	15,549	41,138	10/01/2021
037411-AS-4	APACHE CORP CALL @ MW +15BP		09/01/2015	DIRECT FROM ISSUER		9,608,846	9,000,000	9,024,070	9,004,898	0	(1,569)	0	(1,569)	0	9,003,328	0	605,518	605,518	570,938	01/15/2017
037411-BB-0	APACHE CORP, M/W SR UNSECURED		09/01/2015	DIRECT FROM ISSUER		4,981,665	4,900,000	4,950,443	4,936,519	0	(10,525)	0	(10,525)	0	4,925,994	0	55,671	55,671	75,269	04/15/2017

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
037735-CP-0	APPALACHIAN POWER CO, M/W SR NOTE		05/28/2015	CALLED BY ISSUER at 126.473		2,529,460	2,000,000	1,991,020	1,994,700	0	357	0	357	0	1,995,057	0	534,403	534,403	138,242	01/15/2020
038222-AE-5	APPLIED MATERIALS, INC. M/W SR UNS		11/05/2015	CALLED BY ISSUER at 101.298		3,038,946	3,000,000	3,000,930	3,000,285	0	(164)	0	(164)	0	3,000,121	0	38,825	38,825	70,667	06/15/2016
039483-AY-8	ARCHER-DANIELS, M/W SR UNSECURED		09/04/2015	CALLED BY ISSUER at 110.539		528,376	478,000	487,273	481,850	0	(758)	0	(758)	0	481,092	0	47,284	47,284	25,253	03/15/2018
049164-AU-0	ATLAS AIR INC, P/T CERT SRS 991A		12/03/2015	SINKING FUND REDEMPTION		14,471	14,471	13,897	14,245	0	226	0	226	0	14,471	0	0	0	1,381	01/02/2019
04939M-AJ-8	ATLAS PIPELINE LP/FIN CO,MW		02/27/2015	TENDER OFFER		845,130	858,000	858,000	858,000	0	0	0	0	0	858,000	0	(12,870)	(12,870)	28,844	08/01/2023
05377R-AX-2	AESOP 2012 - 1A A, CALLABLE		08/20/2015	MBS PAYDOWN		3,000,000	3,000,000	2,999,983	2,999,993	0	7	0	7	0	3,000,000	0	0	0	28,243	08/20/2016
053807-AM-5	AVNET, INC. MAKE WHOLE SR UNSECURED		09/01/2015	MATURITY		5,101,000	5,101,000	5,701,982	5,201,418	0	(100,418)	0	(100,418)	0	5,101,000	0	0	0	306,060	09/01/2015
05463D-AA-8	AXIALL CORP,MW		02/12/2015	CREDIT SUISSE		1,120,795	1,118,000	1,131,975	1,129,518	0	(205)	0	(205)	0	1,129,313	0	(8,518)	(8,518)	14,080	05/15/2023
05565E-D*-3	BMW US CAP LLC, P/P GUARNT SR NOTE		05/01/2015	MATURITY		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	114,600	05/01/2015
05566S-AA-1	BURLINGTON NORTH SANTA FE, MKWL/SINK,		07/15/2015	SINKING FUND REDEMPTION		113,887	113,887	114,028	113,887	0	0	0	0	0	113,887	0	0	0	2,782	01/15/2023
05567Y-AA-7	BURLINGTON NO SF 05-4 TRUST		10/01/2015	SINKING FUND REDEMPTION		56,359	56,359	54,104	56,320	0	39	0	39	0	56,359	0	0	0	1,425	04/01/2023
05568Y-AA-6	BNSF RAILWAY CO 2007-1M/W PASS THRU CERT		10/01/2015	SINKING FUND REDEMPTION		284,133	284,133	283,948	284,131	0	3	0	3	0	284,133	0	0	0	8,565	04/01/2024
058498-AR-7	BALL CORP,M/W CO GUARNT		10/28/2015	VARIOUS		2,803,290	2,690,000	2,707,213	2,706,656	0	(1,061)	31	(1,092)	0	2,705,564	0	97,726	97,726	123,992	03/15/2022
06299V-9V-2	BANK OF GUAM CD		09/27/2015	MATURITY		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	381	09/27/2015
06406H-BN-8	BANK OF NEW YORK MELLON, NOTE		01/15/2015	MATURITY		1,000,000	1,000,000	998,320	999,986	0	14	0	14	0	1,000,000	0	0	0	15,500	01/15/2015
06406H-BQ-1	BANK OF NEW YORK MELLON, SR UNSECURED		06/18/2015	MATURITY		2,000,000	2,000,000	1,997,420	1,999,744	0	256	0	256	0	2,000,000	0	0	0	29,500	06/18/2015
06406H-CC-1	BANK OF NEW YORK MELLON,CALLABLE NOTE		02/20/2015	MATURITY		1,000,000	1,000,000	999,090	999,958	0	42	0	42	0	1,000,000	0	0	0	6,000	02/20/2015
070101-D@-6	BASIN ELEC POWER COOP, 1ST MTGE		10/28/2015	SINKING FUND REDEMPTION		166,667	166,667	166,667	166,667	0	0	0	0	0	166,667	0	0	0	6,667	10/28/2016
071813-AU-3	BAXTER INTERNATIONAL, INC., NOTE M/W		03/15/2015	MATURITY		3,995,000	3,995,000	3,951,914	3,993,510	0	1,490	0	1,490	0	3,995,000	0	0	0	92,384	03/15/2015
077454-AG-1	BELDEN INC,MW@50 CALLABLE		11/23/2015	WELLS FARGO BANKS		2,249,415	2,400,000	2,413,500	2,412,848	0	(1,287)	0	(1,287)	0	2,411,561	0	(162,146)	(162,146)	176,502	07/15/2024
079867-AQ-0	BELL SOUTH TELECOMMUNICATION		12/15/2015	VARIOUS		169,240	169,240	167,253	169,014	0	226	0	226	0	169,240	0	0	0	8,040	12/15/2015
084664-AT-8	BERKSHIRE HATHAWAY, FIN, M/W NOTE		01/15/2015	MATURITY		850,000	850,000	841,628	849,959	0	41	0	41	0	850,000	0	0	0	20,613	01/15/2015
085789-AE-5	BERRY PETROLEUM CO, MW@50		02/24/2015	VARIOUS		1,239,548	1,491,000	1,192,800	1,192,800	0	0	0	0	0	1,192,800	0	46,748	46,748	31,419	11/01/2020
09247X-AK-7	BLACKROCK INC,M/W SR UNSECURED		06/01/2015	MATURITY		2,000,000	2,000,000	1,997,700	1,999,677	0	323	0	323	0	2,000,000	0	0	0	13,750	06/01/2015
120111-BL-2	BUILDING MATERIALS CORP.,144A SR NOTE		10/05/2015	TENDER OFFER		1,088,648	1,030,000	1,029,396	1,029,405	0	(179)	0	(179)	0	1,029,226	0	59,422	59,422	64,504	05/01/2021
12189P-AD-4	BURLINGTON NORTH SANTA FE, M/W/SINK PASS		07/02/2015	SINKING FUND REDEMPTION		329,631	329,631	350,581	331,474	0	(1,843)	0	(1,843)	0	329,631	0	0	0	13,857	07/02/2018
12189P-AE-2	BURLINGTON N SANTA FE, P/T CERT		07/02/2015	SINKING FUND REDEMPTION		512,990	512,990	591,922	513,330	0	(340)	0	(340)	0	512,990	0	0	0	18,955	01/02/2020
12189P-AF-9	BURLINGTON NORTH SANTA FE, P/T CERT.		07/02/2015	SINKING FUND REDEMPTION		336,616	336,616	365,444	336,700	0	(84)	0	(84)	0	336,616	0	0	0	12,983	01/02/2021
12189P-AG-7	BURLINGTON NORTH SANTA FE, M/W, PT CERT		07/15/2015	SINKING FUND REDEMPTION		126,201	126,201	140,167	126,205	0	(3)	0	(3)	0	126,201	0	0	0	5,219	01/15/2021
12189P-AL-6	BURLINGTON NORTH SANTA FE,SINKS, CERTS		07/15/2015	SINKING FUND REDEMPTION		147,265	147,265	160,746	147,273	0	(8)	0	(8)	0	147,265	0	0	0	4,401	01/15/2022
12189P-AM-4	BURLINGTON NORTH SANTA FE,PASS THRU CERT		01/15/2015	SINKING FUND REDEMPTION		259,942	259,942	260,858	259,942	0	0	0	0	0	259,942	0	0	0	6,681	01/15/2021
12200B-AA-6	BURLINGTON NORTH SANTA FE 04-1 TRUST		07/15/2015	SINKING FUND REDEMPTION		332,332	332,332	345,487	332,341	0	(9)	0	(9)	0	332,332	0	0	0	7,636	01/15/2021
12467A-AD-0	C&S GROUP ENTERPRISES LL,MW@50		10/06/2015	JEFFERIES & CO., INC.		171,585	186,000	169,260	169,363	0	(103)	0	(103)	0	169,260	0	2,325	2,325	12,469	07/15/2022
12479L-AC-4	CAL FUNDING II LTD,144A ABS, CALLABLE		12/28/2015	MBS PAYDOWN		800,000	800,000	798,504	798,146	0	1,854	0	1,854	0	800,000	0	0	0	14,517	03/27/2028
1248EP-AU-7	CCO HOLDINGS LLC/CAP CORP, SR UNSEC		07/29/2015	BARCLAYS CAPITAL INC FIXED		6,822,375	6,525,000	6,662,138	6,607,169	0	(13,496)	0	(13,496)	0	6,593,673	0	228,702	228,702	319,719	04/30/2021
12505F-AE-1	CBS OUT AMER CAP LLC/COR, MW@50		01/07/2015	CREDIT SUISSE		712,980	699,000	702,930	702,930	0	0	0	0	0	702,930	0	10,050	10,050	11,521	03/15/2025
125581-GS-1	CIT GROUP INC,MW@35		05/08/2015	VARIOUS		1,655,815	1,651,000	1,651,000	1,651,000	0	0	0	0	0	1,651,000	0	4,815	4,815	43,968	02/19/2019
125634-AG-0	CLI FUNDING LLC,144A ELEGIBLE, CALLABLE		12/18/2015	MBS PAYDOWN		400,000	400,000	388,828	398,517	0	1,483	0	1,483	0	400,000	0	0	0	6,132	03/18/2028
125634-AJ-4	CLIF 2013 -2A CALLABLE, 144A ELIG NOTE		12/18/2015	MBS PAYDOWN		764,400	764,400	757,598	762,684	0	1,716	0	1,716	0	764,400	0	0	0	13,238	06/18/2028
12572X-AA-8	CME GROUP INDEX SERVICES, 144A CO GUARNT		04/08/2015	CALLED BY ISSUER at 109.870		7,581,030	6,900,000	7,073,654	6,984,237	0	(6,672)	0	(6,672)	0	6,977,565	0	603,465	603,465	171,197	03/15/2018

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
126650-AW-0	CVS CORP.,144A M/W/SINK, PASS THRU CERTS		12/10/2015	SINKING FUND REDEMPTION		129,572	129,572	131,537	129,658	0	(86)	0	(86)	0	129,572	0	0	0	3,748	01/11/2027
126650-BC-3	CVS CORP.		12/10/2015	SINKING FUND REDEMPTION		327,559	327,559	343,405	328,210	0	(651)	0	(651)	0	327,559	0	0	0	10,526	01/10/2028
126650-BP-4	CVS LEASE PASS THROUGH		12/10/2015	SINKING FUND REDEMPTION		98,390	98,390	100,177	98,457	0	(67)	0	(67)	0	98,390	0	0	0	3,246	12/10/2028
126650-BY-5	CVS PASS-THROUGH TRUST,144A, SINKABLE		12/10/2015	SINKING FUND REDEMPTION		27,112	27,112	27,112	27,112	0	0	0	0	0	27,112	0	0	0	878	01/10/2034
12665V-AA-0	CVS PASS-THROUGH TR 2014		12/10/2015	SINKING FUND REDEMPTION		28,780	28,780	28,780	28,780	0	0	0	0	0	28,780	0	0	0	653	08/10/2036
131347-BY-1	CALPINE CORP,144A IST LIEN		05/08/2015	JP MORGAN CHASE		1,151,810	1,050,000	1,161,495	1,130,150	0	(6,675)	0	(6,675)	0	1,123,475	0	28,335	28,335	68,447	01/15/2023
131347-CA-2	CALPINE CORP,MW@50 CALLABLE		05/22/2015	VARIOUS		1,449,850	1,355,000	1,359,149	1,358,463	0	(374)	0	(374)	0	1,358,089	0	91,761	91,761	70,614	01/15/2022
13959R-AB-0	CAPELLA HEALTHCARE, CALLABLE		09/30/2015	CALLED BY ISSUER at 102.313		1,918,369	1,875,000	1,827,188	1,812,043	0	(5,862)	0	(5,862)	0	1,806,181	0	112,188	112,188	216,315	07/01/2017
14040H-AZ-8	CAPITAL ONE FINANCIAL CO, SR UNSECURED		03/23/2015	MATURITY		2,000,000	2,000,000	1,998,320	1,999,869	0	131	0	131	0	2,000,000	0	0	0	21,500	03/23/2015
14040H-BA-2	CAPITAL ONE FINANCIAL CO, SR UNSECURED		11/06/2015	MATURITY		2,000,000	2,000,000	1,993,820	1,998,235	0	1,765	0	1,765	0	2,000,000	0	0	0	20,000	11/06/2015
144141-CW-6	CAROLINA POWER & LIGHT, M/W IST MTGE		04/01/2015	MATURITY		4,085,000	4,085,000	4,366,317	4,099,019	0	(14,019)	0	(14,019)	0	4,085,000	0	0	0	105,189	04/01/2015
144141-CX-4	CAROLINA P & L, M/W 1ST MORTGAGE		12/15/2015	MATURITY		1,000,000	1,000,000	1,105,710	1,018,056	0	(18,056)	0	(18,056)	0	1,000,000	0	0	0	52,500	12/15/2015
14911R-AJ-8	CATERPILLAR FIN SERV CRP, M/W SR UNSEC		06/01/2015	MATURITY		3,000,000	3,000,000	2,994,540	2,999,645	0	355	0	355	0	3,000,000	0	0	0	69,375	06/01/2015
14912L-4M-0	CATERPILLAR FINANCIAL , NOTES		06/24/2015	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,750	06/24/2015
14912L-5D-9	CATERPILLAR FINANCIAL SE, SR UNSECURED		05/29/2015	MATURITY		1,000,000	1,000,000	999,680	999,955	0	45	0	45	0	1,000,000	0	0	0	5,500	05/29/2015
15089Q-AC-8	CELANESE US HOLDINGS LLC, M/W SR NOTE		05/12/2015	MORGAN STANLEY & COMPANY		2,197,125	2,025,000	2,031,750	2,029,802	0	(232)	0	(232)	0	2,029,570	0	167,555	167,555	49,570	06/15/2021
15135B-AD-3	CENTENE CORP,MW@50 CALLABLE		04/10/2015	VARIOUS		2,315,546	2,205,000	2,210,119	2,209,710	0	(184)	0	(184)	0	2,209,526	0	106,021	106,021	43,360	05/15/2022
15189T-AG-2	CENTERPOINT ENERGY, SR NOTE SRS B		06/01/2015	MATURITY		1,050,000	1,050,000	1,074,371	1,051,250	0	(1,250)	0	(1,250)	0	1,050,000	0	0	0	35,963	06/01/2015
15942R-AD-1	CHAPARRAL ENERGY,MW@50 CALLABLE		07/17/2015	SEAPORT GROUP SECURITIES		673,520	1,030,000	1,081,850	1,069,915	0	(3,580)	0	(3,580)	0	1,066,335	0	(392,815)	(392,815)	53,885	11/15/2022
171871-AN-6	CINCINNATI BELL INC, CO GUARNT		05/08/2015	VARIOUS		2,172,363	2,050,000	2,214,861	2,161,234	0	(10,278)	0	(10,278)	0	2,150,956	0	21,407	21,407	81,465	10/15/2020
172967-GB-1	CITIGROUP INC,SR UNSECURED		08/07/2015	MATURITY		4,000,000	4,000,000	3,990,560	3,998,061	0	1,939	0	1,939	0	4,000,000	0	0	0	90,000	08/07/2015
17305E-BU-8	CITIBANK CREDIT CARD TRUST		07/06/2015	CALLED BY ISSUER at 100.000		4,000,000	4,000,000	3,999,960	4,000,000	0	0	0	0	0	4,000,000	0	0	0	166,000	07/07/2017
17453B-AW-1	CITIZENS COMMUNICATIONS		05/20/2015	GOLDMAN SACHS & COMPANY		2,578,625	2,450,000	2,331,450	2,387,674	0	5,024	0	5,024	0	2,392,697	0	185,928	185,928	121,709	03/15/2019
185508-AD-0	CLECO POWER LLC, NOTE		07/15/2015	MATURITY		2,500,000	2,500,000	2,492,525	2,499,496	0	505	0	505	0	2,500,000	0	0	0	123,750	07/15/2015
189054-AF-6	CLOROX COMPANY, M/W SR NOTE		01/15/2015	MATURITY		2,100,000	2,100,000	2,042,607	2,099,690	0	310	0	310	0	2,100,000	0	0	0	52,500	01/15/2015
189054-AR-0	CLOROX COMPANY, M/W SR UNSECURED		11/01/2015	MATURITY		1,125,000	1,125,000	1,142,393	1,127,722	0	(2,722)	0	(2,722)	0	1,125,000	0	0	0	39,938	11/01/2015
191216-AK-6	COCA-COLA CO., M/W SR NOTE		03/30/2015	CALLED BY ISSUER at 111.263		11,126,300	10,000,000	10,181,960	10,066,718	0	(5,583)	0	(5,583)	0	10,061,136	0	1,065,164	1,065,164	200,625	11/15/2017
191216-AM-2	COCA-COLA CO., MAKE WHOLE SR UNSECURED		03/30/2015	CALLED BY ISSUER at 112.795		4,229,813	3,750,000	3,856,418	3,801,158	0	(2,740)	0	(2,740)	0	3,798,418	0	431,394	431,394	99,023	03/15/2019
20030N-AB-7	COMCAST CORP, M/W CO GUARNT		01/15/2015	MATURITY		5,750,000	5,750,000	5,872,723	5,750,925	0	(925)	0	(925)	0	5,750,000	0	0	0	186,875	01/15/2015
20030N-AJ-0	COMCAST CORP, M/W CO GUARNT		06/29/2015	CALLED BY ISSUER at 102.107		5,243,194	5,135,000	5,635,398	5,215,964	0	(45,603)	0	(45,603)	0	5,170,361	0	72,834	72,834	186,914	11/15/2015
20030N-AL-5	COMCAST CORP., M/W CO GUARNT		06/29/2015	CALLED BY ISSUER at 103.890		1,038,900	1,000,000	1,080,380	1,016,726	0	(6,761)	0	(6,761)	0	1,009,966	0	28,934	28,934	46,544	03/15/2016
200340-AN-7	COMERICA INC, SR UNSECURED		09/16/2015	MATURITY		1,595,000	1,595,000	1,666,089	1,610,361	0	(15,361)	0	(15,361)	0	1,595,000	0	0	0	47,850	09/16/2015
202218-AH-6	NATL RETAIL PROPERTIES, M/W SR UNSECURED		12/15/2015	MATURITY		4,260,000	4,260,000	4,765,671	4,405,763	0	(145,763)	0	(145,763)	0	4,260,000	0	0	0	261,990	12/15/2015
20337Y-AA-5	COMMSCOPE TECH FINANCE L, MW@50		11/19/2015	VARIOUS		458,790	477,000	477,000	0	0	0	0	0	0	477,000	0	(18,210)	(18,210)	12,862	06/15/2025
208242-AB-3	CONNS INC, MW@50		10/07/2015	VARIOUS		1,093,740	1,100,000	992,925	995,417	0	4,253	0	4,253	0	999,670	0	94,070	94,070	101,200	07/15/2022
20854P-AH-2	CONSOL ENERGY INC, M/W SR UNSECURED		03/10/2015	MORGAN STANLEY & COMPANY		3,958,460	3,788,000	3,901,640	3,869,702	0	(3,476)	0	(3,476)	0	3,866,226	0	92,234	92,234	128,792	03/01/2021
20903X-AC-7	CONSOLIDATEC COMM FIN CO,MW@50 CALLABLE		07/08/2015	CALLED BY ISSUER at 114.340		1,143,401	1,000,000	1,063,406	1,045,248	0	(4,480)	0	(4,480)	0	1,040,768	0	102,633	102,633	65,552	06/01/2020
209111-EK-5	CONSOLIDATED EDISON, M/W SR UNSECURED		12/15/2015	MATURITY		1,000,000	1,000,000	1,004,370	1,000,625	0	(625)	0	(625)	0	1,000,000	0	0	0	53,750	12/15/2015
210805-BU-0	CONTINENTAL AIRLINES, INC., P/T 1997-4		07/02/2015	SINKING FUND REDEMPTION		123,095	123,095	132,029	123,209	0	(115)	0	(115)	0	123,095	0	0	0	4,656	01/02/2018
219023-AE-8	INGREDION INC, SR UNSECURED MW +30		11/01/2015	MATURITY		2,500,000	2,500,000	2,562,995	2,512,631	0	(12,631)	0	(12,631)	0	2,500,000	0	0	0	80,000	11/01/2015
227170-AE-7	CRONOS CONTAINERS PROGRAM LTD OTHER ABS		12/18/2015	MBS PAYDOWN		740,000	740,000	738,667	739,324	0	676	0	676	0	740,000	0	0	0	12,346	04/18/2028

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
228255-AH-8	CROWN CORK & SEAL CO, DEB M/W +15 BPS		12/01/2015	VARIOUS		1,715,719	1,571,000	1,683,516	1,674,197	0	(5,761)	0	(5,761)	0	1,668,436	0	47,283	47,283	111,203	12/15/2026
23311R-AE-6	DCP MIDSTREAM LLC, 144A M/W NOTE		06/01/2015	RBC CAPITAL MARKET CORP		970,000	1,000,000	999,510	999,659	0	18	0	18	0	999,677	0	(29,677)	(29,677)	31,931	09/30/2021
23314#-AA-7	DCT INDUSTRIAL TRUST INC.		06/22/2015	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	140,750	06/22/2015
237194-AJ-4	DARDEN RESTAURANTS, INC. M/W SR UNSECURE		12/10/2015	CALLED BY ISSUER at 113.295		2,265,907	2,000,000	1,992,020	1,994,217	0	701	0	701	0	1,994,918	0	270,989	270,989	103,750	10/15/2021
237194-AK-1	DARDEN RESTAURANTS, INC.M/W SR UNSECURED		12/10/2015	CALLED BY ISSUER at 106.548		1,065,483	1,000,000	998,280	998,634	0	146	0	146	0	998,780	0	66,703	66,703	37,129	11/01/2022
237266-AG-6	DARLING INGREDIENTS INC		11/04/2015	GOLDMAN SACHS & COMPANY		645,994	655,000	662,024	661,348	0	(964)	0	(964)	0	660,383	0	(14,389)	(14,389)	46,355	01/15/2022
24422E-RS-0	JOHN DEERE CAPITAL CORP, UNSECURED		06/29/2015	MATURITY		500,000	500,000	499,865	499,977	0	23	0	23	0	500,000	0	0	0	2,375	06/29/2015
24702R-AQ-4	DELL INC, MW@20		12/14/2015	GOLDMAN SACHS & COMPANY		337,855	343,000	350,289	0	0	(834)	0	(834)	0	349,454	0	(11,599)	(11,599)	19,213	04/01/2021
247916-AC-3	DENBURY RESOURCES INC., CO GUARNT		09/23/2015	JP MORGAN CHASE		1,362,044	1,915,000	1,921,788	1,919,137	0	(587)	0	(587)	0	1,918,550	0	(556,506)	(556,506)	136,663	08/15/2021
25456G-AB-6	DRCT 2013-2 A2		12/21/2015	MBS PAYDOWN		1,010,933	1,010,933	1,010,920	1,010,380	0	553	0	553	0	1,010,933	0	0	0	9,143	08/20/2018
25470X-AL-9	DISH DBS CORP, MW@50		10/23/2015	DEUTSCHE BANC		925,000	1,000,000	991,454	991,718	0	682	0	682	0	992,400	0	(67,400)	(67,400)	55,972	03/15/2023
25755T-AC-4	DOMINOS PIZZA MASTER ISSUER LLC		10/26/2015	MBS PAYDOWN		5,928,500	5,928,500	6,386,744	5,937,944	0	(9,444)	0	(9,444)	0	5,928,500	0	0	0	309,231	01/25/2042
257867-BB-6	RR DONNELLEY & SONS CO,MW@50		05/29/2015	WELLS FARGO BANKS		1,032,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	32,500	32,500	40,333	04/01/2024
260003-AE-8	DOVER CORP, M/W SR NOTE		10/15/2015	MATURITY		7,500,000	7,500,000	7,948,090	7,567,383	0	(67,383)	0	(67,383)	0	7,500,000	0	0	0	365,625	10/15/2015
263534-BY-4	DUPONT (E.I.) DE NEMOIRS, M/W NOTE		01/15/2015	MATURITY		3,000,000	3,000,000	2,998,960	2,999,993	0	7	0	7	0	3,000,000	0	0	0	48,750	01/15/2015
264399-EM-4	DUKE ENERGY CORP. CAROLINAS,M/W		10/01/2015	MATURITY		3,500,000	3,500,000	3,773,785	3,535,590	0	(35,590)	0	(35,590)	0	3,500,000	0	0	0	185,500	10/01/2015
26483E-AE-0	DUN & BRADSTREET CORPORATION, M/W NOTE		11/15/2015	MATURITY		2,000,000	2,000,000	2,029,520	2,006,367	0	(6,367)	0	(6,367)	0	2,000,000	0	0	0	57,500	11/15/2015
26885G-AB-5	ERA GROUP INC, SR UNSECURED MW@50 CALLAB		10/01/2015	VARIOUS		1,587,063	1,675,000	1,646,709	1,650,927	0	1,688	52,989	(51,301)	0	1,599,625	0	(12,563)	(12,563)	104,932	12/15/2022
26907Y-AA-2	ESH HOSPITALITY INC,MW@50		11/18/2015	BARCLAYS CAPITAL INC FIXED		141,928	143,000	145,145	0	0	(120)	0	(120)	0	145,025	0	(3,098)	(3,098)	3,921	05/01/2025
269871-AB-5	EAGLE SPINCO INC,MW		02/12/2015	CREDIT SUISSE		864,435	858,000	858,000	858,000	0	0	0	0	0	858,000	0	6,435	6,435	20,172	02/15/2021
277432-AJ-9	EASTMAN CHEMICAL CO, SR UNSECURED		12/15/2015	MATURITY		3,000,000	3,000,000	3,120,540	3,051,468	0	(51,468)	0	(51,468)	0	3,000,000	0	0	0	90,000	12/15/2015
27876G-BE-7	DISH DBS CORP., M/W CO GUARNT		06/03/2015	MITSUBISHI		2,433,719	2,350,000	2,347,500	2,349,480	0	205	0	205	0	2,349,685	0	84,033	84,033	142,787	02/01/2016
27876G-BH-0	DISH DBS CORP, M/W CO GUARNT		05/31/2015	VARIOUS		2,600,000	2,600,000	2,566,000	2,597,055	0	2,945	0	2,945	0	2,600,000	0	0	0	100,750	05/31/2015
278865-AH-3	ECOLAB INC, M/W NOTE		02/15/2015	MATURITY		7,520,000	7,520,000	7,624,239	7,522,732	0	(2,732)	0	(2,732)	0	7,520,000	0	0	0	183,300	02/15/2015
278865-AN-0	ECOLAB, INC.M/W SR UNSECURED		08/09/2015	MATURITY		500,000	500,000	499,750	499,949	0	51	0	51	0	500,000	0	0	0	5,000	08/09/2015
28370T-AA-7	KINDER MORGAN ENER PART		12/11/2015	JP MORGAN CHASE		2,283,188	2,255,000	2,399,225	2,350,251	0	(15,614)	0	(15,614)	0	2,334,637	0	(51,450)	(51,450)	177,111	04/01/2020
291011-AZ-7	EMERSON ELECTRIC CO., M/W SR UNSECURED		04/15/2015	MATURITY		2,000,000	2,000,000	2,017,780	2,000,952	0	(952)	0	(952)	0	2,000,000	0	0	0	41,250	04/15/2015
29271L-AA-2	ENDO FINANCE CO,MW@50		11/05/2015	JP MORGAN CHASE		1,500,335	1,518,000	1,521,255	1,520,799	0	(423)	0	(423)	0	1,520,376	0	(20,041)	(20,041)	115,005	01/15/2022
29362U-AA-2	ENTEGRIS INC,MW@50 CALLABLE		09/03/2015	GOLDMAN SACHS & COMPANY		1,953,075	1,896,000	1,945,761	1,942,613	0	(4,993)	0	(4,993)	0	1,937,620	0	15,455	15,455	96,127	04/01/2022
29364G-AE-3	ENTERGY CORP, M/W SR UNSECURED		09/15/2015	MATURITY		3,000,000	3,000,000	3,067,470	3,014,356	0	(14,356)	0	(14,356)	0	3,000,000	0	0	0	108,750	09/15/2015
29372E-AQ-1	ENTERPRISE FLEET FINANCING LLC,P/P		07/20/2015	VARIOUS		1,500,000	1,499,559	1,499,764	0	114	0	0	114	0	1,499,879	0	121	121	10,767	11/20/2017
29379V-AR-4	ENTERPRISE PRODUCTS OPER,SR UNSECURED		06/01/2015	MATURITY		3,000,000	3,000,000	3,136,920	3,033,446	0	(33,446)	0	(33,446)	0	3,000,000	0	0	0	55,500	06/01/2015
29379V-AX-1	ENTERPRISE PRODUCTS OPER,M/W SR UNSECURE		08/13/2015	MATURITY		2,000,000	2,000,000	1,998,820	1,999,754	0	246	0	246	0	2,000,000	0	0	0	25,000	08/13/2015
29444U-AL-0	EQUINIX INC, M/W SR UNSECURED, CALLABLE		05/29/2015	VARIOUS		2,354,100	2,280,000	2,295,469	2,293,759	0	(1,253)	0	(1,253)	0	2,292,507	0	61,594	61,594	73,539	04/01/2020
29444U-AN-6	EQUINIX INC, MW@50		06/19/2015	VARIOUS		1,111,000	1,100,000	1,102,406	1,102,372	0	(145)	0	(145)	0	1,102,227	0	8,773	8,773	35,065	01/01/2022
29977H-AD-2	EP ENERGY/EVEREST ACQ,MW@50 CALLABLE		06/29/2015	CALLED BY ISSUER at 103.438		1,137,818	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	37,818	37,818	49,997	05/01/2019
30219G-AB-4	EXPRESS SCRIPTS, INC, MW@30		02/12/2015	MATURITY		1,000,000	1,000,000	995,080	999,808	0	192	0	192	0	1,000,000	0	0	0	10,500	02/12/2015
30225X-AC-7	EXTERRAN HOLDINGS INC,CALLABLE		12/04/2015	VARIOUS		1,751,184	1,720,000	1,695,469	1,703,789	0	3,134	21,842	(18,708)	0	1,685,081	0	66,102	66,102	125,739	12/01/2018
30291D-AA-4	FRS LLC,144A ELIGIBLE		12/15/2015	MBS PAYDOWN		319,520	319,520	316,225	318,085	0	1,435	0	1,435	0	319,520	0	0	0	3,184	04/15/2043
30291D-AB-2	FLAGSHIP RAIL CAR 2013-1A A2, 144A ELIG		12/15/2015	MBS PAYDOWN		37,621	37,621	37,512	37,585	0	35	0	35	0	37,621	0	0	0	918	04/15/2043
302941-AJ-8	FTI CONSULTING, CALLABLE 10/1/2015		05/27/2015	VARIOUS		2,729,604	2,600,000	2,603,000	2,601,695	0	(168)	0	(168)	0	2,601,526	0	128,078	128,078	116,263	10/01/2020
313305-AA-2	FEDEX CORP 2012 PASS TST,144A,M/W/SINK		07/15/2015	SINKING FUND REDEMPTION		952,304	952,304	955,875	952,325	0	(20)	0	(20)	0	952,304	0	0	0	12,646	01/15/2018
31331F-AX-9	FEDERAL EXPRESS CORP., P/T CERT, SRS 981		01/15/2015	SINKING FUND REDEMPTION		155,652	155,652	158,017	155,652	0	0	0	0	0	155,652	0	0	0	5,230	01/15/2022
31331F-AY-7	FEDERAL EXPRESS CORP P/T CERT SRS 981B		01/15/2015	SINKING FUND REDEMPTION		709,803	709,803	729,249	708,984	0	819	0	819	0	709,803	0	0	0	24,293	01/15/2019
31331F-AZ-4	FEDERAL EXPRESS CORP. SINKABLE		07/15/2015	SINKING FUND REDEMPTION		276,125	276,125	305,808	276,129	0	(4)	0	(4)	0	276,125	0	0	0	9,699	01/15/2016
31677A-AA-2	FIFTH THIRD BANCORP., SUB NOTE SR BKNT		02/01/2015	MATURITY		1,000,000	1,000,000	740,200	740,200	0	0	0	0	0	740,200	0	259,800	259,800	23,750	02/01/2015

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
336130-AA-7	FIRST QUALITY FINANCE CO,144A SR UNSEC		11/10/2015	VARIOUS		1,743,010	1,887,000	1,873,620	1,873,179	0	1,059	0	1,059	0	1,874,238	0	(131,228)	(131,228)	85,039	05/15/2021
337738-AK-4	FISERV INC., M/W CO GUARNT		06/18/2015	CALLED BY ISSUER at 102.343		4,093,711	4,000,000	3,999,400	3,999,816	0	58	0	58	0	3,999,874	0	93,837	93,837	63,542	06/15/2016
340630-AA-0	FLORIDA EAST COAST HLDGS,MW@50 CALLABLE		02/20/2015	BANK OF AMERICA - MERRIL LYNCH		1,880,875	1,835,000	1,874,199	1,868,156	0	(1,335)	0	(1,335)	0	1,866,821	0	14,054	14,054	38,836	05/01/2019
341099-CD-9	FLORIDA POWER CORP, M/W IST. MTGE		12/01/2015	MATURITY		3,000,000	3,000,000	2,976,790	2,996,653	0	3,347	0	3,347	0	3,000,000	0	0	0	153,000	12/01/2015
35671D-AW-5	FREEPORT-MCMORAN C & G,M/W SR UNSECURED		12/09/2015	GOLDMAN SACHS & COMPANY		452,500	500,000	504,250	502,056	0	(894)	0	(894)	0	501,163	0	(48,663)	(48,663)	13,826	03/01/2017
35906A-AM-0	FRONTIER COMMUNICATIONS, MW@50		06/18/2015	VARIOUS		1,269,105	1,387,000	1,464,261	1,461,697	0	(3,476)	0	(3,476)	0	1,458,221	0	(189,116)	(189,116)	92,785	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS,SR UNSECURED		09/21/2015	BARCLAYS CAPITAL INC FIXED		804,100	935,000	935,000	935,000	0	0	0	0	0	935,000	0	(130,900)	(130,900)	67,135	04/15/2024
35906A-AQ-1	FRONTIER COMMUNICATIONS, WH@50		09/15/2015	MORGAN STANLEY & COMPANY		1,078,920	1,296,000	1,298,800	1,298,676	0	(193)	0	(193)	0	1,298,483	0	(219,563)	(219,563)	89,348	01/15/2025
36159R-AE-3	GEO GROUP INC, CALLABLE		05/08/2015	WELLS FARGO BANKS		3,757,425	3,570,000	3,595,700	3,586,264	0	(1,315)	0	(1,315)	0	3,584,950	0	172,475	172,475	176,070	02/15/2021
36159R-AG-8	GEO GROUP INC/THE, MW@50		05/11/2015	VARIOUS		2,348,400	2,280,000	2,218,595	2,220,518	0	2,121	0	2,121	0	2,222,640	0	125,760	125,760	72,247	04/01/2023
36162R-AD-0	GE EQUIPMENT SMALL TICKET LLC,P/P		03/20/2015	VARIOUS		1,000,000	1,000,000	999,879	999,987	0	13	0	13	0	1,000,000	0	0	0	2,062	08/21/2018
364725-BA-8	GANNETT CO INC		02/04/2015	STERNE, AGEE & LEACH INC.		1,756,019	1,687,000	1,662,808	1,667,021	0	310	0	310	0	1,667,331	0	88,688	88,688	48,468	07/15/2020
36804P-AF-3	GATX CORPORATION, PASS THRU CERTS		07/02/2015	SINKING FUND REDEMPTION		39,736	39,736	39,736	39,736	0	0	0	0	0	39,736	0	0	0	1,698	01/02/2025
369604-BE-2	GENERAL ELECTRIC CO,M/W SR UNSECURED		10/09/2015	MATURITY		1,000,000	1,000,000	999,730	999,930	0	70	0	70	0	1,000,000	0	0	0	8,500	10/09/2015
36962G-5M-2	GENERAL ELEC CAP CORP, SR UNSECURED		01/09/2015	MATURITY		2,000,000	2,000,000	1,997,920	1,999,984	0	16	0	16	0	2,000,000	0	0	0	21,500	01/09/2015
36962G-5Z-3	GENERAL ELEC CAP CORP, UNSECURED		07/02/2015	MATURITY		5,000,000	5,000,000	5,041,380	5,007,493	0	(7,493)	0	(7,493)	0	5,000,000	0	0	0	81,250	07/02/2015
370334-BF-0	GENERAL MILLS INC, M/W SR UNSEC		03/17/2015	MATURITY		9,000,000	9,000,000	9,405,460	9,017,200	0	(17,200)	0	(17,200)	0	9,000,000	0	0	0	234,000	03/17/2015
370425-RZ-5	ALLY FINANCIAL INC		02/25/2015	TENDER OFFER		1,206,400	928,000	1,154,905	1,150,282	0	(1,188)	0	(1,188)	0	1,149,094	0	57,306	57,306	23,509	11/01/2031
37185L-AB-8	GENESIS ENERGY LP, MW CALLABLE		05/18/2015	TENDER OFFER		2,349,000	2,250,000	2,272,500	2,260,161	0	(1,906)	0	(1,906)	0	2,258,255	0	90,745	90,745	76,781	12/15/2018
373334-GA-3	GEORGIA POWER CO, M/W SR UNSECURED		12/15/2015	MATURITY		1,000,000	1,000,000	1,099,150	1,017,253	0	(17,253)	0	(17,253)	0	1,000,000	0	0	0	52,500	12/15/2015
37476R-AA-5	GIBSON BRANDS INC,144A SR SECURED		10/08/2015	VARIOUS		831,748	860,000	840,650	840,650	0	0	0	0	0	840,650	0	(8,903)	(8,903)	74,061	08/01/2018
38141E-B3-2	GOLDMAN SACHS GROUP INC, UNSECURED		11/23/2015	MATURITY		3,000,000	3,000,000	2,997,540	2,999,254	0	746	0	746	0	3,000,000	0	0	0	48,000	11/23/2015
38141G-GT-5	GOLDMAN SACHS GROUP INC, SR UNSECURED		05/03/2015	MATURITY		2,000,000	2,000,000	1,998,580	1,999,833	0	167	0	167	0	2,000,000	0	0	0	33,000	05/03/2015
383909-AE-8	WR GRACE & CO-CONN, MW@50		06/09/2015	VARIOUS		1,633,520	1,593,000	1,615,516	1,614,876	0	(1,204)	0	(1,204)	0	1,613,672	0	19,848	19,848	58,770	10/01/2021
383909-AF-5	WR GRACE & CO-CONN, MW@50		03/27/2015	VARIOUS		1,155,946	1,084,000	1,092,130	1,091,958	0	(147)	0	(147)	0	1,091,811	0	64,134	64,134	33,028	10/01/2024
39121J-A*-1	GREAT RIVER ENERGY, 1ST MORT,SERIES 2009		07/01/2015	SINKING FUND REDEMPTION		279,070	279,070	279,070	279,070	0	0	0	0	0	279,070	0	0	0	16,214	07/01/2021
39121J-AA-8	GREAT RIVER ENERGY, 144A IST MORTGAGE		07/01/2015	SINKING FUND REDEMPTION		561,777	561,777	569,363	562,288	0	(512)	0	(512)	0	561,777	0	0	0	32,746	07/01/2017
39121J-AH-3	GREAT RIVER ENERGY, 144A IST MTGE		07/01/2015	SINKING FUND REDEMPTION		44,000	44,000	44,000	44,000	0	0	0	0	0	44,000	0	0	0	1,970	07/01/2030
402040-AH-2	GUITAR CENTER INC,MW@50 CALLABLE		08/05/2015	VARIOUS		1,652,608	1,800,000	1,786,646	1,788,427	0	1,188	142,615	(141,427)	0	1,647,000	0	5,608	5,608	93,181	04/15/2019
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE		11/10/2015	SUNTRUST-T CAPITAL		480,581	471,000	475,065	474,077	0	(403)	0	(403)	0	473,674	0	6,908	6,908	39,605	09/01/2022
404121-AE-5	HCA INC , M/W SR SECURED		06/24/2015	JP MORGAN CHASE		3,648,431	3,361,000	3,464,494	3,455,073	0	(5,431)	0	(5,431)	0	3,449,642	0	198,790	198,790	154,738	03/15/2022
41283L-AC-9	HARLEY DAVIDSON FINL SER,144A SR UNSEC		09/15/2015	MATURITY		500,000	500,000	499,315	499,836	0	164	0	164	0	500,000	0	0	0	5,750	09/15/2015
413875-AK-1	HARRIS CORP., M/W SR UNSECURED		05/27/2015	CALLED BY ISSUER at 112.046		2,627,483	2,345,000	2,552,822	2,430,041	0	(11,144)	0	(11,144)	0	2,418,896	0	208,587	208,587	68,213	12/01/2017
415864-AK-3	HARSCO CORP., M/W SR UNSECURED		10/15/2015	MATURITY		4,000,000	4,000,000	3,908,680	3,983,547	0	16,453	0	16,453	0	4,000,000	0	0	0	108,000	10/15/2015
42210P-AQ-5	HEADWATERS INC, CALLABLE 4-1-2015		04/23/2015	CALLED BY ISSUER at 103.813		3,088,437	2,975,000	2,858,865	2,897,730	0	4,762	0	4,762	0	2,902,492	0	185,945	185,945	127,285	04/01/2019
427866-AM-0	HERSHEY COMPANY, M/W SR UNSECURED		08/15/2015	MATURITY		3,000,000	3,000,000	3,213,360	3,024,776	0	(24,776)	0	(24,776)	0	3,000,000	0	0	0	145,500	08/15/2015
428236-BL-6	HEWLETT PACKARD CO., M/W SR UNSECURED		11/09/2015	CALLED BY ISSUER at 101.200		1,012,000	1,000,000	999,580	999,876	0	75	0	75	0	999,950	0	12,050	12,050	24,807	06/01/2016
431318-AL-8	HILCORP ENERGY I, SR UNSECURED		08/13/2015	BAIRD, RW		721,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	21,000	21,000	44,924	04/15/2021
436440-AF-8	HOLOGIC INC,MW@50,CALLABLE		08/03/2015	DIRECT FROM ISSUER		1,837,688	1,782,000	1,820,598	1,808,571	0	(4,018)	0	(4,018)	0	1,804,553	0	33,135	33,135	111,375	08/01/2020
446413-AD-8	HUNTINGTON INGALLS INDUS,M/W SR UNSEC		04/28/2015	VARIOUS		2,841,116	2,644,000	2,928,230	2,814,212	0	(19,829)	0	(19,829)	0	2,794,384	0	46,733	46,733	115,896	03/15/2021
446413-AG-1	HUNTINGTON INGALLS INDUS, MW@50		08/21/2015	JEFFERIES & CO., INC.		1,466,720	1,424,000	1,431,120	1,431,020	0	(823)	0	(823)	0	1,430,197	0	36,523	36,523	52,031	12/15/2021
451734-AA-5	IHS INC, MW@50		02/03/2015	JP MORGAN CHASE		1,639,225	1,615,000	1,637,943	1,637,547	0	(238)	0	(238)	0	1,637,309	0	1,916	1,916	21,982	11/01/2022
454889-AL-0	INDIANA MICHIGAN POWER, M/W SR NOTE		12/01/2015	MATURITY		4,000,000	4,000,000	3,578,200	3,930,653	0	69,347	0	69,347	0	4,000,000	0	0	0	226,000	12/01/2015
459902-AS-1	INTERNATIONAL GAME TECHNOLOGY,MW+35BP		05/13/2015	TENDER OFFER		1,575,000	1,575,000	1,666,161	1,631,180	0	(3,345)	0	(3,345)	0	1,627,835	0	(52,835)	(52,835)	35,613	06/15/2020
462613-AE-0	IPALCO ENTERPRISES INC, SR SECURED, 144A		06/30/2015	TENDER OFFER		3,259,904	3,200,000	3,152,832	3,190,636	0	3,629	0	3,629	0	3,194,265	0	65,639	65,639	173,356	04/01/2016

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
46623E-JR-1	JPMORGAN CHASE & CO, SR UNSECURED		10/15/2015	MATURITY		4,000,000	4,000,000	3,998,360	3,999,562	0	438	0	438	0	4,000,000	0	0	0	44,000	10/15/2015
46625H-HR-4	JP MORGAN CHASE & CO., NOTE		06/24/2015	MATURITY		1,000,000	1,000,000	997,950	999,787	0	213	0	213	0	1,000,000	0	0	0	17,000	06/24/2015
472319-AJ-1	JEFFERIES GROUP, M/W SR UNSECURED		11/09/2015	MATURITY		5,000,000	5,000,000	5,023,720	5,004,913	0	(4,913)	0	(4,913)	0	5,000,000	0	0	0	193,750	11/09/2015
478366-AE-7	JOHNSON CONTROLS, INC., PUTABLE DEB		03/01/2015	MATURITY		2,000,000	2,000,000	2,436,160	2,007,915	0	(7,915)	0	(7,915)	0	2,000,000	0	0	0	77,000	03/01/2015
481165-AF-5	JOY GLOBAL INC,MW@30		10/29/2015	CALLED BY ISSUER at 105.525		1,055,250	1,000,000	1,116,600	1,082,522	0	(36,197)	0	(36,197)	0	1,046,325	0	8,925	8,925	57,167	11/15/2016
482688-AH-7	KPMG LLC, SR NOTE		11/18/2015	CALLED BY ISSUER at 102.829		5,141,462	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	141,462	141,462	251,399	10/28/2016
487836-BG-2	KELLOG CO., M/W SR UNSECUR		05/15/2015	MATURITY		500,000	500,000	499,415	499,926	0	74	0	74	0	500,000	0	0	0	2,813	05/15/2015
494460-BB-6	KIMCO REALTY CORP, M/W, NOTE MTN		02/18/2015	MATURITY		2,500,000	2,500,000	2,503,140	2,500,050	0	(50)	0	(50)	0	2,500,000	0	0	0	46,656	02/18/2015
494550-AY-2	KINDER MORGAN ENER PART,MW@40		12/15/2015	GOLDMAN SACHS & COMPANY		5,541,750	5,400,000	6,195,247	6,007,362	0	(181,992)	0	(181,992)	0	5,825,370	0	(283,620)	(283,620)	429,160	02/15/2018
501044-CM-1	KROGER CO, M/W CO GUARNT		10/01/2015	MATURITY		12,380,000	12,380,000	12,627,581	12,414,850	0	(34,850)	0	(34,850)	0	12,380,000	0	0	0	482,820	10/01/2015
501889-AB-5	LKQ CORP,MW		10/22/2015	VARIOUS		1,293,500	1,300,000	1,332,896	1,328,070	0	(3,189)	0	(3,189)	0	1,324,881	0	(31,381)	(31,381)	58,129	05/15/2023
513075-BH-3	LAMAR MEDIA CORP		02/27/2015	SUNTRUST-T CAPITAL		1,060,000	1,000,000	1,002,500	1,002,500	0	0	0	0	0	1,002,500	0	57,500	57,500	34,191	01/15/2024
532457-AN-8	ELI LILLY & COMPANY, M/W NOTE		06/11/2015	CALLED BY ISSUER at 103.560		7,078,326	6,835,000	7,678,069	6,920,715	0	(37,606)	0	(37,606)	0	6,883,109	0	195,217	195,217	424,112	01/01/2016
570506-AM-7	MARKWEST ENERGY PARTNER/FIN, CO GUARNT		06/01/2015	TENDER OFFER		566,105	535,000	541,656	538,609	0	(358)	0	(358)	0	538,251	0	27,854	27,854	21,367	11/01/2020
570506-AN-5	MARKWEST ENERGY PART/FIN, CO GUARNT		06/01/2015	TENDER OFFER		1,885,244	1,758,000	1,755,013	1,755,809	0	102	0	102	0	1,755,911	0	129,333	129,333	91,733	08/15/2021
570506-AP-0	MARKWEST ENERGY PART, CO GUARNT		06/01/2015	TENDER OFFER		1,335,068	1,201,000	1,201,000	1,201,000	0	0	0	0	0	1,201,000	0	134,068	134,068	35,238	06/15/2022
577778-AX-1	MAY DEPARTMENT STORES CO., DEB.		06/01/2015	MATURITY		1,000,000	1,000,000	1,071,030	1,002,902	0	(2,902)	0	(2,902)	0	1,000,000	0	0	0	37,500	06/01/2015
579489-AG-0	MCCLATCHY CO,MW@50 CALLABLE		11/19/2015	VARIOUS		1,033,848	1,085,000	1,055,163	0	0	1,481	0	1,481	0	1,056,643	0	(22,796)	(22,796)	91,819	12/15/2022
579780-AD-9	MCCORMICK & CO., M/W SR UNSECURED		12/15/2015	MATURITY		4,000,000	4,000,000	4,348,650	4,059,327	0	(59,327)	0	(59,327)	0	4,000,000	0	0	0	208,000	12/15/2015
58013M-EP-5	MCDONALD'S CORP, M/W SR UNSECURED		05/29/2015	MATURITY		500,000	500,000	498,625	499,810	0	190	0	190	0	500,000	0	0	0	1,875	05/29/2015
59157B-AH-5	METLIFE INSTITUTIONAL FD,144A SECURED		04/02/2015	MATURITY		2,000,000	2,000,000	1,998,720	1,999,890	0	110	0	110	0	2,000,000	0	0	0	16,250	04/02/2015
59217G-AC-3	METLIFE GLOB FUNDING 1,144A SECURED		09/29/2015	MATURITY		3,000,000	3,000,000	3,087,230	3,019,971	0	(19,971)	0	(19,971)	0	3,000,000	0	0	0	75,000	09/29/2015
59217G-AM-1	METLIFE GLOB FUNDING 1,144A SR UNSECURED		01/09/2015	MATURITY		4,000,000	4,000,000	3,992,600	3,999,944	0	56	0	56	0	4,000,000	0	0	0	40,000	01/09/2015
59217G-AV-1	MET LIFE GLOB FUNDING I,144A SECURED		06/29/2015	MATURITY		2,000,000	2,000,000	1,998,420	1,999,734	0	266	0	266	0	2,000,000	0	0	0	17,000	06/29/2015
60467M-AB-7	MIRANT MID ATLANTIC TRUST, PASS THRU CER		12/30/2015	SINKING FUND REDEMPTION		108,621	108,621	106,336	108,416	0	205	0	205	0	108,621	0	0	0	5,156	06/30/2017
60740F-AK-1	MOBILE MINI INC, CALLABLE 12/1/2015		06/16/2015	JEFFERIES & CO., INC.		3,072,470	2,898,000	3,032,335	3,013,216	0	(15,254)	0	(15,254)	0	2,997,961	0	74,508	74,508	121,330	12/01/2020
61747Y-CE-3	MORGAN STANLEY, SR UNSECURED MTN		04/28/2015	MATURITY		2,000,000	2,000,000	2,060,800	2,003,949	0	(3,949)	0	(3,949)	0	2,000,000	0	0	0	60,000	04/28/2015
625383-AA-2	MULTI-COLOR CORP, MW@50		10/06/2015	GUGGENHEIM		694,103	678,000	683,638	373,296	0	(197)	0	(197)	0	683,436	0	10,666	10,666	26,823	12/01/2022
62875F-AB-4	NAI ENTER HOLDINGS LLC, 144A SECURED		05/19/2015	CITIGROUP GLOBAL MARKETS		2,470,970	2,399,000	2,413,658	2,408,792	0	(1,414)	0	(1,414)	0	2,407,379	0	63,592	63,592	96,960	08/01/2018
62886E-AR-9	NCR CORP,MW@50		06/24/2015	JP MORGAN CHASE		2,520,000	2,400,000	2,422,500	2,420,557	0	(1,813)	0	(1,813)	0	2,418,744	0	101,256	101,256	75,983	12/15/2021
629527-AU-6	NABISCO, INC., DEBENTURE		06/15/2015	MATURITY		6,690,000	6,690,000	7,894,748	6,754,971	0	(64,971)	0	(64,971)	0	6,690,000	0	0	0	252,548	06/15/2015
637432-BK-0	NAT'L RURAL UTIL. CO-OP, COLL TRUST		10/01/2015	MATURITY		1,000,000	1,000,000	1,038,520	1,002,705	0	(2,705)	0	(2,705)	0	1,000,000	0	0	0	72,000	10/01/2015
638585-AN-9	NATIONSBANK CORP., SUBORDINATED NOTE		08/15/2015	MATURITY		2,500,000	2,500,000	2,720,375	2,514,951	0	(14,951)	0	(14,951)	0	2,500,000	0	0	0	193,750	08/15/2015
64110L-AE-6	NETFLIX INC		09/30/2015	VARIOUS		4,285,900	4,134,000	4,136,801	4,136,559	0	(397)	0	(397)	0	4,136,162	0	149,738	149,738	216,540	02/01/2021
64110L-AK-2	NETFLIX INC, MW@50		11/19/2015	CREDIT SUISSE		924,413	891,000	915,503	0	0	(242)	0	(242)	0	915,260	0	9,152	9,152	42,022	02/15/2025
64952W-BE-2	NEW YORK LIFE GLOBAL FDG,144A SR UNSECUR		01/12/2015	MATURITY		4,000,000	4,000,000	3,995,680	3,999,955	0	45	0	45	0	4,000,000	0	0	0	26,000	01/12/2015
653922-AH-7	NIKE, INCORPORATED, NOTE		10/15/2015	MATURITY		4,625,000	4,625,000	4,668,753	4,629,115	0	(4,115)	0	(4,115)	0	4,625,000	0	0	0	238,188	10/15/2015
655044-AK-1	NOBLE ENERGY INC,MW@50		08/25/2015	WELLS FARGO BANKS		2,131,663	2,095,000	2,125,086	2,117,674	0	(3,147)	0	(3,147)	0	2,114,527	0	17,135	17,135	97,221	05/01/2021
655044-AM-7	NOBLE ENERGY INC,MW@50		11/17/2015	SUNTRUST-T CAPITAL		1,059,960	1,056,000	1,037,520	1,037,520	0	0	0	0	0	1,037,520	0	22,440	22,440	60,144	06/01/2024
665501-AF-9	NORTHERN NAT GAS ISS'D UNDER 144A		05/01/2015	MATURITY		3,000,000	3,000,000	2,848,950	2,992,152	0	7,848	0	7,848	0	3,000,000	0	0	0	76,875	05/01/2015
668074-AP-2	NORTHWESTERN CORP., M/W 1ST MORTGAGE		06/24/2015	CALLED BY ISSUER at 106.567		2,131,340	2,000,000	2,201,140	2,053,446	0	(15,031)	0	(15,031)	0	2,038,415	0	92,925	92,925	98,318	09/01/2016
668074-AR-8	NORTHWESTERN CRP,M/W 1ST MTGE		06/29/2015	CALLED BY ISSUER at 106.567		1,065,670	1,000,000	983,710	995,964	0	1,155	0	1,155	0	997,120	0	68,550	68,550	49,159	09/01/2016
680665-AH-9	OLIN CORP, M/W SR UNSECURED		02/11/2015	BAIRD, RW		1,532,790	1,512,000	1,524,000	1,524,000	0	0	0	0	0	1,524,000	0	8,790	8,790	37,985	08/15/2022
681936-AX-8	OMEGA HEALTHCARE INVESTORES, CALLABLE		10/26/2015	CALLED BY ISSUER at 103.375		1,550,625	1,500,000	1,484,760	1,488,834	0	916	0	916	0	1,489,750	0	60,875	60,875	104,344	10/15/2022
690872-AA-4	OWENS-BROCKWAY, MW@50		04/22/2015	VARIOUS		1,524,763	1,467,000	1,471,403	1,471,362	0	(200)	0	(200)	0	1,471,163	0	53,600	53,600	28,932	01/15/2022
69371R-K6-2	PACCAR FINANCIAL CORP, MTN UNSECURED		06/05/2015	MATURITY		1,000,000	1,000,000	999,030	999,859	0	141	0	141	0	1,000,000	0	0	0	5,250	06/05/2015
71343P-AA-9	PEPSIAMERICAS, INC.M/W NOTE		01/15/2015	MATURITY		1,600,000	1,600,000	1,608,160	1,600,055	0	(55)	0	(55)	0	1,600,000	0	0	0	39,000	01/15/2015
713448-BM-9	PEPSICO, INC.,MAKE WHOLE NOTE		01/15/2015	MATURITY		3,000,000	3,000,000	3,009,130	3,000,076	0	(76)	0	(76)	0	3,000,000	0	0	0	46,500	01/15/2015
724479-AG-5	PITNEY BOWES, INC. M/W NOTE		03/15/2015	MATURITY		1,000,000	1,000,000	994,190	999,850	0	150	0	150	0	1,000,000	0	0	0	25,000	03/15/2015

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
73179P-AK-2	POLYONE CORP		05/27/2015	VARIOUS		2,152,748	2,116,000	2,133,598	2,131,230	0	(605)	0	(605)	0	2,130,625	0	22,122	22,122	76,725	03/15/2023
74005P-AR-5	PRAXAIR, INC., MAKE WHOLE SR UNSECURED		03/30/2015	MATURITY		3,685,000	3,685,000	3,918,272	3,697,256	0	(12,256)	0	(12,256)	0	3,685,000	0	0	0	85,216	03/30/2015
742718-BZ-1	PROCTER & GAMBLE, BOND		12/15/2015	MATURITY		7,662,000	7,662,000	7,751,082	7,679,274	0	(17,274)	0	(17,274)	0	7,662,000	0	0	0	371,607	12/15/2015
742718-DQ-9	PROCTER & GAMBLE CO, M/W SR NOTE		09/01/2015	MATURITY		1,000,000	1,000,000	997,720	999,726	0	274	0	274	0	1,000,000	0	0	0	31,500	09/01/2015
745332-BV-7	PUGET SOUND ENERGY, M/W SR SECURED		06/05/2015	CALLED BY ISSUER at 101.614		1,524,207	1,500,000	1,432,620	1,490,755	0	5,234	0	5,234	0	1,495,989	0	28,218	28,218	52,836	10/01/2015
745332-BZ-8	PUGET SOUND ENERGY INC, M/W IST MTGE		06/05/2015	CALLED BY ISSUER at 103.725		8,557,346	8,250,000	8,365,193	8,270,656	0	(8,366)	0	(8,366)	0	8,262,290	0	295,056	295,056	495,000	01/15/2016
75884R-AQ-6	REGENCY CENTERS, M/W SR NOTE		11/27/2015	CALLED BY ISSUER at 108.043		239,855	222,000	220,950	221,685	0	111	0	111	0	221,796	0	18,059	18,059	12,390	06/15/2017
75952A-AF-4	RELIANT ENERGY, INC.SINKABLE PASS THRU		07/02/2015	SINKING FUND REDEMPTION		221,432	221,432	210,929	220,631	0	801	0	801	0	221,432	0	0	0	20,454	07/02/2017
761735-AK-5	REYNOLDS GRP ISS/REYNOLD MW, CALLABLE		03/03/2015	TENDER OFFER		1,236,025	1,225,000	1,260,438	1,237,892	0	(1,442)	0	(1,442)	0	1,236,450	0	(425)	(425)	36,852	04/15/2019
761735-AP-4	REYNOLDS GRP ISS/REYNOLD,MW@50 CALL		05/27/2015	WELLS FARGO BANKS		1,692,900	1,620,000	1,621,125	1,620,839	0	(84)	0	(84)	0	1,620,755	0	72,146	72,146	58,478	10/15/2020
77356P-AA-0	ROCKLAND EL CO TRANSITION FUND,144A		11/16/2015	MBS PAYDOWN		80,598	80,598	80,293	80,415	0	183	0	183	0	80,598	0	0	0	2,767	05/15/2021
78355H-JN-0	RYDER SYSTEMS INC,SR UNSECURED		09/01/2015	MATURITY		1,800,000	1,800,000	2,003,076	1,869,698	0	(69,698)	0	(69,698)	0	1,800,000	0	0	0	129,600	09/01/2015
78355H-JQ-3	RYDER SYSTEMS, INC., M/W SR UNSECURED		03/02/2015	MATURITY		6,500,000	6,500,000	6,635,860	6,507,485	0	(7,485)	0	(7,485)	0	6,500,000	0	0	0	102,944	03/02/2015
78571C-AA-6	SABRE INC, 144A, M/W, CALLABLE, SECURED		04/30/2015	CALLED BY ISSUER at 106.718		1,238,992	1,161,000	1,201,635	1,187,488	0	(2,379)	0	(2,379)	0	1,185,109	0	53,883	53,883	44,957	05/15/2019
78572X-AE-1	SABRA HEALTH/CAPTL CORP, MW@50		05/15/2015	VARIOUS		1,996,735	1,882,000	1,894,863	1,894,478	0	(831)	0	(831)	0	1,893,647	0	103,088	103,088	82,847	02/01/2021
786514-BS-7	SAFEWAY INC, SR UNSECURED		02/02/2015	TENDER OFFER		2,525,000	2,500,000	2,494,960	2,496,954	0	41	0	41	0	2,496,995	0	28,005	28,005	45,809	08/15/2020
792860-AH-1	TRAVELERS COS INC., M/W SR UNSECURED		12/01/2015	MATURITY		3,555,000	3,555,000	3,932,932	3,618,458	0	(63,458)	0	(63,458)	0	3,555,000	0	0	0	195,525	12/01/2015
79546V-AJ-5	SALLY HOLDINGS/SALLY CAP,M/W SR UNSEC		05/11/2015	BARCLAYS CAPITAL INC FIXED		2,759,250	2,600,000	2,673,500	2,654,163	0	(3,259)	0	(3,259)	0	2,650,904	0	108,346	108,346	67,690	06/01/2022
797440-BG-8	SAN DIEGO GAS & ELECTRIC,M/W IST MTGE		11/15/2015	MATURITY		3,327,000	3,327,000	3,550,674	3,361,341	0	(34,341)	0	(34,341)	0	3,327,000	0	0	0	176,331	11/15/2015
797440-BT-0	SAN DIEGO G & E, MW@12.5		08/01/2015	SINKING FUND REDEMPTION		499,996	499,996	502,397	0	0	(24)	0	(24)	0	499,996	0	0	0	3,695	02/01/2022
80007P-AT-6	SANDRIDGE ENERGY INC, MW CALLABLE		03/04/2015	VARIOUS		858,200	1,270,000	1,308,100	1,303,627	0	(898)	0	(898)	0	1,302,729	0	(444,529)	(444,529)	53,350	02/15/2023
81721M-AF-6	SENIOR HOUSING PROP TRUST, SR UNSECURED		11/04/2015	CALLED BY ISSUER at 100.000		7,000,000	7,000,000	7,087,850	7,018,093	0	(18,093)	0	(18,093)	0	7,000,000	0	0	0	392,136	01/15/2016
820488-AY-6	GATX 3RD AIRCRFT(WILMINGTON)SEC NOTE P/P		01/02/2015	SINKING FUND REDEMPTION		221,103	221,103	221,103	221,103	0	0	0	0	0	221,103	0	0	0	8,568	01/02/2016
826552-AA-9	SIGMA-ALDRICH, CALLABLE NOTES		12/18/2015	CALLED BY ISSUER at 107.313		5,945,140	5,540,000	5,432,073	5,470,027	0	10,478	0	10,478	0	5,480,505	0	464,635	464,635	211,386	11/01/2020
829259-AQ-3	SINCLAIR TELEVISION GROUP, SR UNSECU		02/03/2015	CITIGROUP GLOBAL MARKETS		2,251,375	2,170,000	2,190,538	2,187,090	0	(258)	0	(258)	0	2,186,832	0	64,543	64,543	34,381	11/01/2021
832696-C#-3	J.M. SMUCKER CO., M/W P/P		03/20/2015	CALLED BY ISSUER at 102.974		4,118,943	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	118,943	118,943	110,160	11/01/2015
842400-EU-3	SOUTHERN CAL EDISON, M/W IST REF MORT		04/01/2015	MATURITY		2,000,000	2,000,000	2,148,920	2,007,425	0	(7,425)	0	(7,425)	0	2,000,000	0	0	0	46,500	04/01/2015
842400-EY-5	SOUTHERN CAL EDISON,M/W IST REF MORT		02/09/2015	CALLED BY ISSUER at 104.369		1,983,004	1,900,000	1,940,413	1,906,954	0	(694)	0	(694)	0	1,906,260	0	76,744	76,744	53,306	01/15/2016
842400-GF-4	SOUTHERN CAL EDISON, MW@15		08/01/2015	SINKING FUND REDEMPTION		803,571	803,571	808,163	0	0	(55)	0	(55)	0	803,571	0	0	0	8,031	02/01/2022
845335-BQ-0	SOUTHWESTERN BELL TEL CO,CO GUARNT		07/01/2015	MATURITY		1,600,000	1,600,000	1,850,944	1,625,290	0	(25,290)	0	(25,290)	0	1,600,000	0	0	0	112,000	07/01/2015
845437-BG-6	SOUTHWESTERN ELEC POWER, M/W SR UNSECURE		07/01/2015	MATURITY		1,550,000	1,550,000	1,690,012	1,569,720	0	(19,720)	0	(19,720)	0	1,550,000	0	0	0	75,950	07/01/2015
852060-AT-9	SPRINT CAPITAL CORP. M/W, CO GUARNT		07/14/2015	VARIOUS		3,413,550	3,430,000	3,119,729	3,135,519	0	3,482	0	3,482	0	3,139,001	0	274,549	274,549	241,077	03/15/2032
852061-AR-1	SPRINT NEXTEL CORP, M/W SR UNSECURED		11/04/2015	VARIOUS		3,907,504	4,013,000	4,083,040	4,070,802	0	(7,122)	0	(7,122)	0	4,063,681	0	(156,177)	(156,177)	239,997	08/15/2020
852061-AS-9	SPRINT COMMUNICATIONS,MW@50		05/28/2015	VARIOUS		2,154,375	2,250,000	2,244,375	2,245,061	0	209	0	209	0	2,245,269	0	(90,894)	(90,894)	73,875	11/15/2022
85207U-AH-8	SPRINT CORP, MW@50		03/26/2015	BARCLAYS CAPITAL INC FIXED		2,434,375	2,500,000	2,425,000	0	0	1,083	0	1,083	0	2,426,083	0	8,292	8,292	51,953	06/15/2024
85207U-AJ-4	SPRINT CORP, MW@50		11/04/2015	MORGAN STANLEY & COMPANY		294,381	335,000	316,575	0	0	430	0	430	0	317,005	0	(22,624)	(22,624)	18,093	02/15/2025
85375C-BE-0	STANDARD PACIFIC CORP, MW@50		02/24/2015	VARIOUS		712,995	702,000	702,000	702,000	0	0	0	0	0	702,000	0	10,995	10,995	12,518	11/15/2024
86212U-AA-4	STORE MASTER FUNDING LLC,CALLABLE,P/P		12/21/2015	MBS PAYDOWN		142,510	142,510	143,714	142,406	0	104	0	104	0	142,510	0	0	0	3,207	03/20/2043
86212W-AA-0	STORE MASTER FUNDING LLC,144A ELIGIBLE		12/21/2015	MBS PAYDOWN		140,925	140,925	142,135	140,767	0	158	0	158	0	140,925	0	0	0	3,361	07/20/2043
870738-AK-7	SWIFT ENERGY CO,MW@50 CALLABLE		03/17/2015	BARCLAYS CAPITAL INC FIXED		186,463	462,000	239,085	239,085	0	0	0	0	0	239,085	0	(52,622)	(52,622)	20,111	03/01/2022
871503-AG-3	SYMANTEC CORP., M/W SR UNSECURED		09/15/2015	MATURITY		4,000,000	4,000,000	3,916,360	3,985,714	0	14,286	0	14,286	0	4,000,000	0	0	0	110,000	09/15/2015

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
871829-AP-2	SYSCO CORP,M/W SR UNSECURED		06/12/2015	MATURITY		1,000,000	1,000,000	993,190	998,975	0	1,025	0	1,025	0	1,000,000	0	0	0	2,750	06/12/2015
871829-AU-1	SYSCO CORPORATION, MW@15		07/14/2015	CALLED BY ISSUER at 101.000		4,040,000	4,000,000	4,025,980	4,025,709	0	(1,234)	0	(1,234)	0	4,024,475	0	15,525	15,525	109,667	10/02/2024
872312-AA-1	TCM SUB LLC,M/W 144A SR UNSECURED		01/15/2015	MATURITY		1,500,000	1,500,000	1,577,550	1,501,181	0	(1,181)	0	(1,181)	0	1,500,000	0	0	0	26,625	01/15/2015
87243Q-AB-2	TENET HEALTHCARE CORP, MW@50		02/24/2015	VARIOUS		1,161,480	1,068,000	1,136,085	1,133,431	0	(1,518)	0	(1,518)	0	1,131,914	0	29,566	29,566	25,833	10/01/2020
87264A-AJ-4	T-MOBILE USA INC,MW@50 CALLABLE		11/02/2015	VARIOUS		3,038,870	2,972,000	3,157,748	2,673,435	0	(17,900)	0	(17,900)	0	3,129,895	0	(91,025)	(91,025)	221,527	01/15/2024
87264A-AM-7	T-MOBILE USA INC, MW@50		11/02/2015	DEUTSCHE BANC		811,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	11,000	11,000	56,000	03/01/2023
87264A-AN-5	T-MOBILE USA INC, MW@50		10/08/2015	RBC CAPITAL MARKET CORP		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	70,656	03/01/2025
87305Q-BW-0	TTX CO, PP, 144A, M/W, NOTE		03/01/2015	MATURITY		10,500,000	10,500,000	10,061,660	10,486,098	0	13,902	0	13,902	0	10,500,000	0	0	0	257,250	03/01/2015
87407P-AA-8	TAL ADVANTAGE LLC,CALLABLE 144A ELIGIBLE		12/21/2015	MBS PAYDOWN		740,000	740,000	744,201	739,805	0	195	0	195	0	740,000	0	0	0	11,344	02/22/2038
87407P-AC-4	TAL ADVANTAGE LLC,CALLABLE,144A ELIGIBLE		12/21/2015	MBS PAYDOWN		450,000	450,000	452,667	450,029	0	(29)	0	(29)	0	450,000	0	0	0	9,653	02/22/2038
87407P-AE-0	TAL 2013-2A A		12/21/2015	MBS PAYDOWN		400,000	400,000	399,828	399,277	0	723	0	723	0	400,000	0	0	0	7,692	11/20/2038
883199-B*-1	TEXTRON FINANCIAL CORP,P/P,SR NOTE		09/14/2015	SINKING FUND REDEMPTION		421,053	421,053	421,053	421,053	0	0	0	0	0	421,053	0	0	0	14,495	09/14/2017
883556-AP-7	THERMO FISHER SCIENTIFIC, M/W SR NOTE		03/06/2015	CALLED BY ISSUER at 101.130		11,731,080	11,600,000	12,122,378	11,643,165	0	(18,705)	0	(18,705)	0	11,624,460	0	106,620	106,620	153,056	06/01/2015
883556-AY-8	THERMO FISHER SCIENTIFIC,SR UNSECURED		12/15/2015	CALLED BY ISSUER at 100.580		3,017,400	3,000,000	3,118,920	3,057,239	0	(46,824)	0	(46,824)	0	3,010,414	0	6,986	6,986	123,733	03/01/2016
887228-AA-2	TIME INC,MW@50		11/05/2015	DEUTSCHE BANC		306,683	309,000	311,188	310,955	0	(298)	0	(298)	0	310,657	0	(3,974)	(3,974)	19,001	04/15/2022
88732J-AV-0	TIME WARNER CABLE INC, M/W CO GUARNT		02/01/2015	MATURITY		4,000,000	4,000,000	3,980,920	3,999,668	0	332	0	332	0	4,000,000	0	0	0	70,000	02/01/2015
89656F-AA-4	TRINITY RAIL LEASING L.P. CALLABLE,144A		12/15/2015	MBS PAYDOWN		741,959	741,959	732,945	740,612	0	1,347	0	1,347	0	741,959	0	0	0	9,092	01/15/2043
89656F-AC-0	TRINITY RAIL LEASING L.P.144A ELIGIBLE		12/15/2015	MBS PAYDOWN		148,256	148,256	149,327	148,289	0	(33)	0	(33)	0	148,256	0	0	0	2,867	07/15/2043
90131H-AJ-4	21ST CENTURY FOX AMERICA		10/11/2015	MATURITY		1,410,000	1,410,000	1,535,138	1,424,604	0	(14,604)	0	(14,604)	0	1,410,000	0	0	0	107,160	10/11/2015
90333W-AC-2	U.S. BANCORP, SUBNOTE		04/15/2015	MATURITY		7,050,000	7,050,000	7,097,083	7,051,487	0	(1,487)	0	(1,487)	0	7,050,000	0	0	0	169,200	04/15/2015
90346W-AA-1	US AIRWAYS 2013, MW@50		11/16/2015	MBS PAYDOWN		306,888	306,888	317,797	0	0	(242)	0	(242)	0	306,888	0	0	0	8,087	11/15/2025
907833-AG-2	UNION PACIFIC CORP, SINK,PASS THRU CERTS		02/10/2015	VARIOUS		54,145	47,987	50,375	49,040	0	(384)	0	(384)	0	48,656	0	5,489	5,489	1,727	01/02/2020
90783W-AA-1	UNION PACIFIC RR, M/W PASS THRU CERTS		07/02/2015	SINKING FUND REDEMPTION		38,530	38,530	38,530	38,530	0	0	0	0	0	38,530	0	0	0	1,695	07/02/2030
90783X-AA-9	UNION PACIFIC RR CO 07-03 PASS THRU CERT		07/02/2015	SINKING FUND REDEMPTION		52,311	52,311	53,223	52,328	0	(17)	0	(17)	0	52,311	0	0	0	2,362	01/02/2031
90931Q-AA-5	UNITED AIR 2013-1 B PTT,2ND LIEN		08/15/2015	SINKING FUND REDEMPTION		280,392	280,392	278,687	279,801	0	592	0	592	0	280,392	0	0	0	11,379	08/15/2021
90932P-AA-6	UNITED AIR		10/15/2015	MBS PAYDOWN		237,764	237,764	241,444	0	0	(33)	0	(33)	0	237,764	0	0	0	4,755	04/11/2026
911365-AY-0	UR FINANCING ESCROW CORP,MW@50 CALLABLE		04/13/2015	CALLED BY ISSUER at 104.201		521,007	500,000	500,000	500,000	0	0	0	0	0	500,000	0	21,007	21,007	21,403	07/15/2018
913017-BH-1	UNITED TECHNOLOGIES, M/W NOTE		05/01/2015	MATURITY		5,614,000	5,614,000	5,861,503	5,630,573	0	(16,573)	0	(16,573)	0	5,614,000	0	0	0	136,841	05/01/2015
91359P-AJ-9	UNIVERSAL HOSPITAL SERVICESMW@50 CALLABL		12/16/2015	MBS PAYDOWN		2,608,845	2,805,000	2,869,468	2,849,738	0	(7,760)	0	(7,760)	0	2,841,978	0	(233,133)	(233,133)	260,379	08/15/2020
92553P-AK-8	VIACOM INC., M/W SR UNSECURED		02/27/2015	MATURITY		1,000,000	1,000,000	997,890	999,889	0	111	0	111	0	1,000,000	0	0	0	6,250	02/27/2015
929043-AF-4	VORNADO REALTY LP, M/W SR UNSECURED		01/02/2015	CALLED BY ISSUER at 100.000		4,700,000	4,700,000	4,954,963	4,700,000	0	0	0	0	0	4,700,000	0	0	0	49,938	04/01/2015
931142-BY-8	WAL-MART STORES, INC SR UNSECURED		07/01/2015	MATURITY		4,907,000	4,907,000	5,275,314	4,942,168	0	(35,168)	0	(35,168)	0	4,907,000	0	0	0	220,815	07/01/2015
931422-AE-9	WALGREEN CO, M/W NOTE		08/10/2015	DIRECT FROM ISSUER		13,548,885	12,126,000	12,155,753	12,140,026	0	(1,972)	0	(1,972)	0	12,138,053	0	1,410,832	1,410,832	680,824	01/15/2019
941388-AH-3	WATERFORD GAMING LLC., 144A, SR NOTE		03/31/2015	SINKING FUND REDEMPTION		42,804	215,395	43,272	43,079	193	0	0	193	0	43,272	0	(468)	(468)	0	09/15/2049
94974B-FA-3	WELLS FARGO & CO, SR UNSECURED		02/13/2015	MATURITY		4,000,000	4,000,000	3,988,640	3,999,550	0	450	0	450	0	4,000,000	0	0	0	25,000	02/13/2015
94974B-FE-5	WELLS FARGO & CO. SR UNSECURED		07/01/2015	MATURITY		2,000,000	2,000,000	1,996,080	1,999,336	0	664	0	664	0	2,000,000	0	0	0	30,000	07/01/2015
961548-AQ-7	WESTVACO CORP., NOTE		03/15/2015	SINKING FUND REDEMPTION		142,000	142,000	141,681	141,591	0	409	0	409	0	142,000	0	0	0	5,432	03/15/2027
966244-AA-3	WHITEWAVE FOODS CO, MW@50		03/05/2015	JP MORGAN CHASE		898,380	828,000	839,183	838,858	0	(215)	0	(215)	0	838,643	0	59,737	59,737	21,387	10/01/2022
97181#-KV-4	UNION PACIFIC RR CO., P/P, SR SEC EQ NT		07/02/2015	SINKING FUND REDEMPTION		13,489	13,489	13,489	13,489	0	0	0	0	0	13,489	0	0	0	723	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD CO. SEC EQUIP NOT		07/02/2015	SINKING FUND REDEMPTION		8,235	8,235	8,235	8,235	0	0	0	0	0	8,235	0	0	0	441	12/29/2028
97181#-KZ-5	UNION PACIFIC CORP., SEC EQUIP NT		07/02/2015	SINKING FUND REDEMPTION		6,438	6,438	6,438	6,438	0	0	0	0	0	6,438	0	0	0	345	07/02/2028
97181#-LA-9	UNION PACIFIC CORP. EQUIP NT SERIES D		07/02/2015	SINKING FUND REDEMPTION		4,142	4,142	4,142	4,142	0	0	0	0	0	4,142	0	0	0	223	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
97381W-AJ-3	WINDSTREAM CORP, MW +50BP		04/22/2015	CREDIT SUISSE		1,410,500	1,300,000	1,280,903	1,291,817	0	836	0	836	0	1,292,652	0	117,848	117,848	50,050	11/01/2017
97381W-AZ-7	WINDSTREAM CORP,MW@50 CALLALE		04/23/2015	DEUTSCHE BANC		685,605	783,000	732,105	732,105	0	0	0	0	0	732,105	0	(46,500)	(46,500)	36,594	08/01/2023
976656-CB-2	WISC ELEC POWER, MAKE WHOLE NOTE		12/01/2015	MATURITY		6,270,000	6,270,000	6,982,948	6,385,507	0	(115,507)	0	(115,507)	0	6,270,000	0	0	0	391,875	12/01/2015
976707-AN-9	WISCONSIN GAS CO., MAKE WHOLE BOND		12/01/2015	MATURITY		1,000,000	1,000,000	997,550	999,753	0	247	0	247	0	1,000,000	0	0	0	52,000	12/01/2015
976843-BG-6	WISCONSIN PUBLIC SERVICE, M/W 1ST MORTGE		12/01/2015	MATURITY		1,000,000	1,000,000	1,056,130	1,008,821	0	(8,821)	0	(8,821)	0	1,000,000	0	0	0	63,750	12/01/2015
982526-AB-1	WM WRIGLEY JR. CO., M/W NOTE		07/15/2015	MATURITY		5,250,000	5,250,000	5,040,990	5,234,353	0	15,647	0	15,647	0	5,250,000	0	0	0	244,125	07/15/2015
98385X-AF-3	XTO ENERGY INC., M/W SR UNSECURED		01/31/2015	VARIOUS		5,000,000	5,000,000	5,399,740	5,006,729	0	(6,729)	0	(6,729)	0	5,000,000	0	0	0	125,000	01/31/2015
98385X-AG-1	XTO ENERGY, INC, M/W SR UNSECURED		06/30/2015	MATURITY		1,000,000	1,000,000	1,048,520	1,004,574	0	(4,574)	0	(4,574)	0	1,000,000	0	0	0	26,500	06/30/2015
988498-AF-8	YUM! BRANDS INC, M/W SR UNSECURED		12/01/2015	MORGAN STANLEY & COMPANY		3,531,750	3,400,000	3,869,030	3,766,251	0	(68,228)	0	(68,228)	0	3,698,023	0	(166,273)	(166,273)	219,744	09/15/2019
988498-AH-4	YUM! BRANDS INC, SR UNSECURED		12/02/2015	WELLS FARGO BANKS		3,422,500	3,700,000	3,879,561	3,843,425	0	(18,593)	0	(18,593)	0	3,824,832	0	(402,332)	(402,332)	152,625	11/01/2021
064159-AL-0	BANK OF NOVA SCOTIA, SR UNSECURED	A	01/12/2015	MATURITY		4,000,000	4,000,000	3,999,880	3,999,999	0	1	0	1	0	4,000,000	0	0	0	37,000	01/12/2015
067901-AF-5	BARRICK GOLD CORP. MW, SR UNSECURED	A	09/09/2015	CALLED BY ISSUER at 101.801		55,991	55,000	55,560	55,170	0	(82)	0	(82)	0	55,088	0	903	903	1,236	05/30/2016
06849A-AA-7	BARRICK INTL BANK CORP M/W	B	10/15/2015	CALLED BY ISSUER at 105.728		9,304,071	8,800,000	8,404,100	8,688,474	0	47,379	0	47,379	0	8,735,853	0	568,218	568,218	506,000	10/15/2016
136069-ET-4	CANADIAN IMPERIAL BANK,SR UNSECURED	A	10/01/2015	MATURITY		1,000,000	1,000,000	999,700	999,924	0	76	0	76	0	1,000,000	0	0	0	9,000	10/01/2015
33761N-A*-0	FIRST SERVICE, P/P, SR NOTE	I	04/01/2015	MATURITY		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	16,320	04/01/2015
36485M-AG-4	GARDA WORLD SECURITY COR,MW@50	A	05/21/2015	RBC CAPITAL MARKET CORP		1,103,480	1,126,000	1,141,758	1,139,247	0	(941)	0	(941)	0	1,138,307	0	(34,827)	(34,827)	43,539	11/15/2021
41011W-BJ-8	JOHN HANCOCK, P/P, NOTE 144A	I	02/25/2015	MATURITY		7,000,000	7,000,000	7,043,960	7,000,718	0	(718)	0	(718)	0	7,000,000	0	0	0	183,750	02/25/2015
576339-AA-3	MASTER CREDIT CARD TRUST,144A, CALLABLE	A	10/21/2015	CALLED BY ISSUER at 100.000		3,000,000	3,000,000	2,999,408	2,999,687	0	105	0	105	0	2,999,792	0	208	208	19,500	04/21/2017
576339-AC-9	MASTER CREDIT CARD TRUST BANK OF MONTREA	A	10/21/2015	CALLED BY ISSUER at 100.000		2,000,000	2,000,000	2,004,688	2,003,093	0	(1,038)	0	(1,038)	0	2,002,055	0	(2,055)	(2,055)	32,833	04/21/2017
63307A-2A-2	NATIONAL BANK OF CANADA,SR UNSECURED	A	06/26/2015	MATURITY		1,000,000	1,000,000	997,580	999,600	0	400	0	400	0	1,000,000	0	0	0	7,500	06/26/2015
73755L-AG-2	POTASH CORP-SASKATCHEWAN,M/W SR UNSEC	A	09/30/2015	MATURITY		4,000,000	4,000,000	3,990,830	3,998,745	0	1,255	0	1,255	0	4,000,000	0	0	0	150,000	09/30/2015
78008K-BS-1	ROYAL BANK OF CANADA, NOTE	A	12/15/2015	MATURITY		1,000,000	1,000,000	997,600	999,549	0	451	0	451	0	1,000,000	0	0	0	26,250	12/15/2015
88156L-AC-4	TERVITA CORP,MW@50 CALLABLE	A	03/13/2015	VARIOUS		1,804,640	2,000,000	2,041,990	2,031,012	0	(2,087)	0	(2,087)	0	2,028,925	0	(224,285)	(224,285)	54,143	11/15/2018
893526-DH-3	TRANSCANADA PIPELINES,M/W SR UNSECURED	A	06/01/2015	MATURITY		1,735,000	1,735,000	1,745,289	1,735,925	0	(925)	0	(925)	0	1,735,000	0	0	0	29,495	06/01/2015
893526-DL-4	TRANS-CANADA PIPELINES,M/W SR UNSECURED	A	03/02/2015	MATURITY		1,000,000	1,000,000	996,290	999,788	0	212	0	212	0	1,000,000	0	0	0	4,375	03/02/2015
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE	A	03/02/2015	DEUTSCHE BANC		1,759,583	1,733,000	1,741,125	1,083,000	0	(266)	0	(266)	0	1,740,859	0	18,724	18,724	25,380	12/01/2021
91911X-AN-4	VALEANT PHARMACEUTICALS,144A M/W SR UNS	A	02/17/2015	CALLED BY ISSUER at 103.438		1,597,083	1,544,000	1,636,640	1,588,311	0	(2,835)	0	(2,835)	0	1,585,476	0	11,607	11,607	22,409	12/01/2018
00440E-AL-1	ACE INA HOLDINGS, M/W CO GUARNT	R	05/15/2015	MATURITY		4,500,000	4,500,000	4,924,600	4,531,671	0	(31,671)	0	(31,671)	0	4,500,000	0	0	0	126,000	05/15/2015
02666Q-F4-0	AMERICAN HONDA FINANCE,144A SR NOTE	R	03/16/2015	MATURITY		1,000,000	1,000,000	997,820	999,902	0	98	0	98	0	1,000,000	0	0	0	17,500	03/16/2015
02666Q-G6-4	AMERICAN HONDA FINANCE,144A SR UNSECURED	R	09/21/2015	MATURITY		3,190,000	3,190,000	3,287,663	3,210,566	0	(20,566)	0	(20,566)	0	3,190,000	0	0	0	79,750	09/21/2015
02666Q-K6-9	AMERICAN HONDA FINANCE,144A SR NOTES	R	02/27/2015	MATURITY		2,000,000	2,000,000	1,998,940	1,999,944	0	56	0	56	0	2,000,000	0	0	0	14,500	02/27/2015
035229-CR-2	ANHEUSER-BUSCH COMPANIES, M/W NOTE	R	02/01/2015	MATURITY		2,000,000	2,000,000	1,988,880	1,999,901	0	99	0	99	0	2,000,000	0	0	0	46,250	02/01/2015
035229-CY-7	ANHEUSER-BUSCH COS, INC. M/W CO GUARNT	R	01/15/2015	MATURITY		1,000,000	1,000,000	1,062,690	1,000,532	0	(532)	0	(532)	0	1,000,000	0	0	0	25,000	01/15/2015
03523T-AM-0	ANHEUSER-BUSCH INBEV WOR, MW +50BP	R	01/15/2015	MATURITY		1,000,000	1,000,000	998,630	999,990	0	10	0	10	0	1,000,000	0	0	0	20,625	01/15/2015
05523U-AD-2	BAE SYSTEMS HLDGS INC,144A SR UNSECURED	R	08/15/2015	MATURITY		2,590,000	2,590,000	2,784,302	2,653,917	0	(63,917)	0	(63,917)	0	2,590,000	0	0	0	134,680	08/15/2015
05565Q-BH-0	BP CAPITAL MARKETS PLC, CO GUARNT	F	03/10/2015	MATURITY		3,000,000	3,000,000	3,097,560	3,003,667	0	(3,667)	0	(3,667)	0	3,000,000	0	0	0	58,125	03/10/2015
05566G-AA-7	BNP PARIBAS LLC, 144A, P/P SUB NOTE	F	01/15/2015	MATURITY		12,500,000	12,500,000	12,733,655	12,500,876	0	(876)	0	(876)	0	12,500,000	0	0	0	320,313	01/15/2015
05567M-AA-3	BNP PARIBAS, P/P 144A, SUB. NOTE	F	06/24/2015	MATURITY		8,000,000	8,000,000	7,965,960	7,997,958	0	2,042	0	2,042	0	8,000,000	0	0	0	192,000	06/24/2015
06739G-BB-4	BARCLAYS BANK PLC, SR NOTE	F	04/07/2015	MATURITY		1,000,000	1,000,000	999,950	999,997	0	3	0	3	0	1,000,000	0	0	0	19,500	04/07/2015
06741J-S2-6	BARCLAYS BANK PLC, SR NOTE	F	02/23/2015	MATURITY		4,000,000	4,000,000	3,997,600	3,999,880	0	120	0	120	0	4,000,000	0	0	0	55,000	02/23/2015
072732-AA-8	BAYER CORP., NOTE, P/P, 144A	R	10/01/2015	MATURITY		8,500,000	8,500,000	9,618,305	8,609,792	0	(109,792)	0	(109,792)	0	8,500,000	0	0	0	605,625	10/01/2015
12591A-AD-9	CNH EQUIPMENT TRUST	R	12/15/2015	MBS PAYDOWN		474,890	474,890	474,726	474,664	0	226	0	226	0	474,890	0	0	0	4,779	06/15/2020
17121E-AD-9	CHRYSLER GP/CG CO, SECURED MW+50BP	R	03/13/2015	GOLDMAN SACHS & COMPANY		1,778,435	1,604,000	1,564,800	1,573,334	0	693	0	693	0	1,574,027	0	204,408	204,408	34,185	06/15/2021
1912EQ-AD-4	COCA-COLA HBC FINANCE BV, M/W CO GUARNT	F	09/17/2015	MATURITY		7,745,000	7,745,000	8,087,149	7,793,468	0	(48,468)	0	(48,468)	0	7,745,000	0	0	0	425,975	09/17/2015
20271R-AA-8	COMMONWEALTH BANK AUST,M/W SR UNSECURED	F	03/16/2015	MATURITY		2,000,000	2,000,000	1,999,240	1,999,946	0	54	0	54	0	2,000,000	0	0	0	19,500	03/16/2015
216871-AD-5	COOPER US INC, M/W CO GUARNT	R	04/01/2015	MATURITY		4,000,000	4,000,000	4,048,300	4,002,347	0	(2,347)	0	(2,347)	0	4,000,000	0	0	0	109,000	04/01/2015
22541L-AR-4	CREDIT SUISSE FB USA INC, CO GUARNT	R	01/15/2015	MATURITY		1,000,000	1,000,000	1,066,520	1,000,563	0	(563)	0	(563)	0	1,000,000	0	0	0	24,375	01/15/2015
22541L-BK-8	CREDIT SUISSE FB USA INC, CO GUARNT	R	08/15/2015	MATURITY		1,500,000	1,500,000	1,589,895	1,510,549	0	(10,549)	0	(10,549)	0	1,500,000	0	0	0	76,875	08/15/2015
233851-AJ-3	DAIMLER FINANCE NA LLC,144A M/W CO GUARN	R	01/09/2015	MATURITY		2,000,000	2,000,000	1,997,480	1,999,981	0	19	0	19	0	2,000,000	0	0	0	23,000	01/09/2015
233851-AN-4	DAIMLER FINANCE NA LLC,144A M/W CO GUARN	R	04/10/2015	MATURITY		4,000,000	4,000,000	4,006,620	4,000,644	0	(644)	0	(644)	0	4,000,000	0	0	0	33,000	04/10/2015

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/Decrease	Current Year's (Amortization)/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 Contractual Maturity Date
233851-AQ-7	DAIMLER FINANCE NA LLC,144A SR UNSECURED	R	07/31/2015	MATURITY		500,000	500,000	499,090	499,821	0	179	0	179	0	500,000	0	0	0	6,500	07/31/2015
25244S-AC-5	DIAGEO FINANCE BV, CO GUARNT	F	10/28/2015	MATURITY		7,280,000	7,280,000	7,561,334	7,322,917	0	(42,917)	0	(42,917)	0	7,280,000	0	0	0	385,840	10/28/2015
278062-AA-2	EATON CORP,MW@10	R	11/02/2015	MATURITY		3,825,000	3,825,000	3,820,984	3,823,312	0	1,688	0	1,688	0	3,825,000	0	0	0	36,338	11/02/2015
29358Q-AB-5	ENSCO PLC, M/W SR UNSECURED	F	04/14/2015	CALLED BY ISSUER at 102.606		2,052,124	2,000,000	1,988,370	1,997,013	0	697	0	697	0	1,997,711	0	54,414	54,414	37,194	03/15/2016
30239X-AC-1	FBG FINANCE LTD., 144A CO GUARNT	F	06/15/2015	MATURITY		4,165,000	4,165,000	4,010,664	4,151,225	0	13,775	0	13,775	0	4,165,000	0	0	0	106,728	06/15/2015
368710-AG-4	GENENTECH INC, M/W SR UNSECURED	R	07/15/2015	MATURITY		5,099,000	5,099,000	5,530,297	5,144,678	0	(45,678)	0	(45,678)	0	5,099,000	0	0	0	242,203	07/15/2015
37952U-AB-9	GLOBAL SC FINANCE SRL,144A ELIGIBLE	R	12/17/2015	MBS PAYDOWN		1,350,000	1,350,000	1,352,607	1,348,961	0	1,039	0	1,039	0	1,350,000	0	0	0	21,791	04/17/2028
37952U-AC-7	SEACO GLOBAL SC	F	12/17/2015	MBS PAYDOWN		217,333	217,333	217,316	216,993	0	340	0	340	0	217,333	0	0	0	4,441	11/14/2028
40428H-PG-1	HSBC USA INC, SR UNSECURED	R	02/13/2015	MATURITY		4,000,000	4,000,000	4,042,230	4,001,721	0	(1,721)	0	(1,721)	0	4,000,000	0	0	0	47,500	02/13/2015
449230-AE-4	HYUNDAI CAPITAL AMERICA	R	10/02/2015	MATURITY		2,334,000	2,334,000	2,360,468	2,345,927	0	(11,927)	0	(11,927)	0	2,334,000	0	0	0	37,928	10/02/2015
449786-AR-3	ING BANK NV,144A UNSECURED	F	09/25/2015	MATURITY		1,000,000	1,000,000	997,110	999,277	0	723	0	723	0	1,000,000	0	0	0	20,000	09/25/2015
44984X-AA-3	ING BANK NV, 144A SR NOTE	F	09/01/2015	MATURITY		7,000,000	7,000,000	7,004,610	7,001,038	0	(1,038)	0	(1,038)	0	7,000,000	0	0	0	210,000	09/01/2015
466112-AL-3	JBS USA LLC,144A SR UNSECURED	R	03/02/2015	JP MORGAN CHASE		1,870,619	1,771,000	1,767,083	1,767,774	0	61	0	61	0	1,767,835	0	102,784	102,784	33,526	06/01/2021
585055-AH-9	MEDTRONIC PLC, M/W NOTE	R	09/15/2015	MATURITY		5,750,000	5,750,000	5,525,653	5,727,742	0	22,258	0	22,258	0	5,750,000	0	0	0	273,125	09/15/2015
62886H-AL-5	NCL CORP LTD, MW@50	F	08/05/2015	BARCLAYS CAPITAL INC FIXED		1,231,196	1,191,000	1,197,588	1,197,345	0	(1,276)	0	(1,276)	0	1,196,068	0	35,128	35,128	45,332	11/15/2019
63254A-AA-6	NATIONAL AUSTRALIA BANK	F	03/09/2015	MATURITY		500,000	500,000	499,855	499,991	0	9	0	9	0	500,000	0	0	0	5,000	03/09/2015
63254A-AC-2	NATIONAL AUSTRALIA BL LT,SR UNSECURED	F	08/07/2015	MATURITY		2,000,000	2,000,000	2,018,380	2,003,801	0	(3,801)	0	(3,801)	0	2,000,000	0	0	0	32,000	08/07/2015
65409Q-BB-7	NIELSEN FINANCE LLC/CO, MW@50	R	11/05/2015	DEUTSCHE BANC		883,203	881,000	876,595	0	0	269	0	269	0	876,864	0	6,339	6,339	25,084	04/15/2022
66989H-AC-2	NOVARTIS CAPITAL CORP., M/W CO GUARNT	R	04/24/2015	MATURITY		2,000,000	2,000,000	1,990,440	1,999,375	0	625	0	625	0	2,000,000	0	0	0	29,000	04/24/2015
71645W-AV-3	PETROBRAS INTL FIN CO. M/W SR UNSECURED	F	02/06/2015	MATURITY		500,000	500,000	497,495	499,916	0	84	0	84	0	500,000	0	0	0	7,188	02/06/2015
767201-AM-8	RIO TINTO FIN USA LTD,M/W CO GUARNT	F	07/13/2015	CALLED BY ISSUER at 101.802		1,018,020	1,000,000	995,060	998,566	0	546	0	546	0	999,112	0	18,908	18,908	16,042	05/20/2016
771196-AS-1	ROCHE HOLDINGS INC, 144A M/W CO GUARNT	R	03/26/2015	CALLED BY ISSUER at 116.201		1,034,189	890,000	1,016,506	961,037	0	(3,721)	0	(3,721)	0	957,317	0	76,872	76,872	30,408	03/01/2019
780153-AU-6	ROYAL CARIBBEAN CRUISES, MW SR UNSECURED	F	09/30/2015	VARIOUS		1,591,520	1,523,000	1,532,896	1,531,175	0	(658)	0	(658)	0	1,530,517	0	61,018	61,018	71,073	11/15/2022
78573A-AD-2	SABMILLER HOLDINGS INC., 144A M/W CO GUA	R	01/15/2015	MATURITY		1,000,000	1,000,000	999,940	999,999	0	1	0	1	0	1,000,000	0	0	0	9,250	01/15/2015
865622-AQ-7	SUMITOMO MITSUI BANKING,144A SR UNSECURE	F	01/12/2015	MATURITY		4,000,000	4,000,000	3,995,840	3,999,957	0	43	0	43	0	4,000,000	0	0	0	38,000	01/12/2015
865622-AU-8	SUMITOMO MITSUI BANKING,SR UNSECURED	F	07/18/2015	MATURITY		3,900,000	3,900,000	3,905,272	3,900,977	0	(977)	0	(977)	0	3,900,000	0	0	0	52,650	07/18/2015
870836-AD-5	SWISS BK CORP OF NY, DEB.	R	10/15/2015	MATURITY		7,350,000	7,350,000	8,139,193	7,413,826	0	(63,826)	0	(63,826)	0	7,350,000	0	0	0	514,500	10/15/2015
89152U-AA-0	TOTAL CAPITAL SA, M/W NOTE	F	10/02/2015	MATURITY		4,000,000	4,000,000	3,982,440	3,997,612	0	2,388	0	2,388	0	4,000,000	0	0	0	125,000	10/02/2015
89233P-4B-9	TOYOTA MOTOR CREDIT CORP.	R	06/17/2015	MATURITY		3,000,000	3,000,000	3,017,910	3,001,772	0	(1,772)	0	(1,772)	0	3,000,000	0	0	0	48,000	06/17/2015
89233P-5Z-5	TOYOTA MOTOR CREDIT CORP, SR UNS	R	02/17/2015	MATURITY		2,000,000	2,000,000	1,997,000	1,999,871	0	129	0	129	0	2,000,000	0	0	0	10,000	02/17/2015
89233P-6J-0	TOYOTA MOTOR CREDIT CORP,SR UNSECURED	R	07/17/2015	MATURITY		4,000,000	4,000,000	3,997,880	3,999,610	0	390	0	390	0	4,000,000	0	0	0	35,000	07/17/2015
89675*-AN-7	TRITON CONTAINER INT'L LTD., P/P SR NOTE	R	05/01/2015	SINKING FUND REDEMPTION		571,429	571,429	571,429	571,429	0	0	0	0	0	571,429	0	0	0	17,343	04/30/2020
902133-AL-1	TYCO ELECTRONICS GROUP S,M/W CO GUARNT	F	02/03/2015	MATURITY		1,000,000	1,000,000	997,960	999,938	0	62	0	62	0	1,000,000	0	0	0	8,000	02/03/2015
902674-MY-3	UBS AG LONDON, 144A SERIES 2012-2	F	01/23/2015	MATURITY		2,000,000	2,000,000	1,990,000	1,999,791	0	209	0	209	0	2,000,000	0	0	0	18,750	01/23/2015
92886A-AA-1	VOLVO TREASURY AB, 144A M/W NOTE	F	04/01/2015	MATURITY		3,000,000	3,000,000	3,018,800	3,000,980	0	(980)	0	(980)	0	3,000,000	0	0	0	89,250	04/01/2015
961214-BW-2	WESTPAC BANKING CORP, SR UNSECURED	F	09/25/2015	MATURITY		1,000,000	1,000,000	997,150	999,294	0	706	0	706	0	1,000,000	0	0	0	11,250	09/25/2015
96122W-AB-6	WESTPAC BANKING CORP,144A SECURED	F	07/17/2015	MATURITY		3,000,000	3,000,000	2,998,860	2,999,790	0	210	0	210	0	3,000,000	0	0	0	41,250	07/17/2015
L7919*-AB-8	RELUXCO INTL S A , P/P	R	12/09/2015	CALLED BY ISSUER at 105.634		4,225,345	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	225,348	225,348	269,280	03/27/2017
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						929,065,121	918,218,874	937,505,673	911,797,749	193	(2,238,844)	217,477	(2,456,128)	0	919,469,896	0	9,595,235	9,595,235	32,655,381	XXX
8399997. Total - Bonds - Part 4						994,235,522	983,372,692	1,006,399,581	977,208,514	193	(2,488,737)	217,477	(2,706,021)	0	984,630,768	0	9,604,764	9,604,764	35,301,658	XXX
8399998. Total - Bonds - Part 5						42,221,442	44,183,800	44,065,575	0	0	(7,224)	0	(7,224)	0	44,058,348	0	(1,836,909)	(1,836,909)	1,317,808	XXX
8399999. Total - Bonds						1,036,456,964	1,027,556,492	1,050,465,156	977,208,514	193	(2,495,961)	217,477	(2,713,245)	0	1,028,689,116	0	7,767,855	7,767,855	36,619,466	XXX
02005N-60-5	ALLY FINANCIAL INC,		12/14/2015	CALLED BY ISSUER at 1000.000	230.000	230,000	0.00	93,322	93,322	0	0	0	0	0	93,322	0	136,678	136,678	11,896	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						230,000	XXX	93,322	93,322	0	0	0	0	0	93,322	0	136,678	136,678	11,896	XXX
8999997. Total - Preferred Stocks - Part 4						230,000	XXX	93,322	93,322	0	0	0	0	0	93,322	0	136,678	136,678	11,896	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						230,000	XXX	93,322	93,322	0	0	0	0	0	93,322	0	136,678	136,678	11,896	XXX
99C000-01-7	FHLB SEATTLE		06/01/2015	DIRECT FORM ISSUER	59,806.000	5,980,600		5,980,600	5,980,600	0	0	0	0	0	5,980,600	0	0	0	0	

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
99C000-02-5	FHLB DES MOINES		12/31/2015	DIRECT FORM ISSUER	35,459.000	3,545,900		3,545,900	0	0	0	0	0	0	3,545,900	0	0	0	0	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						9,526,500	XXX	9,526,500	5,980,600	0	0	0	0	0	9,526,500	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						9,526,500	XXX	9,526,500	5,980,600	0	0	0	0	0	9,526,500	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						2,920,500	XXX	2,920,500	0	0	0	0	0	0	2,920,500	0	0	0	2,901	XXX
9799999. Total - Common Stocks						12,447,000	XXX	12,447,000	5,980,600	0	0	0	0	0	12,447,000	0	0	0	2,901	XXX
9899999. Total - Preferred and Common Stocks						12,677,000	XXX	12,540,322	6,073,922	0	0	0	0	0	12,540,322	0	136,678	136,678	14,797	XXX
9999999 - Totals						1,049,133,964	XXX	1,063,005,478	983,282,436	193	(2,495,961)	217,477	(2,713,245)	0	1,041,229,438	0	7,904,533	7,904,533	36,634,263	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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02005N-AZ-3	ALLY FINANCIAL INC		03/25/2015	VARIOUS	07/10/2015	VARIOUS	2,323,000	2,298,971	2,331,318	2,300,204	0	1,233	0	1,233	0	0	31,113	31,113	27,193	0
02155F-AA-3	ALTICE US FINANCE, MW@50		06/02/2015	JP MORGAN CHASE	11/19/2015	VARIOUS	2,300,000	2,307,448	2,290,110	2,307,234	0	(214)	0	(214)	0	0	(17,124)	(17,124)	50,127	0
085790-AY-9	BERRY PLASTICS CORP, MW@50		05/21/2015	CITIGROUP GLOBAL MARKETS	06/24/2015	VARIOUS	1,240,000	1,240,000	1,216,970	1,240,000	0	0	0	0	0	0	(23,030)	(23,030)	3,834	0
143436-AL-7	CARMIKE CINEMAS INC, MW@50		06/10/2015	VARIOUS	11/12/2015	DEUTSCHE BANC	2,300,000	2,311,148	2,375,835	2,310,532	0	(615)	0	(615)	0	0	65,303	65,303	55,197	0
15089Q-AD-6	CELANESE US HOLDINGS LLC, MW@50		02/17/2015	VARIOUS	05/14/2015	VARIOUS	500,000	504,365	509,105	504,262	0	(103)	0	(103)	0	0	4,843	4,843	15,646	9,893
15135B-AD-3	CENTENE CORP,MW@50 CALLABLE		01/09/2015	CITIGROUP GLOBAL MARKETS	04/10/2015	CITIGROUP GLOBAL MARKETS	400,000	400,000	421,500	400,000	0	0	0	0	0	0	21,500	21,500	7,917	3,114
15672W-AE-4	CEQUEL COM HLDG I/CAP CP, MW@50		05/20/2015	MORGAN STANLEY & COMPANY	07/14/2015	BARCLAYS CAPITAL INC FIXED	568,000	556,640	528,950	556,865	0	225	0	225	0	0	(27,915)	(27,915)	17,143	13,019
163851-AA-6	CHEMOURS CO, MW@50		05/05/2015	CREDIT SUISSE	05/15/2015	VARIOUS	1,015,000	1,018,175	1,015,000	1,018,168	0	(7)	0	(7)	0	0	(3,168)	(3,168)	1,399	0
20337Y-AA-5	COMMSCOPE TECH FINANCE L, MW@50		06/02/2015	JP MORGAN CHASE	11/16/2015	DEUTSCHE BANC	1,300,000	1,318,765	1,278,850	1,318,067	0	(698)	0	(698)	0	0	(39,217)	(39,217)	29,134	0
247916-AD-1	DENBURY RESOURCES INC, MW@50		04/14/2015	BARCLAYS CAPITAL INC FIXED	09/29/2015	VARIOUS	1,500,000	1,421,250	1,001,490	1,425,243	0	3,993	0	3,993	0	0	(423,753)	(423,753)	74,120	38,042
26907Y-AA-2	ESH HOSPITALITY INC,MW@50		05/01/2015	GMP SECURITIES	11/18/2015	BARCLAYS CAPITAL INC FIXED	255,000	257,869	253,088	257,708	0	(161)	0	(161)	0	0	(4,620)	(4,620)	6,991	0
30706V-AA-3	FAMILY TREE ESCROW LLC, MW@50		02/12/2015	JP MORGAN CHASE	03/30/2015	JP MORGAN CHASE	1,255,000	1,272,648	1,318,548	1,272,377	0	(271)	0	(271)	0	0	46,171	46,171	7,668	0
404030-AE-8	H&E EQUIPMENT SERVICES, MW@50 CALLABLE		03/12/2015	JEFFERIES & CO., INC.	11/10/2015	SUNTRUST-T CAPITAL	380,000	396,150	388,340	394,490	0	(1,660)	0	(1,660)	0	0	(6,150)	(6,150)	18,583	1,182
436440-AF-8	HOLOGIC INC,MW@50,CALLABLE		01/08/2015	DEUTSCHE BANC	08/03/2015	DIRECT FROM ISSUER	400,000	418,500	412,500	414,943	0	(3,557)	0	(3,557)	0	0	(2,443)	(2,443)	25,000	11,250
55354G-AB-6	MSCI INC, MW@50		08/10/2015	JP MORGAN CHASE	10/27/2015	JP MORGAN CHASE	347,000	347,000	364,350	347,000	0	0	0	0	0	0	17,350	17,350	4,268	0
579489-AG-0	MCCLATCHY CO,MW@50 CALLABLE		05/19/2015	JP MORGAN CHASE	11/12/2015	CITIGROUP GLOBAL MARKETS	310,000	298,375	296,825	298,935	0	560	0	560	0	0	(2,110)	(2,110)	25,730	12,168
62704P-AF-0	MURRAY ENERGY CORP, MW@50		04/09/2015	DEUTSCHE BANC	06/24/2015	DEUTSCHE BANC	1,120,000	1,085,670	996,108	1,086,364	0	694	0	694	0	0	(90,257)	(90,257)	21,511	0
688239-AD-4	OSHKOSH CORP, MW@50		02/17/2015	BANK OF AMERICA - MERRIL LYNCH	05/26/2015	CITIGROUP GLOBAL MARKETS	333,000	333,000	346,320	333,000	0	0	0	0	0	0	13,320	13,320	4,326	0
72147K-AC-2	PILGRIMS PRIDE CORP, MW@50		03/05/2015	VARIOUS	08/13/2015	VARIOUS	1,229,000	1,239,865	1,261,261	1,239,393	0	(472)	0	(472)	0	0	21,868	21,868	30,819	0
727493-AB-4	PLANTRONICS INC, MW@50		06/01/2015	MORGAN STANLEY & COMPANY	11/13/2015	VARIOUS	2,400,000	2,422,085	2,425,790	2,420,588	0	(1,497)	0	(1,497)	0	0	5,202	5,202	62,700	1,090
748767-AF-7	QUINTILES TRANSNATIONAL, MW@50		05/08/2015	BARCLAYS CAPITAL INC FIXED	11/23/2015	BARCLAYS CAPITAL INC FIXED	2,300,000	2,319,079	2,321,040	2,317,628	0	(1,451)	0	(1,451)	0	0	3,412	3,412	58,479	125
749571-AC-9	RHP HOTEL PPTY/RHP FINAN		04/20/2015	VARIOUS	10/20/2015	DEUTSCHE BANC	1,194,000	1,202,783	1,223,850	1,202,130	0	(652)	0	(652)	0	0	21,720	21,720	31,343	364
81211K-AW-0	SEALED AIR CORP, MW@50		10/14/2015	MIZUHO SECURITIES USA INC	12/01/2015	MORGAN STANLEY & COMPANY	636,000	642,360	650,310	642,324	0	(36)	0	(36)	0	0	7,986	7,986	16,569	12,495
85207U-AJ-4	SPRINT CORP, MW@50		07/15/2015	CREDIT SUISSE	11/04/2015	MORGAN STANLEY & COMPANY	365,000	344,925	320,744	345,380	0	455	0	455	0	0	(24,636)	(24,636)	19,714	11,287
91831A-AB-7	VRX ESCROW CORP	A	09/22/2015	VARIOUS	11/12/2015	VARIOUS	4,739,000	4,753,180	3,973,315	4,753,013	0	(167)	0	(167)	0	0	(779,698)	(779,698)	175,835	41,191
91911K-AD-4	VALEANT PHARMACEUTICALS,MW@50 CALLABLE	A	01/07/2015	BARCLAYS CAPITAL INC FIXED	03/02/2015	DEUTSCHE BANC	917,000	928,463	930,755	928,087	0	(375)	0	(375)	0	0	2,668	2,668	13,468	5,875
91911K-AE-2	VALEANT PHARMACEUTICALS, MW@50	I	01/15/2015	BARCLAYS CAPITAL INC FIXED	02/27/2015	VARIOUS	1,072,000	1,082,720	1,080,075	1,082,548	0	(172)	0	(172)	0	0	(2,473)	(2,473)	5,029	0
12545D-AB-4	CHC HELICOPTER, MW@50	F	03/05/2015	VARIOUS	08/31/2015	CITIGROUP GLOBAL MARKETS	1,549,800	1,462,896	937,629	1,468,882	0	5,986	0	5,986	0	0	(531,253)	(531,253)	126,632	57,341
29273E-AC-2	ENDO FIN/ENDO LTD/E FINC, MW@50	R	06/24/2015	BARCLAYS CAPITAL INC FIXED	09/22/2015	JP MORGAN CHASE	1,473,000	1,482,625	1,517,190	1,482,340	0	(285)	0	(285)	0	0	34,850	34,850	18,658	0
45824T-AP-0	INTELSAT JACKSON HLDG, MW@50	F	05/28/2015	GOLDMAN SACHS & COMPANY	09/28/2015	VARIOUS	2,500,000	2,300,000	2,151,973	2,306,082	0	6,082	0	6,082	0	0	(154,109)	(154,109)	89,075	46,215
62886H-AL-5	NCL CORP LTD, MW@50	F	01/09/2015	VARIOUS	08/05/2015	BARCLAYS CAPITAL INC FIXED	1,100,000	1,111,000	1,137,125	1,108,948	0	(2,052)	0	(2,052)	0	0	28,177	28,177	41,869	8,823
87264A-AL-9	T-MOBILE USA INC, MW@50	R	01/29/2015	VARIOUS	11/03/2015	DEUTSCHE BANC	3,000,000	3,115,000	3,101,250	3,103,186	0	(11,814)	0	(11,814)	0	0	(1,936)	(1,936)	218,073	66,802
98877D-AB-1	ZF NA CAPITAL, MW@50	R	04/30/2015	VARIOUS	06/29/2015	VARIOUS	1,863,000	1,872,620	1,843,928	1,872,427	0	(193)	0	(193)	0	0	(28,500)	(28,500)	13,758	281
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							44,183,800	44,065,575	42,221,442	44,058,348	0	(7,224)	0	(7,224)	0	0	(1,836,909)	(1,836,909)	1,317,808	340,557
8399998. Total - Bonds							44,183,800	44,065,575	42,221,442	44,058,348	0	(7,224)	0	(7,224)	0	0	(1,836,909)	(1,836,909)	1,317,808	340,557
8999998. Total - Preferred Stocks							0	0	0	0	0	0	0	0	0	0	0	0	0	0
99C000-01-7	FHLB SEATTLE		05/21/2015	DIRECT FROM ISSUER	06/01/2015	DIRECT FROM ISSUER	28,406.000	2,840,600	2,840,600	2,840,600	0	0	0	0	0	0	0	0	2,901	0
99C000-02-5	FHLB DES MOINES		07/10/2015	DIRECT FROM ISSUER	07/30/2015	DIRECT FROM ISSUER	799.000	79,900	79,900	79,900	0	0	0	0	0	0	0	0	0	0
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								2,920,500	2,920,500	2,920,500	0	0	0	0	0	0	0	0	2,901	0
9799998. Total - Common Stocks								2,920,500	2,920,500	2,920,500	0	0	0	0	0	0	0	0	2,901	0
9899999. Total - Preferred and Common Stocks								2,920,500	2,920,500	2,920,500	0	0	0	0	0	0	0	0	2,901	0
9999999 - Totals								46,986,075	45,141,942	46,978,848	0	(7,224)	0	(7,224)	0	0	(1,836,909)	(1,836,909)	1,320,709	340,557

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
26200X-20-9	DREYFUS INSTL RES MONEY 6542 MONEY M			12/30/2015	VARIOUS	XXX	13,753,732	0	0	0	0	0	13,753,732	0	0	0.020	0.000	MON	2	0
31846V-10-4	FIRST AMERICAN PRIME OB. CLASS Y			12/30/2015	VARIOUS	XXX	191,823	0	0	0	0	0	191,823	0	0	0.020	0.000		31	0
8999999. Subtotal - Class One Money Market Mutual Funds							13,945,555	0	0	0	0	XXX	13,945,555	0	0	XXX	XXX	XXX	33	0
9199999 - Totals							13,945,555	0	0	0	0	XXX	13,945,555	0	0	XXX	XXX	XXX	33	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.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	01/15/2015	01/15/2016	8,865	17,665,069	1,998.01 / 2,065.02	0	310,905	0	380,531	*	380,531	69,625	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	01/15/2015	01/15/2016	8,133	16,206,552	1,996.10 / 2,105.16	0	439,198	0	453,379	*	453,379	14,181	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	02/13/2015	02/12/2016	6,745	14,144,688	2,100.41 / 2,159.90	0	217,828	0	78,902	*	78,902	(138,926)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	02/13/2015	02/12/2016	6,966	14,606,838	2,105.76 / 2,191.69	0	305,283	0	73,487	*	73,487	(231,796)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/13/2015	03/15/2016	6,667	13,690,993	2,057.98 / 2,119.09	0	217,687	0	178,305	*	178,305	(39,382)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	03/13/2015	03/15/2016	6,149	12,626,590	2,057.92 / 2,142.48	0	267,684	0	207,963	*	207,963	(59,721)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/15/2015	04/15/2016	10,871	22,900,338	2,110.06 / 2,181.10	0	423,656	0	235,702	*	235,702	(187,954)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	04/15/2015	04/15/2016	10,130	21,341,096	2,113.12 / 2,202.80	0	473,772	0	247,512	*	247,512	(226,260)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/15/2015	05/13/2016	8,406	17,843,906	2,126.08 / 2,194.20	0	312,268	0	163,226	*	163,226	(149,042)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/15/2015	05/13/2016	8,740	18,552,175	2,125.70 / 2,214.05	0	406,293	0	210,891	*	210,891	(195,402)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS W22LROWP2IHZNBB6K528	06/15/2015	06/15/2016	10,025	20,895,737	2,086.16 / 2,154.90	0	374,034	0	310,865	*	310,865	(63,169)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	GOLDMAN SACHS W22LROWP2IHZNBB6K528	06/15/2015	06/15/2016	9,346	19,480,780	2,087.85 / 2,175.56	0	430,525	0	338,320	*	338,320	(92,205)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	07/15/2015	07/15/2016	8,142	17,159,192	2,109.78 / 2,177.66	0	299,428	0	217,116	*	217,116	(82,312)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	07/15/2015	07/15/2016	7,651	16,123,824	2,110.31 / 2,197.43	0	348,275	0	250,323	*	250,323	(97,952)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	08/14/2015	08/15/2016	7,889	16,499,950	2,093.00 / 2,164.93	0	306,899	0	252,642	*	252,642	(54,257)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	08/14/2015	08/15/2016	8,029	16,793,066	2,093.26 / 2,186.08	0	389,599	0	310,764	*	310,764	(78,835)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	09/15/2015	09/15/2016	8,702	17,212,679	1,982.30 / 2,048.77	0	311,549	0	364,796	*	364,796	53,247	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	09/15/2015	09/15/2016	10,594	20,956,424	1,998.19 / 2,071.10	0	398,172	0	451,846	*	451,846	53,674	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	10/15/2015	10/14/2016	12,225	24,740,916	2,025.11 / 2,098.76	0	479,974	0	476,241	*	476,241	(3,733)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	JP MORGAN CHASE & CO 7H6GLXDRUGQFU57RNE97	10/15/2015	10/14/2016	13,310	26,936,853	2,027.73 / 2,122.71	0	646,484	0	663,186	*	663,186	16,702	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	11/13/2015	11/15/2016	14,191	28,708,677	2,030.26 / 2,102.32	0	545,465	0	528,645	*	528,645	(16,820)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	11/13/2015	11/15/2016	14,758	29,855,574	2,038.92 / 2,124.25	0	644,881	0	640,229	*	640,229	(4,652)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	12/15/2015	12/15/2016	11,241	22,969,462	2,047.95 / 2,120.53	0	443,311	0	408,236	*	408,236	(35,075)	0	0	0	0		
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index.	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	12/15/2015	12/15/2016	9,710	19,841,562	2,049.21 / 2,141.96	0	474,213	0	450,618	*	450,618	(23,595)	0	0	0	0		
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	9,467,383	0	7,893,725	XXX	7,893,725	(1,573,659)	0	0	0	0	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										0	9,467,383	0	7,893,725	XXX	7,893,725	(1,573,659)	0	0	0	0	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	9,467,383	0	7,893,725	XXX	7,893,725	(1,573,659)	0	0	0	0	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

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)
0419999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999. Total Purchased Options										0	9,467,383	0	7,893,725	XXX	7,893,725	(1,573,659)	0	0	0	0	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
Interest Rate Swap - Rec floating [Pay fixed]	UNIONBANCAL CORP 908906AC4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/08/2014	06/18/2022	0	1,000,000	3ML+0.94/(3.50)	0	0	(22,521)	0		(39,041)	0	0	0	0	12,717		104/104
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 96332HCF4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/08/2014	03/01/2023	0	3,900,000	3ML+1.02/(3.70)	0	0	(92,325)	0		(178,323)	0	0	0	0	52,214		105/105
Interest Rate Swap - Rec floating [Pay fixed]	MARATHON OIL CORP 565849AK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/10/2014	11/01/2022	0	4,000,000	3ML+0.26/(2.80)	0	0	(90,130)	0		(151,366)	0	0	0	0	52,311		101/101
Interest Rate Swap - Rec floating [Pay fixed]	BP CAPITAL MARKETS PLC 05565QCB2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/11/2014	11/06/2022	0	3,000,000	3ML-0.04/(2.50)	0	0	(67,643)	0		(114,049)	0	0	0	0	39,272		100/100
Interest Rate Swap - Rec floating [Pay fixed]	WEST MASS ELECTRIC CO 958587BJ5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/11/2014	09/15/2021	0	3,000,000	3ML+1.15/(3.50)	0	0	(61,011)	0		(82,432)	0	0	0	0	35,851		105/104
Interest Rate Swap - Rec floating [Pay fixed]	BANK OF NEW YORK MELLON 06406HBY4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/11/2014	09/23/2021	0	4,000,000	3ML+1.20/(3.55)	0	0	(81,595)	0		(108,980)	0	0	0	0	47,893		105/105
Interest Rate Swap - Rec floating [Pay fixed]	TTX CO 873050CC3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/14/2014	05/01/2021	0	4,000,000	3ML+2.09/(4.40)	0	0	(79,994)	0		(101,578)	0	0	0	0	46,204		108/108
Interest Rate Swap - Rec floating [Pay fixed]	NORTHWEST NATURAL GAS 66765RBZ8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/14/2014	09/15/2021	0	2,000,000	3ML+0.81/(3.18)	0	0	(41,149)	0		(57,684)	0	0	0	0	23,900		104/103
Interest Rate Swap - Rec floating [Pay fixed]	DUKE ENERGY INDIANA INC 263901AC4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/16/2014	07/15/2020	0	3,090,000	3ML+1.60/(3.75)	0	0	(56,844)	0		(60,954)	0	0	0	0	32,929		106/105
Interest Rate Swap - Rec floating [Pay fixed]	GENERAL MILLS INC 370334BM5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/16/2014	12/15/2021	0	3,000,000	3ML+0.72/(3.15)	0	0	(63,476)	0		(95,086)	0	0	0	0	36,625		103/103
Interest Rate Swap - Rec floating [Pay fixed]	IBM CORP 459200HE4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/16/2014	05/15/2019	0	4,000,000	3ML+0.09/(1.88)	0	0	(59,906)	0		(41,388)	0	0	0	0	36,729		100/100
Interest Rate Swap - Rec floating [Pay fixed]	BECTON DICKINSON 075887AW9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/17/2014	11/12/2020	0	2,000,000	3ML+0.96/(3.25)	0	0	(39,627)	0		(51,976)	0	0	0	0	22,071		103/103
Interest Rate Swap - Rec floating [Pay fixed]	AIR PRODUCTS & CHEMICALS 009158AR7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/17/2014	11/03/2021	0	2,000,000	3ML+0.52/(3.00)	0	0	(43,829)	0		(70,678)	0	0	0	0	24,180		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY GULF STATES LA 29365PAQ5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/22/2014	10/01/2020	0	2,000,000	3ML+1.67/(3.95)	0	0	(39,382)	0		(50,337)	0	0	0	0	21,809		106/106

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	RAYTHEON COMPANY 755111BT7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/22/2014	10/15/2020	0	2,000,000	3ML+0.86/(3.13)	0	0	(39,440)	0		(50,547)	0	0	0	0	21,896		103/103
Interest Rate Swap - Rec floating [Pay fixed]	TRAVELERS COS INC 89417EAG4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/22/2014	11/01/2020	0	3,000,000	3ML+1.61/(3.90)	0	0	(59,565)	0		(77,034)	0	0	0	0	33,004		106/105
Interest Rate Swap - Rec floating [Pay fixed]	AT&T INC 00206RAZ5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/23/2014	08/15/2021	0	2,500,000	3ML+1.45/(3.88)	0	0	(52,766)	0		(78,223)	0	0	0	0	29,653		106/105
Interest Rate Swap - Rec floating [Pay fixed]	TARGET CORP 87612EAZ9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/23/2014	01/15/2022	0	2,000,000	3ML+0.43/(2.90)	0	0	(43,619)	0		(68,275)	0	0	0	0	24,590		102/102
Interest Rate Swap - Rec floating [Pay fixed]	HALLIBURTON CO 406216AZ4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/23/2014	11/15/2021	0	2,000,000	3ML+0.81/(3.25)	0	0	(42,823)	0		(65,529)	0	0	0	0	24,248		103/103
Interest Rate Swap - Rec floating [Pay fixed]	DUKE ENERGY PROGRESS INC 144141DC9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/25/2014	05/15/2022	0	2,000,000	3ML+0.28/(2.80)	0	0	(44,499)	0		(74,269)	0	0	0	0	25,249		101/101
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/25/2014	02/25/2023	0	3,000,000	3ML+1.10/(3.75)	0	0	(70,291)	0		(131,372)	0	0	0	0	40,134		105/105
Interest Rate Swap - Rec floating [Pay fixed]	CARLISLE COS INC 142339AF7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/25/2014	11/15/2022	0	3,500,000	3ML+1.14/(3.75)	0	0	(80,711)	0		(145,118)	0	0	0	0	45,900		105/105
Interest Rate Swap - Rec floating [Pay fixed]	COLA-COLA ENTERPRISES 459284AB1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/28/2014	09/15/2020	0	2,000,000	3ML+1.27/(3.50)	0	0	(38,342)	0		(47,121)	0	0	0	0	21,708		105/104
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/28/2014	11/04/2020	0	1,500,000	3ML+1.18/(3.45)	0	0	(29,422)	0		(37,212)	0	0	0	0	16,516		104/104
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/28/2014	11/04/2020	0	1,500,000	3ML+1.18/(3.45)	0	0	(29,422)	0		(37,212)	0	0	0	0	16,516		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/28/2014	11/02/2020	0	2,000,000	3ML+1.25/(3.50)	0	0	(39,033)	0		(48,501)	0	0	0	0	22,009		104/104
Interest Rate Swap - Rec floating [Pay fixed]	BECTON DICKINSON 075887AW9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/28/2014	11/12/2020	0	1,500,000	3ML+0.99/(3.25)	0	0	(29,386)	0		(37,400)	0	0	0	0	16,553		103/103
Interest Rate Swap - Rec floating [Pay fixed]	KIMBERLY-CLARK CORP 494368BE2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/29/2014	08/01/2020	0	1,950,000	3ML+1.42/(3.63)	0	0	(37,091)	0		(43,445)	0	0	0	0	20,887		105/105
Interest Rate Swap - Rec floating [Pay fixed]	RAYTHEON COMPANY 755111BT7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/29/2014	10/15/2020	0	1,000,000	3ML+0.89/(3.13)	0	0	(19,375)	0		(23,668)	0	0	0	0	10,948		103/103
Interest Rate Swap - Rec floating [Pay fixed]	E.I. DU PONT DE NEMOURS 263534CB3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/29/2014	01/15/2021	0	1,500,000	3ML+1.33/(3.63)	0	0	(29,947)	0		(38,856)	0	0	0	0	16,848		105/105
Interest Rate Swap - Rec floating [Pay fixed]	UNITED PARCEL SERVICE 911312AM8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/29/2014	01/15/2021	0	1,000,000	3ML+0.83/(3.13)	0	0	(19,983)	0		(26,079)	0	0	0	0	11,232		103/103
Interest Rate Swap - Rec floating [Pay fixed]	CANADIAN NATL RAILWAY 136375BV3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/30/2014	12/15/2021	0	1,000,000	3ML+0.42/(2.85)	0	0	(21,238)	0		(32,204)	0	0	0	0	12,208		102/102
Interest Rate Swap - Rec floating [Pay fixed]	VIRGINIA ELEC & POWER CO 927804FK5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/30/2014	01/15/2022	0	1,000,000	3ML+0.50/(2.95)	0	0	(21,579)	0		(32,787)	0	0	0	0	12,295		102/102
Interest Rate Swap - Rec floating [Pay fixed]	US BANCORP 91159HHC7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/30/2014	03/15/2022	0	2,000,000	3ML+0.52/(3.00)	0	0	(43,409)	0		(69,219)	0	0	0	0	24,916		102/102

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	CONSUMERS ENERGY CO 210518CT1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/30/2014	05/15/2022	0	1,000,000	3ML+0.35/(2.85)	0	0	(22,040)	0		(35,845)	0	0	0	0	12,625		101/101
Interest Rate Swap - Rec floating [Pay fixed]	COMCAST CORP 20030NBD2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/30/2014	07/15/2022	0	1,000,000	3ML+0.61/(3.13)	0	0	(22,305)	0		(36,726)	0	0	0	0	12,789		103/103
Interest Rate Swap - Rec floating [Pay fixed]	PACIFIC GAS & ELECTRIC 694308GW1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/02/2014	09/15/2021	0	1,000,000	3ML+0.88/(3.25)	0	0	(20,575)	0		(28,828)	0	0	0	0	11,950		104/103
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AQ9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/02/2014	09/20/2021	0	1,000,000	3ML+1.37/(3.75)	0	0	(20,612)	0		(28,800)	0	0	0	0	11,965		106/105
Interest Rate Swap - Rec floating [Pay fixed]	JOHN DEERE CAPITAL CORP 24422ERH4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/02/2014	10/15/2021	0	1,000,000	3ML+0.77/(3.15)	0	0	(20,892)	0		(29,564)	0	0	0	0	12,036		103/103
Interest Rate Swap - Rec floating [Pay fixed]	SMUCKER (J.M.) CO 832696AB4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/02/2014	10/15/2021	0	1,000,000	3ML+1.11/(3.50)	0	0	(20,895)	0		(29,517)	0	0	0	0	12,036		105/104
Interest Rate Swap - Rec floating [Pay fixed]	STATOIL ASA 85771PAG7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/02/2014	01/17/2023	0	2,000,000	3ML-0.08/(2.45)	0	0	(44,851)	0		(73,266)	0	0	0	0	26,556		100/100
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN HONDA FINANCE 02666QG72	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2014	09/21/2020	0	1,100,000	3ML+1.71/(3.88)	0	0	(20,275)	0		(21,876)	0	0	0	0	11,960		106/106
Interest Rate Swap - Rec floating [Pay fixed]	AMERISOURCEBERGEN CORP 03073EAJ4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2014	11/15/2021	0	1,000,000	3ML+1.12/(3.50)	0	0	(20,783)	0		(29,167)	0	0	0	0	12,124		105/104
Interest Rate Swap - Rec floating [Pay fixed]	COSTCO WHOLESALE CORP 22160KAF2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2014	12/15/2019	0	2,000,000	3ML-0.25/(1.70)	0	0	(33,012)	0		(28,517)	0	0	0	0	19,897		100/99
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2014	02/25/2023	0	1,000,000	3ML+1.16/(3.75)	0	0	(22,771)	0		(39,305)	0	0	0	0	13,378		106/105
Interest Rate Swap - Rec floating [Pay fixed]	WILLIAMS PARTNERS LP 96950FAJ3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2014	08/15/2022	0	1,000,000	3ML+0.85/(3.35)	0	0	(21,996)	0		(35,089)	0	0	0	0	12,872		104/104
Interest Rate Swap - Rec floating [Pay fixed]	DUKE ENERGY INDIANA INC 263901AC4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/07/2014	07/15/2020	0	1,000,000	3ML+1.67/(3.75)	0	0	(17,767)	0		(16,946)	0	0	0	0	10,657		106/105
Interest Rate Swap - Rec floating [Pay fixed]	COCA-COLA ENTERPRISES 459284AB1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/07/2014	09/15/2020	0	1,000,000	3ML+1.38/(3.50)	0	0	(18,005)	0		(18,219)	0	0	0	0	10,854		105/105
Interest Rate Swap - Rec floating [Pay fixed]	NORTHERN TRUST CORP 665859AL8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/07/2014	11/04/2020	0	1,000,000	3ML+1.30/(3.45)	0	0	(18,469)	0		(19,414)	0	0	0	0	11,011		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/07/2014	11/02/2020	0	1,000,000	3ML+1.35/(3.50)	0	0	(18,482)	0		(19,386)	0	0	0	0	11,004		105/104
Interest Rate Swap - Rec floating [Pay fixed]	COOPER US INC 216871AE3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/07/2014	12/15/2020	0	1,000,000	3ML+1.73/(3.88)	0	0	(18,196)	0		(18,355)	0	0	0	0	11,137		107/106
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	11/20/2020	0	1,000,000	3ML+1.37/(3.50)	0	0	(18,156)	0		(18,264)	0	0	0	0	11,060		106/106
Interest Rate Swap - Rec floating [Pay fixed]	COOPER US INC 216871AE3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	12/15/2020	0	1,000,000	3ML+1.72/(3.88)	0	0	(18,308)	0		(18,892)	0	0	0	0	11,137		107/106
Interest Rate Swap - Rec floating [Pay fixed]	CANADIAN IMPERIAL BANK 136069FA4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	01/23/2018	0	2,000,000	3ML+0.28/(1.55)	0	0	(19,620)	0		(3,471)	0	0	0	0	14,373		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	WESTPAC BANKING CORP 961214CC5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	07/30/2018	0	4,000,000	3ML+0.79/(2.25)	0	0	(46,769)	0		(14,683)	0	0	0	0	32,130		101/102
Interest Rate Swap - Rec floating [Pay fixed]	ABN AMRO BANK NV 00084DAG5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	10/30/2018	0	3,800,000	3ML+0.95/(2.50)	0	0	(47,573)	0		(17,688)	0	0	0	0	31,979		102/102
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 61746BDM5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	01/24/2019	0	2,000,000	3ML+0.87/(2.50)	0	0	(26,662)	0		(11,647)	0	0	0	0	17,517		102/102
Interest Rate Swap - Rec floating [Pay fixed]	GOLDMAN SACHS GROUP INC 38145XAA1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/08/2014	01/31/2019	0	2,000,000	3ML+0.99/(2.63)	0	0	(26,728)	0		(11,742)	0	0	0	0	17,572		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AVALONBAY COMMUNITIES 05348EAP4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	01/15/2021	0	1,500,000	3ML+1.75/(3.95)	0	0	(28,358)	0		(31,004)	0	0	0	0	16,848		107/106
Interest Rate Swap - Rec floating [Pay fixed]	WILLIAMS PARTNERS LP 96950FAH7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	11/15/2021	0	1,000,000	3ML+1.64/(4.00)	0	0	(20,460)	0		(27,249)	0	0	0	0	12,124		107/106
Interest Rate Swap - Rec floating [Pay fixed]	BOSTON PROPERTIES LP 10112RAU8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	02/01/2023	0	1,000,000	3ML+1.30/(3.85)	0	0	(22,458)	0		(36,624)	0	0	0	0	13,316		106/106
Interest Rate Swap - Rec floating [Pay fixed]	NATL RETAIL PROPERTIES 637417AE6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	10/15/2022	0	1,000,000	3ML+1.29/(3.80)	0	0	(22,070)	0		(34,425)	0	0	0	0	13,033		106/106
Interest Rate Swap - Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	03/30/2023	0	2,000,000	3ML+1.33/(3.90)	0	0	(45,202)	0		(75,718)	0	0	0	0	26,925		107/106
Interest Rate Swap - Rec floating [Pay fixed]	EASTMAN CHEMICAL CO 277432AM2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	06/01/2017	0	2,800,000	3ML+1.38/(2.40)	0	0	(19,764)	0		(972)	0	0	0	0	16,678		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AD8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	11/15/2017	0	3,000,000	3ML+0.65/(1.85)	0	0	(26,994)	0		(3,889)	0	0	0	0	20,549		100/101
Interest Rate Swap - Rec floating [Pay fixed]	SCHLUMBERGER NORGE AS 80685PAD0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/09/2014	08/01/2017	0	4,000,000	3ML+0.18/(1.25)	0	0	(31,252)	0		(2,170)	0	0	0	0	25,190		99/100
Interest Rate Swap - Rec floating [Pay fixed]	AVALONBAY COMMUNITIES 05348EAP4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/13/2014	01/15/2021	0	1,500,000	3ML+1.75/(3.95)	0	0	(28,358)	0		(31,004)	0	0	0	0	16,848		107/106
Interest Rate Swap - Rec floating [Pay fixed]	KELLOGG CO 487836BD9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/13/2014	12/15/2020	0	1,000,000	3ML+1.82/(4.00)	0	0	(18,544)	0		(20,010)	0	0	0	0	11,137		107/106
Interest Rate Swap - Rec floating [Pay fixed]	DETROIT EDISON COMPANY 250847EG1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/13/2014	06/01/2021	0	1,000,000	3ML+1.62/(3.90)	0	0	(19,625)	0		(24,119)	0	0	0	0	11,643		106/106
Interest Rate Swap - Rec floating [Pay fixed]	GATX CORP 361448AQ6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/13/2014	03/30/2023	0	2,000,000	3ML+1.33/(3.90)	0	0	(45,324)	0		(76,554)	0	0	0	0	26,925		107/106
Interest Rate Swap - Rec floating [Pay fixed]	ECOLAB INC 278865AP5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/13/2014	12/08/2017	0	1,750,000	3ML+0.24/(1.45)	0	0	(15,929)	0		(2,279)	0	0	0	0	12,186		102/100
Interest Rate Swap - Rec floating [Pay fixed]	SHELL INTERNATIONAL FIN 822582AR3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2014	08/21/2017	0	2,000,000	3ML+0.09/(1.13)	0	0	(14,735)	0		321	0	0	0	0	12,811		99/100
Interest Rate Swap - Rec floating [Pay fixed]	GENERAL ELEC CAP CORP 36962G6K5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2014	11/20/2017	0	2,000,000	3ML+0.45/(1.60)	0	0	(16,968)	0		(777)	0	0	0	0	13,749		100/101
Interest Rate Swap - Rec floating [Pay fixed]	AIR PRODUCTS & CHEMICALS 009158AS5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2014	10/15/2017	0	1,155,000	3ML+0.10/(1.20)	0	0	(9,396)	0		100	0	0	0	0	7,730		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA PLC 76720AAE6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2014	08/21/2017	0	2,250,000	3ML+0.59/(1.63)	0	0	(16,398)	0		699	0	0	0	0	14,412		100/101
Interest Rate Swap - Rec floating [Pay fixed]	EASTMAN CHEMICAL CO 277432AM2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2014	06/01/2017	0	1,750,000	3ML+1.43/(2.40)	0	0	(11,465)	0		645	0	0	0	0	10,424		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ABB TREASURY CENTER USA 00038AAB9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/15/2014	06/15/2021	0	1,925,000	3ML+1.85/(4.00)	0	0	(35,160)	0		(32,805)	0	0	0	0	22,491		108/107
Interest Rate Swap - Rec floating [Pay fixed]	MASSMUTUAL GLOBAL FUNDIN 57629WBQ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/15/2014	04/05/2017	0	3,850,000	3ML+1.12/(2.00)	0	0	(22,253)	0		3,613	0	0	0	0	21,634		102/102
Interest Rate Swap - Rec floating [Pay fixed]	SUNTRUST BANK 86787EAP2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/15/2014	02/15/2017	0	4,000,000	3ML+0.54/(1.35)	0	0	(20,453)	0		3,588	0	0	0	0	21,249		99/101
Interest Rate Swap - Rec floating [Pay fixed]	ALTERA CORP 021441AD2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/15/2014	05/15/2017	0	3,500,000	3ML+0.83/(1.75)	0	0	(21,606)	0		2,376	0	0	0	0	20,503		100/101
Interest Rate Swap - Rec floating [Pay fixed]	VOLKSWAGEN INTL FIN NV 928670AP3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/15/2014	11/20/2017	0	2,000,000	3ML+0.47/(1.60)	0	0	(16,563)	0		(17)	0	0	0	0	13,749		100/101
Interest Rate Swap - Rec floating [Pay fixed]	COLGATE-PALMOLIVE CO 19416QDU1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/16/2014	05/01/2017	0	1,000,000	3ML+1.70/(2.63)	0	0	(6,152)	0		739	0	0	0	0	5,775		102/102
Interest Rate Swap - Rec floating [Pay fixed]	INTEL CORP 458140AL4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/16/2014	12/15/2017	0	4,000,000	3ML+0.19/(1.35)	0	0	(34,282)	0		(784)	0	0	0	0	27,992		102/100
Interest Rate Swap - Rec floating [Pay fixed]	ABB TREASURY CENTER USA 00038AAB9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/16/2014	06/15/2021	0	1,420,000	3ML+1.80/(4.00)	0	0	(26,620)	0		(27,805)	0	0	0	0	16,591		108/107
Interest Rate Swap - Rec floating [Pay fixed]	CAPITAL ONE BANK USA NA 140420NG1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/16/2014	02/13/2017	0	1,000,000	3ML+0.38/(1.20)	0	0	(5,232)	0		727	0	0	0	0	5,299		98/100
Interest Rate Swap - Rec floating [Pay fixed]	EXPERIAN FINANCE PLC 30217AAA1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/16/2014	06/15/2017	0	1,000,000	3ML+1.40/(2.38)	0	0	(6,552)	0		566	0	0	0	0	6,036		105/102
Interest Rate Swap - Rec floating [Pay fixed]	USAA CAPITAL CORP 90327QCW7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/19/2014	12/13/2016	0	4,000,000	3ML+1.52/(2.25)	0	0	(16,448)	0		4,487	0	0	0	0	19,529		104/101
Interest Rate Swap - Rec floating [Pay fixed]	TOTAL CAPITAL INTL SA 89153VAC3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/19/2014	06/28/2017	0	2,000,000	3ML+0.59/(1.55)	0	0	(13,217)	0		1,837	0	0	0	0	12,219		102/101
Interest Rate Swap - Rec floating [Pay fixed]	CVS CAREMARK CORP 126650CA6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/19/2014	12/05/2016	0	3,300,000	3ML+0.47/(1.20)	0	0	(14,076)	0		2,713	0	0	0	0	15,925		103/100
Interest Rate Swap - Rec floating [Pay fixed]	CBS CORP 124857AH6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/19/2014	07/01/2017	0	2,000,000	3ML+0.98/(1.95)	0	0	(13,353)	0		2,037	0	0	0	0	12,253		102/102
Interest Rate Swap - Rec floating [Pay fixed]	NOVARTIS CAPITAL CORP 66989HAD0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	04/24/2020	0	1,000,000	3ML+2.46/(4.40)	0	0	(16,210)	0		(10,949)	0	0	0	0	10,390		108/107
Interest Rate Swap - Rec floating [Pay fixed]	HSBC BANK PLC 44328MAC8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	08/12/2020	0	1,000,000	3ML+2.12/(4.13)	0	0	(16,833)	0		(12,849)	0	0	0	0	10,746		107/107
Interest Rate Swap - Rec floating [Pay fixed]	JPMORGAN CHASE & CO 46625HHS2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	07/22/2020	0	1,500,000	3ML+2.40/(4.40)	0	0	(25,209)	0		(18,947)	0	0	0	0	16,019		109/108
Interest Rate Swap - Rec floating [Pay fixed]	CORNING INC 219350AU9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	08/15/2020	0	1,000,000	3ML+2.23/(4.25)	0	0	(16,979)	0		(13,203)	0	0	0	0	10,756		108/107

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	COVIDIEN INTL FINANCE SA 22303QAL4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	06/15/2020	0	3,000,000	3ML+2.23/(4.20)	0	0	(49,161)	0		(35,464)	0	0	0	0	31,679		108/107
Interest Rate Swap - Rec floating [Pay fixed]	LOCKHEED MARTIN CORP 539830AT6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	11/15/2019	0	2,000,000	3ML+2.42/(4.25)	0	0	(30,104)	0		(16,906)	0	0	0	0	19,689		107/107
Interest Rate Swap - Rec floating [Pay fixed]	POTASH CORP-SASKATCHEWAN 73755LAJ6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	12/01/2017	0	1,500,000	3ML+2.10/(3.25)	0	0	(12,388)	0		468	0	0	0	0	10,394		107/104
Interest Rate Swap - Rec floating [Pay fixed]	POTASH CORP-SASKATCHEWAN 73755LAJ6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/20/2014	12/01/2017	0	1,000,000	3ML+2.10/(3.25)	0	0	(8,258)	0		312	0	0	0	0	6,929		107/104
Interest Rate Swap - Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	10/01/2022	0	3,000,000	3ML+0.72/(3.15)	0	0	(63,938)	0		(89,801)	0	0	0	0	38,989		103/103
Interest Rate Swap - Rec floating [Pay fixed]	O'REILLY AUTOMOTIVE INC 67103HAC1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	09/01/2022	0	1,470,000	3ML+1.38/(3.80)	0	0	(30,956)	0		(42,856)	0	0	0	0	18,988		106/106
Interest Rate Swap - Rec floating [Pay fixed]	SMITHS GROUP PLC 83238PAD6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	10/12/2022	0	3,000,000	3ML+1.19/(3.63)	0	0	(64,009)	0		(89,689)	0	0	0	0	39,076		106/105
Interest Rate Swap - Rec floating [Pay fixed]	SMITHS GROUP PLC 83238PAD6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	10/12/2022	0	1,500,000	3ML+1.19/(3.63)	0	0	(32,005)	0		(44,845)	0	0	0	0	19,538		106/105
Interest Rate Swap - Rec floating [Pay fixed]	DIGITAL REALTY TRUST LP 25389JAK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	10/01/2022	0	2,235,000	3ML+1.19/(3.63)	0	0	(47,600)	0		(66,420)	0	0	0	0	29,047		106/105
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 96332HCF4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	03/01/2023	0	2,900,000	3ML+1.20/(3.70)	0	0	(63,462)	0		(97,251)	0	0	0	0	38,826		106/105
Interest Rate Swap - Rec floating [Pay fixed]	VIACOM INC 92553PAR3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	03/15/2023	0	2,900,000	3ML+0.75/(3.25)	0	0	(63,489)	0		(98,245)	0	0	0	0	38,930		104/103
Interest Rate Swap - Rec floating [Pay fixed]	HYATT HOTELS CORP 448579AE2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2014	07/15/2023	0	2,900,000	3ML+0.83/(3.38)	0	0	(65,349)	0		(105,182)	0	0	0	0	39,822		104/104
Interest Rate Swap - Rec floating [Pay fixed]	TIME WARNER INC 887317AQ8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	06/15/2022	0	1,000,000	3ML+1.02/(3.40)	0	0	(20,655)	0		(27,589)	0	0	0	0	12,709		105/104
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AC4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	02/15/2022	0	3,000,000	3ML+1.54/(3.88)	0	0	(60,673)	0		(75,521)	0	0	0	0	37,143		107/106
Interest Rate Swap - Rec floating [Pay fixed]	AMERICAN HONDA FINANCE 02666QG72	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	09/21/2020	0	3,500,000	3ML+1.83/(3.88)	0	0	(60,252)	0		(50,033)	0	0	0	0	38,055		107/106
Interest Rate Swap - Rec floating [Pay fixed]	HEINEKEN NV 423012AA1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	04/01/2022	0	1,850,000	3ML+1.05/(3.40)	0	0	(37,864)	0		(48,389)	0	0	0	0	23,134		105/104
Interest Rate Swap - Rec floating [Pay fixed]	SMUCKER (J.M.) CO 832696AB4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	10/15/2021	0	3,500,000	3ML+1.24/(3.50)	0	0	(68,518)	0		(77,573)	0	0	0	0	42,126		105/105
Interest Rate Swap - Rec floating [Pay fixed]	ENTERPRISE PRODUCTS OPER 29379VAU7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	02/15/2022	0	3,500,000	3ML+1.71/(4.05)	0	0	(70,789)	0		(88,000)	0	0	0	0	43,333		107/107
Interest Rate Swap - Rec floating [Pay fixed]	AETNA INC 00817YAH1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/22/2014	09/01/2020	0	3,000,000	3ML+1.91/(3.95)	0	0	(51,555)	0		(43,090)	0	0	0	0	32,429		107/106
Interest Rate Swap - Rec floating [Pay fixed]	JOHN DEERE CAPITAL CORP 24422ERY7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	01/15/2020	0	2,000,000	3ML-0.13/(1.70)	0	0	(30,934)	0		(18,505)	0	0	0	0	20,109		99/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AD2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	11/01/2019	0	1,250,000	3ML+0.86/(2.65)	0	0	(18,648)	0		(10,007)	0	0	0	0	12,245		102/102
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AD2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	11/01/2019	0	2,000,000	3ML+0.86/(2.65)	0	0	(29,837)	0		(16,011)	0	0	0	0	19,592		102/102
Interest Rate Swap - Rec floating [Pay fixed]	SYMANTEC CORP 871503AH1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	09/15/2020	0	1,500,000	3ML+2.16/(4.20)	0	0	(25,645)	0		(20,930)	0	0	0	0	16,281		108/107
Interest Rate Swap - Rec floating [Pay fixed]	DR PEPPER SNAPPLE GROUP 26138EAQ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	01/15/2020	0	2,354,000	3ML+0.17/(2.00)	0	0	(36,311)	0		(21,310)	0	0	0	0	23,669		100/100
Interest Rate Swap - Rec floating [Pay fixed]	PRAXAIR INC 74005PAU8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	08/15/2019	0	1,605,000	3ML+2.74/(4.50)	0	0	(22,964)	0		(10,990)	0	0	0	0	15,278		108/107
Interest Rate Swap - Rec floating [Pay fixed]	HSBC BANK PLC 44328MAC8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/27/2014	08/12/2020	0	3,700,000	3ML+2.12/(4.13)	0	0	(62,188)	0		(47,120)	0	0	0	0	39,761		107/107
Interest Rate Swap - Rec floating [Pay fixed]	DR PEPPER SNAPPLE GROUP 26138EAN9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	01/15/2019	0	2,000,000	3ML+1.11/(2.60)	0	0	(23,789)	0		(3,114)	0	0	0	0	17,447		103/102
Interest Rate Swap - Rec floating [Pay fixed]	DAIMLER FINANCE NA LLC 233851BA1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	08/01/2018	0	4,000,000	3ML+1.04/(2.38)	0	0	(41,375)	0		(421)	0	0	0	0	32,164		102/102
Interest Rate Swap - Rec floating [Pay fixed]	DR PEPPER SNAPPLE GROUP 26138EAN9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	01/15/2019	0	2,136,000	3ML+1.11/(2.60)	0	0	(25,407)	0		(3,326)	0	0	0	0	18,633		103/102
Interest Rate Swap - Rec floating [Pay fixed]	MAXIM INTEGRATED PRODUCT 57772KAC5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	11/15/2018	0	2,000,000	3ML+1.07/(2.50)	0	0	(22,479)	0		(1,911)	0	0	0	0	16,961		102/102
Interest Rate Swap - Rec floating [Pay fixed]	BANK OF MONTREAL 06367VHL2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	01/25/2019	0	3,900,000	3ML+0.90/(2.38)	0	0	(45,918)	0		(4,391)	0	0	0	0	34,174		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AT&T INC 00206RCA8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	11/27/2018	0	1,900,000	3ML+0.93/(2.38)	0	0	(21,555)	0		(2,432)	0	0	0	0	16,205		102/102
Interest Rate Swap - Rec floating [Pay fixed]	TYCO ELECTRONICS GROUP S 902133AN7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	12/17/2018	0	3,000,000	3ML+0.91/(2.38)	0	0	(34,616)	0		(4,374)	0	0	0	0	25,826		103/102
Interest Rate Swap - Rec floating [Pay fixed]	MET LIFE GLOB FUNDING I 59217GBF5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2014	04/10/2019	0	2,000,000	3ML+0.74/(2.30)	0	0	(25,330)	0		(5,431)	0	0	0	0	18,102		102/102
Interest Rate Swap - Rec floating [Pay fixed]	TIME WARNER CABLE INC 88732JAX6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	02/15/2021	0	1,500,000	3ML+2.11/(4.13)	0	0	(25,418)	0		(16,398)	0	0	0	0	16,990		108/107
Interest Rate Swap - Rec floating [Pay fixed]	MARRIOTT INTERNATIONAL 571903AJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	03/01/2019	0	1,000,000	3ML+1.51/(3.00)	0	0	(11,740)	0		(950)	0	0	0	0	8,898		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RYDER SYSTEM INC 78355HJU4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	02/26/2019	0	2,030,000	3ML+0.87/(2.35)	0	0	(23,744)	0		(1,702)	0	0	0	0	18,040		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AF3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	10/01/2018	0	1,000,000	3ML+0.70/(2.05)	0	0	(10,516)	0		532	0	0	0	0	8,297		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AF3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	10/01/2018	0	2,000,000	3ML+0.70/(2.05)	0	0	(21,031)	0		1,064	0	0	0	0	16,593		102/102
Interest Rate Swap - Rec floating [Pay fixed]	VIACOM INC 92553PAS1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	09/01/2018	0	2,000,000	3ML+1.17/(2.50)	0	0	(20,375)	0		1,598	0	0	0	0	16,344		104/103

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	WHIRLPOOL CORP 963320AQ9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2014	03/01/2019	0	2,850,000	3ML+0.87/(2.40)	0	0	(34,998)	0		(7,593)	0	0	0	0	25,360		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ORACLE CORP 68389XAP0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	10/15/2022	0	2,000,000	3ML+0.05/(2.50)	0	0	(43,284)	0		(63,942)	0	0	0	0	26,066		100/100
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY MISSISSIPPI INC 29364NAR9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	07/01/2023	0	2,000,000	3ML+0.49/(3.10)	0	0	(46,289)	0		(81,867)	0	0	0	0	27,394		103/102
Interest Rate Swap - Rec floating [Pay fixed]	COMCAST CORP 20030NBF7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	01/15/2023	0	2,000,000	3ML+0.35/(2.85)	0	0	(44,200)	0		(68,621)	0	0	0	0	26,545		102/102
Interest Rate Swap - Rec floating [Pay fixed]	PNC BANK NA 69349LAK4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	01/30/2023	0	2,000,000	3ML+0.45/(2.95)	0	0	(44,177)	0		(68,893)	0	0	0	0	26,623		102/102
Interest Rate Swap - Rec floating [Pay fixed]	WELLS FARGO & COMPANY 94974BFJ4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/03/2014	02/13/2023	0	2,000,000	3ML+0.93/(3.45)	0	0	(44,310)	0		(70,116)	0	0	0	0	26,695		104/104
Interest Rate Swap - Rec floating [Pay fixed]	RIO TINTO FIN USA LTD 767201AK2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/04/2014	11/02/2020	0	2,000,000	3ML+1.35/(3.50)	0	0	(36,903)	0		(38,487)	0	0	0	0	22,009		105/104
Interest Rate Swap - Rec floating [Pay fixed]	POTOMAC ELECTRIC POWER 737679DD9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/04/2014	04/01/2022	0	2,000,000	3ML+0.62/(3.05)	0	0	(42,653)	0		(62,742)	0	0	0	0	25,010		103/103
Interest Rate Swap - Rec floating [Pay fixed]	GULF POWER CO 402479CC1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/04/2014	05/15/2022	0	2,000,000	3ML+0.65/(3.10)	0	0	(42,996)	0		(64,982)	0	0	0	0	25,249		103/103
Interest Rate Swap - Rec floating [Pay fixed]	VENTAS REALTY LP/CAP CRP 92276MAZ8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/04/2014	08/15/2022	0	2,000,000	3ML+0.75/(3.25)	0	0	(43,968)	0		(70,070)	0	0	0	0	25,744		103/103
Interest Rate Swap - Rec floating [Pay fixed]	DEVON ENERGY CORPORATION 25179MAP8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/04/2014	05/15/2022	0	2,000,000	3ML+0.80/(3.25)	0	0	(42,954)	0		(64,672)	0	0	0	0	25,249		103/103
Interest Rate Swap - Rec floating [Pay fixed]	DOW CHEMICAL CO/THE 260543CH4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/05/2014	11/15/2022	0	2,000,000	3ML+0.49/(3.00)	0	0	(44,240)	0		(70,915)	0	0	0	0	26,229		102/102
Interest Rate Swap - Rec floating [Pay fixed]	AGRIUM INC 008916AK4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/05/2014	10/01/2022	0	2,000,000	3ML+0.66/(3.15)	0	0	(43,842)	0		(67,715)	0	0	0	0	25,993		103/103
Interest Rate Swap - Rec floating [Pay fixed]	WILLIAMS PARTNERS LP 96950FAJ3	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/05/2014	08/15/2022	0	2,000,000	3ML+0.88/(3.35)	0	0	(43,332)	0		(66,006)	0	0	0	0	25,744		104/104
Interest Rate Swap - Rec floating [Pay fixed]	ROPER INDUSTRIES INC 776696AE6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/05/2014	11/15/2022	0	2,000,000	3ML+0.61/(3.13)	0	0	(44,307)	0		(71,300)	0	0	0	0	26,229		103/103
Interest Rate Swap - Rec floating [Pay fixed]	ESSEX PORTFOLIO LP 29717PAD9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/05/2014	08/15/2022	0	3,500,000	3ML+1.15/(3.63)	0	0	(75,875)	0		(115,606)	0	0	0	0	45,052		105/105
Interest Rate Swap - Rec floating [Pay fixed]	KELLOGG CO 487836BD9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	12/15/2020	0	2,000,000	3ML+1.86/(4.00)	0	0	(36,277)	0		(36,116)	0	0	0	0	22,275		107/106
Interest Rate Swap - Rec floating [Pay fixed]	KROGER CO/THE 501044CQ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	04/15/2022	0	4,000,000	3ML+0.95/(3.40)	0	0	(86,067)	0		(128,481)	0	0	0	0	50,172		104/104
Interest Rate Swap - Rec floating [Pay fixed]	DEERE & COMPANY 244199BE4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	06/08/2022	0	2,000,000	3ML+0.20/(2.60)	0	0	(42,016)	0		(59,537)	0	0	0	0	25,379		101/101
Interest Rate Swap - Rec floating [Pay fixed]	CARDINAL HEALTH INC 14149YAY4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	03/15/2023	0	2,000,000	3ML+0.68/(3.20)	0	0	(44,205)	0		(70,644)	0	0	0	0	26,848		103/103

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap - Rec floating [Pay fixed]	MORGAN STANLEY 617466BDJ2	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/06/2014	02/25/2023	0	3,500,000	3ML+1.22/(3.75)	0	0	(77,570)	0		(123,075)	0	0	0	0	46,823		106/106
Interest Rate Swap - Rec floating [Pay fixed]	HUBBELL INC 443510AF9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	11/15/2022	0	1,000,000	3ML+1.05/(3.63)	0	0	(22,692)	0		(39,077)	0	0	0	0	13,114		105/105
Interest Rate Swap - Rec floating [Pay fixed]	CBS CORP 124857AG8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	03/01/2022	0	1,000,000	3ML+0.94/(3.38)	0	0	(21,270)	0		(31,799)	0	0	0	0	12,420		104/104
Interest Rate Swap - Rec floating [Pay fixed]	DISCOVERY COMMUNICATIONS 25470DAF6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	05/15/2022	0	1,000,000	3ML+0.83/(3.30)	0	0	(21,673)	0		(33,523)	0	0	0	0	12,625		104/103
Interest Rate Swap - Rec floating [Pay fixed]	VIACOM INC 92553PAM4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	06/15/2022	0	1,000,000	3ML+0.64/(3.13)	0	0	(21,758)	0		(34,454)	0	0	0	0	12,709		103/103
Interest Rate Swap - Rec floating [Pay fixed]	FEDERAL REALTY INVS TRST 313747AS6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	08/01/2022	0	1,000,000	3ML+0.50/(3.00)	0	0	(22,069)	0		(35,277)	0	0	0	0	12,835		102/102
Interest Rate Swap - Rec floating [Pay fixed]	DOW CHEMICAL CO/THE 260543CH4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	11/15/2022	0	1,000,000	3ML+0.46/(3.00)	0	0	(22,424)	0		(37,451)	0	0	0	0	13,114		102/102
Interest Rate Swap - Rec floating [Pay fixed]	ENTERGY LOUISIANA LLC 29364WAR9	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	12/01/2022	0	1,000,000	3ML+0.75/(3.30)	0	0	(22,446)	0		(37,752)	0	0	0	0	13,156		104/103
Interest Rate Swap - Rec floating [Pay fixed]	VENTAS REALTY LP/CAP CRP 92276MAZ8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/09/2014	08/15/2022	0	1,000,000	3ML+0.74/(3.25)	0	0	(22,085)	0		(35,677)	0	0	0	0	12,872		103/103
Interest Rate Swap - Rec floating [Pay fixed]	BAKER HUGHES INC 057224BC0	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	08/15/2021	0	1,000,000	3ML+0.88/(3.20)	0	0	(20,166)	0		(26,309)	0	0	0	0	11,861		103/103
Interest Rate Swap - Rec floating [Pay fixed]	TIME WARNER INC 887317AN5	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	01/15/2022	0	1,000,000	3ML+1.58/(4.00)	0	0	(21,129)	0		(29,889)	0	0	0	0	12,295		107/106
Interest Rate Swap - Rec floating [Pay fixed]	KENNAMETAL INC 489170AC4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	02/15/2022	0	1,000,000	3ML+1.44/(3.88)	0	0	(21,238)	0		(31,140)	0	0	0	0	12,381		106/106
Interest Rate Swap - Rec floating [Pay fixed]	UNION PACIFIC CORP 907818DM7	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	01/15/2023	0	1,000,000	3ML+0.39/(2.95)	0	0	(22,695)	0		(38,271)	0	0	0	0	13,273		102/102
Interest Rate Swap - Rec floating [Pay fixed]	O'REILLY AUTOMOTIVE INC 67103HAC1	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	09/01/2022	0	3,700,000	3ML+1.29/(3.80)	0	0	(81,293)	0		(129,382)	0	0	0	0	47,793		106/106
Interest Rate Swap - Rec floating [Pay fixed]	CLOROX COMPANY 189054AS8	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	11/15/2021	0	2,000,000	3ML+1.42/(3.80)	0	0	(41,382)	0		(57,180)	0	0	0	0	24,248		106/105
Interest Rate Swap - Rec floating [Pay fixed]	NATL RETAIL PROPERTIES 637417AE6	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	10/15/2022	0	3,800,000	3ML+1.30/(3.80)	0	0	(83,479)	0		(128,335)	0	0	0	0	49,526		106/106
Interest Rate Swap - Rec floating [Pay fixed]	JPMORGAN CHASE & CO 46625HJH4	D 1	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/12/2014	01/25/2023	0	1,000,000	3ML+0.64/(3.20)	0	0	(22,660)	0		(38,156)	0	0	0	0	13,290		103/103
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										0	0	(5,933,380)	0	XXX	(6,950,110)	0	0	0	0	3,706,963	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										0	0	(5,933,380)	0	XXX	(6,950,110)	0	0	0	0	3,706,963	XXX	XXX
Interest Rate Swap - Rec fixed [Pay float]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	StanCorp Financial Group, Inc. 549300N3WY624Z84R831	04/21/2015	06/01/2042	0	200,000,000	5.05/(3ML+2.51)	0	0	0	(10,024,772)		(10,024,772)	0	0	0	0	5,141,558		
Interest Rate Swap - Rec fixed [Pay float]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	StanCorp Financial Group, Inc. 549300N3WY624Z84R831	06/24/2015	06/01/2042	0	52,902,000	5.43/(3ML+2.51)	0	0	0	1,105,980		1,105,980	0	0	0	0	1,359,993		

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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)
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/21/2015	06/01/2042	0	200,000,000	3ML+2.51/(5.05)	0	0	0	10,024,772		10,024,772	0	0	0	0	5,141,558		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	04/29/2015	06/01/2042	0	10,000,000	3ML+2.51/(5.27)	0	0	0	91,880		91,880	0	0	0	0	257,078		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/01/2015	06/01/2042	0	2,500,000	3ML+2.51/(5.32)	0	0	0	2,037		2,037	0	0	0	0	64,269		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/04/2015	06/01/2042	0	10,000,000	3ML+2.51/(5.40)	0	0	0	(140,710)		(140,710)	0	0	0	0	257,078		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/06/2015	06/01/2042	0	7,000,000	3ML+2.51/(5.51)	0	0	0	(249,588)		(249,588)	0	0	0	0	179,955		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/11/2015	06/01/2042	0	5,000,000	3ML+2.51/(5.57)	0	0	0	(234,099)		(234,099)	0	0	0	0	128,539		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/14/2015	06/01/2042	0	1,000,000	3ML+2.51/(5.59)	0	0	0	(49,890)		(49,890)	0	0	0	0	25,708		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/18/2015	06/01/2042	0	2,000,000	3ML+2.51/(5.53)	0	0	0	(77,637)		(77,637)	0	0	0	0	51,416		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/19/2015	06/01/2042	0	2,700,000	3ML+2.51/(5.50)	0	0	0	(90,743)		(90,743)	0	0	0	0	69,411		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/21/2015	06/01/2042	0	2,000,000	3ML+2.51/(5.45)	0	0	0	(48,610)		(48,610)	0	0	0	0	51,416		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/28/2015	06/01/2042	0	1,000,000	3ML+2.51/(5.42)	0	0	0	(18,537)		(18,537)	0	0	0	0	25,708		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	05/29/2015	06/01/2042	0	4,000,000	3ML+2.51/(5.38)	0	0	0	(45,864)		(45,864)	0	0	0	0	102,831		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/01/2015	06/01/2042	0	3,000,000	3ML+2.51/(5.46)	0	0	0	(78,497)		(78,497)	0	0	0	0	77,123		
Interest Rate Swap - Rec floating [Pay fixed]	Debt Portfolio Hedge (Parent Co.)	NA	Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQOF39	06/15/2015	06/01/2042	0	2,702,000	3ML+2.51/(5.65)	0	0	0	(165,722)		(165,722)	0	0	0	0	69,461		
0959999. Subtotal - Swaps - Hedging Other - Other										0	0	0	0	XXX	0	0	0	0	0	13,003,102	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	13,003,102	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	(5,933,380)	0	XXX	(6,950,110)	0	0	0	0	3,706,963	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	13,003,102	XXX	XXX
1209999. Total Swaps										0	0	(5,933,380)	0	XXX	(6,950,110)	0	0	0	0	16,710,065	XXX	XXX
1269999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999. Subtotal - Hedging Effective										0	0	(5,933,380)	0	XXX	(6,950,110)	0	0	0	0	3,706,963	XXX	XXX
1409999. Subtotal - Hedging Other										0	9,467,383	0	7,893,725	XXX	7,893,725	(1,573,659)	0	0	0	13,003,102	XXX	XXX
1419999. Subtotal - Replication										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)
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	9,467,383	(5,933,380)	7,893,725	XXX	943,615	(1,573,659)	0	0	0	16,710,065	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 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)
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	Goldman Sachs International W22LROWP21HZNBB6K528	01/15/2014	01/15/2015	01/15/2015	Exercise	8,790	16,248,074	1,848.95 / 1,935.53	368,831	0	761,076	0	761,076		(360,068)	0	0	392,245	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	01/15/2014	01/15/2015	01/15/2015	Exercise	5,556	10,268,969	1,848.38 / 1,986.53	333,741	0	767,514	0	767,514		(393,884)	0	0	433,773	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	02/14/2014	02/13/2015	02/13/2015	Exercise	6,583	12,103,137	1,839.13 / 1,911.73	238,431	0	477,903	0	477,903		(197,737)	0	0	239,472	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	02/14/2014	02/13/2015	02/13/2015	Exercise	6,360	11,693,670	1,838.85 / 1,947.38	319,237	0	690,250	0	690,250		(303,343)	0	0	371,013	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	03/14/2014	03/13/2015	03/13/2015	Exercise	5,836	10,745,234	1,841.90 / 1,912.66	211,681	0	412,971	0	412,971		(148,866)	0	0	201,290	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	03/14/2014	03/13/2015	03/13/2015	Exercise	5,958	10,970,015	1,841.19 / 1,944.36	296,190	0	614,719	0	614,719		(239,864)	0	0	318,529	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	04/15/2014	04/15/2015	04/15/2015	Exercise	10,170	18,742,512	1,843.64 / 1,913.12	356,108	0	706,589	0	706,589		(241,081)	0	0	350,481	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	04/15/2014	04/15/2015	04/15/2015	Exercise	9,295	17,130,210	1,842.98 / 1,940.40	436,820	0	905,503	0	905,503		(319,153)	0	0	468,683	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	05/15/2014	05/15/2015	05/15/2015	Exercise	9,218	17,245,607	1,871.99 / 1,939.53	313,870	0	622,588	0	622,588		(175,955)	0	0	308,718	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	05/15/2014	05/15/2015	05/15/2015	Exercise	9,326	17,446,809	1,871.19 / 1,963.55	415,234	0	861,313	0	861,313		(265,768)	0	0	446,079	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	06/13/2014	06/15/2015	06/15/2015	Exercise	10,180	19,709,325	1,936.80 / 2,007.80	364,623	0	722,751	0	722,751		(171,511)	0	0	358,128	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Bank of New York Mellon HPFHU00028E4N0NFWK49	06/13/2014	06/15/2015	06/15/2015	Exercise	9,035	17,493,807	1,936.35 / 2,032.72	418,102	0	870,733	0	870,733		(205,494)	0	0	452,631	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	07/15/2014	07/15/2015	07/15/2015	Exercise	8,007	15,799,247	1,976.00 / 2,047.10	285,995	0	569,269	0	569,269		(76,804)	0	0	283,274	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Goldman Sachs International W22LROWP21HZNBB6K528	07/15/2014	07/15/2015	07/15/2015	Exercise	7,915	15,618,504	1,974.98 / 2,078.59	385,777	0	820,072	0	820,072		(123,652)	0	0	434,295	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/15/2014	08/14/2015	08/14/2015	Exercise	8,783	17,170,563	1,960.14 / 2,035.88	338,219	0	665,196	0	665,196		(104,184)	0	0	326,977	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	08/15/2014	08/14/2015	08/14/2015	Exercise	8,325	16,276,673	1,958.62 / 2,061.77	410,193	0	858,766	0	858,766		(136,620)	0	0	448,573	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	09/15/2014	09/15/2015	09/15/2015	Expiration	11,311	22,442,920	1,990.46 / 2,066.81	430,904	0	0	0	0		(79,006)	0	0	(430,904)	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	09/15/2014	09/15/2015	09/15/2015	Expiration	7,459	14,800,276	1,987.50 / 2,090.04	365,567	0	0	0	0		(87,121)	0	0	(365,567)	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	10/15/2014	10/15/2015	10/15/2015	Exercise	12,162	22,650,914	1,869.98 / 1,941.33	448,511	0	867,732	0	867,732		(165,864)	0	0	419,221	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	10/15/2014	10/15/2015	10/15/2015	Exercise	13,190	24,566,771	1,866.31 / 1,960.79	626,232	0	1,246,218	0	1,246,218		(265,134)	0	0	619,986	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/14/2014	11/13/2015	11/13/2015	Expiration	10,962	22,361,453	2,043.63 / 2,117.35	404,742	0	0	0	0		(32,441)	0	0	(404,742)	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	11/14/2014	11/13/2015	11/13/2015	Expiration	14,761	30,110,373	2,048.63 / 2,150.91	707,594	0	0	0	0		(77,227)	0	0	(707,594)	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/15/2014	12/15/2015	12/15/2015	Exercise	8,533	16,976,762	1,993.99 / 2,063.31	314,240	0	421,682	0	421,682		(20,751)	0	0	107,442	0	0	
S&P 500 Call Spread Option	Indexed Annuity Liability	N/A	Equity/Index	Merrill Lynch International GGDZP1UYGU9STUHRDP48	12/15/2014	12/15/2015	12/15/2015	Exercise	9,897	19,690,490	1,994.23 / 2,103.10	535,975	0	486,713	0	486,713		(75,410)	0	0	(49,262)	0	0	
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												9,326,817	0	14,349,558	0	14,349,558	XXX	(4,266,938)	0	0	5,022,741	0	0	XXX
0149999. Subtotal - Purchased Options - Hedging Other												9,326,817	0	14,349,558	0	14,349,558	XXX	(4,266,938)	0	0	5,022,741	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												9,326,817	0	14,349,558	0	14,349,558	XXX	(4,266,938)	0	0	5,022,741	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												9,326,817	0	14,349,558	0	14,349,558	XXX	(4,266,938)	0	0	5,022,741	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

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)
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
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/29/2014	11/01/2020	12/29/2015	Sale	0	1,000,000	3ML+1.12/(3.38)	0	0	(24,749)	(19,573)	0		0	0	0	(24,749)	0	0	104/104
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	05/29/2014	03/01/2019	12/22/2015	Sale	0	1,000,000	3ML+1.51/(3.00)	0	0	(3,613)	(11,585)	0		0	0	0	(3,613)	0	0	104/104
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	04/23/2015	Sale	0	11,874,000	2.31/(3ML)	0	0	(166,675)	21,548	0		0	0	0	(166,675)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	04/27/2015	Sale	0	5,595,000	2.31/(3ML)	0	0	(155,891)	10,154	0		0	0	0	(155,891)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	04/30/2015	Sale	0	10,000,000	2.31/(3ML)	0	0	(472,906)	18,147	0		0	0	0	(472,906)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	05/13/2015	Sale	0	15,000,000	2.31/(3ML)	0	0	(1,492,743)	27,221	0		0	0	0	(1,492,743)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	05/19/2015	Sale	0	9,000,000	2.31/(3ML)	0	0	(803,687)	16,333	0		0	0	0	(803,687)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	05/21/2015	Sale	0	4,000,000	2.31/(3ML)	0	0	(345,435)	7,259	0		0	0	0	(345,435)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	05/28/2015	Sale	0	10,000,000	2.31/(3ML)	0	0	(685,327)	18,147	0		0	0	0	(685,327)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/03/2015	Sale	0	9,500,000	2.31/(3ML)	0	0	(1,075,600)	17,240	0		0	0	0	(1,075,600)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/04/2015	Sale	0	5,000,000	2.31/(3ML)	0	0	(506,623)	9,074	0		0	0	0	(506,623)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/08/2015	Sale	0	5,000,000	2.31/(3ML)	0	0	(557,246)	9,074	0		0	0	0	(557,246)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/10/2015	Sale	0	8,000,000	2.31/(3ML)	0	0	(1,020,492)	14,518	0		0	0	0	(1,020,492)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/12/2015	Sale	0	7,000,000	2.31/(3ML)	0	0	(757,502)	12,703	0		0	0	0	(757,502)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/19/2015	Sale	0	5,100,000	2.31/(3ML)	0	0	(499,013)	9,255	0		0	0	0	(499,013)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/22/2015	Sale	0	5,000,000	2.31/(3ML)	0	0	(568,176)	9,074	0		0	0	0	(568,176)	0	0	99/100
Interest Rate Swap - Rec floating [Pay fixed]			Interest Rate	CME Group Inc. SNZ20JLFK8MNNCLQ0F39	04/21/2015	06/01/2041	06/24/2015	Sale	0	4,931,000	2.31/(3ML)	0	0	(580,645)	8,949	0		0	0	0	(580,645)	0	0	99/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												0	0	(9,716,323)	177,538	0	XXX	0	0	0	(9,716,323)	0	0	XXX
0909999. Subtotal - Swaps - Hedging Effective												0	0	(9,716,323)	177,538	0	XXX	0	0	0	(9,716,323)	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
1139999. Subtotal - Swaps - Other - Other												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	(9,716,323)	177,538	0	XXX	0	0	0	(9,716,323)	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	(9,716,323)	177,538	0	XXX	0	0	0	(9,716,323)	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	(9,716,323)	177,538	0	XXX	0	0	0	(9,716,323)	0	0	XXX
1409999. Subtotal - Hedging Other												9,326,817	0	14,349,558	0	14,349,558	XXX	(4,266,938)	0	0	5,022,741	0	0	XXX
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												9,326,817	0	4,633,235	177,538	14,349,558	XXX	(4,266,938)	0	0	(4,693,582)	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
				0	0	0	0	0	0	0	0	0
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	0	649,185	0	649,185	649,185	0	649,185	0	0
JP MORGAN CHASE & CO	7H6GLXDRUGQFU57RNE97	Y	Y	0	1,139,427	0	1,139,427	1,139,427	0	1,139,427	0	0
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y	0	6,105,113	0	6,105,113	6,105,113	0	6,105,113	0	0
0299999. Total NAIC 1 Designation				0	7,893,725	0	7,893,725	7,893,725	0	7,893,725	0	0
StanCorp Financial Group, Inc.	549300N3IIY624Z84R831	N	N	18,957,671	1,105,980	(10,024,772)	0	1,105,980	(10,024,772)	0	6,501,551	6,501,551
0399999. Total NAIC 2 Designation				18,957,671	1,105,980	(10,024,772)	0	1,105,980	(10,024,772)	0	6,501,551	6,501,551
				0	0	0	0	0	0	0	0	0
0499999. Total NAIC 3 Designation				0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0
0599999. Total NAIC 4 Designation				0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0
0699999. Total NAIC 5 Designation				0	0	0	0	0	0	0	0	0
				0	0	0	0	0	0	0	0	0
0799999. Total NAIC 6 Designation				0	0	0	0	0	0	0	0	0
0899999. Aggregate Sum of Central Clearinghouses				0	10,118,689	(1,199,897)	8,918,792	10,147,111	(8,178,429)	1,968,682	10,208,514	10,208,514
0999999 - Gross Totals				18,957,671	19,118,394	(11,224,669)	16,812,517	19,146,816	(18,203,201)	9,862,407	16,710,065	16,710,065
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					19,118,394	(11,224,669)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Cash			15,431,911	15,431,911	15,431,911		IV
CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Corporate	68389X-AP-0	ORACLE	1,953,140	2,000,000	1,998,268	10/15/2022	I
CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Corporate	87612E-AZ-9	TARGET	2,031,571	2,000,000	1,991,870	01/15/2022	I
CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Corporate	244199-BE-4	JOHN DEERE	1,968,163	2,000,000	1,996,581	06/08/2022	I
CME Group Inc. (Wells Fargo) SNZ20JLFK8MNNCLQ0F39	Corporate	85771P-AG-7	STATOIL	1,895,900	2,000,000	2,000,259	01/17/2023	I
0199999 - Total				23,280,685	23,431,911	23,418,889	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
StanCorp Financial Group, Inc. 549300N3WY624Z84R831	Cash			18,957,971	18,957,971	XXX		I
0299999 - Total				18,957,971	18,957,971	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 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 *
US Bank	Portland, OR		0.000	0	0	22,486,405	XXX
Wells Fargo	Portland, OR	C	0.000	0	0	15,431,911	XXX
Wells Fargo	Portland, OR		0.000	0	0	13,482,430	XXX
JP Morgan Chase	New York, NY		0.000	0	0	11,630,630	XXX
Federal Home Loan Bank	Des Moines, IA		0.000	0	0	6,308,501	XXX
Northern Trust	Chicago, IL		0.000	0	0	2,030,739	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	204,898	XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	71,575,514	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	71,575,514	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	0	0	71,575,514	XXX

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

1. January	66,081,441	4. April	(39,319,278)	7. July	(36,052,390)	10. October	146,947,672
2. February	76,546,558	5. May	(33,365,511)	8. August	(43,345,043)	11. November	121,934,191
3. March	11,766,274	6. June	(32,878,266)	9. September	112,300,179	12. December	71,575,514

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
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			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	355,057	361,770
5. California CA	B	§ 10454 Ins. Code	0	0	255,722	264,268
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	51,144	52,854
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA	B	RSD by Ins Code CH 175 SECTION 151	0	0	149,025	153,897
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	153,433	158,561
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	468,640	523,519
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	2,608,369	2,695,529	447,075	461,691
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	1,074,314	1,099,980
55. U.S. Virgin Islands VI	B	RSD by Ins code Title 22 Sec. 207	0	0	613,734	634,242
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	2,608,369	2,695,529	3,618,144	3,760,782
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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